



MORNING MANTRA



Daily Derivatives & Market Report

JULY 29, 2022



Last trading day of the week ended on a great note, as both Sensex and Nifty remained under a grip of bulls. After a strong opening, markets maintained gaining rally, as foreign institutional investors (FIIs) have net bought shares worth Rs 1,637.69 crore on July 28, as per provisional data available on the NSE. Traders took encouragement as the commerce ministry said the manufacturing sector attracted foreign direct investments worth \$21.34 billion in 2021-22, an increase of 76 per cent year-on-year.

Sentiments remained positive, amid a private report stating that India received the highest aid for trade in 2020 at \$2.7 billion from developed countries even as the receipts declined during the pandemic year compared to \$3.9 billion received in 2019. The World Trade Organisation-led aid for trade flows is particularly meant for the least developed economies. It consists of official development support to build supply-side capacity and trade-related infrastructure to enable such countries to participate in international trade.

In the last hour, markets added more gains to end near their day's high points, as Union Minister for Agriculture and Farmers Welfare, Narendra Singh Tomar has said that the emphasis is being given on increasing farmers income under the leadership of Prime Minister Narendra Modi. Traders also took some support with RBI data showing that Bank credit rose by 12.89 per cent to Rs 122.81 lakh crore and deposits by 8.35 per cent to Rs 168.09 lakh crore in the fortnight ended July 15, 2022.

On the global front, European markets were trading higher. Asian markets settled almost lower on Friday, as overall consumer prices in the Tokyo region of Japan were up 2.5 percent on year in July. The Ministry of Internal Affairs and Communications said that exceeded expectations for an increase of 2.4 percent and was up from 2.3 percent in June. Core CPI, which excludes volatile food prices, climbed an annual 2.3 percent - topping forecasts for 2.2 percent and accelerating from 2.1 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57570.25	712.46	1.25
NIFTY	17158.25	228.65	1.35
MIDCAP	24050.90	239.42	1.01
SMLCAP	27056.38	367.07	1.38
BSEFMC	15489.37	93.70	0.61
AUTO	28728.64	366.96	1.29
POWER	4556.28	59.61	1.33
REALTY	3591.24	34.03	0.96
BSE IT	29488.38	494.65	1.71
BANKEX	43130.69	71.98	0.17
OIL GAS	18999.02	411.59	2.21
METAL	18189.93	798.38	4.59
INDIA VIX	16.55	-0.46	-2.70

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1622	608	59
BSE	2100	1227	144

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3952	3356	18
NSE CASH	62821	58056	8
NSE F&O	143836	255989	(44)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.73	4.12	1.29
SENSEX	22.73	3.33	1.24

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)

FII-DII*	Buy	Sell	Net
DII	6720	6721	(1)
FII	8531	7485	1046

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3758.97	2953.09	806
Index Options	537666.90	535645.71	2021
Stock Futures	13936.27	13753.45	183
Stock Options	8624.26	8802.18	(178)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.36	1.37
BANK NIFTY	0.96	1.15

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.93	106.35	-0.39

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.320	7.332	-0.16
USA	2.705	2.681	0.89

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1762.99	8.09	0.46
Silver	20.08	0.13	0.68
Crude-Oil	98.19	1.77	1.84
Brent-Crude	109.15	2.01	1.88

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.46	-0.42	-0.53
26 AUG -22 EUR-INR	81.44	0.29	0.36
26 AUG -22 GBP-INR	96.74	-0.08	-0.08
26 AUG -22 JPY- INR	59.68	0.64	1.08

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17158	16962	17060	17116	17215	17271
SENSEX	57570	56917	57244	57431	57758	57946
NIFTY FUTURES	17207	16995	17101	17162	17268	17329
BANK NIFTY	37491	36956	37223	37489	37757	38023
CNX IT	29152	28693	28923	29139	29368	29585
CNX MIDCAP	29634	29293	29464	29570	29741	29847
CNX SMALLCAP	9171	9036	9104	9144	9212	9252
INDIA VIX	16.55	15.07	15.81	17.23	17.97	19.39

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Neutral	Buy
SENSEX	Buy	Neutral	Buy
NIFTY FUTURES	Buy	Neutral	Buy
BANK NIFTY	Buy	Neutral	Buy
CNX IT	Buy	Neutral	Neutral
CNX MIDCAP	Buy	Neutral	Buy
CNX SMALLCAP	Buy	Neutral	Neutral
INDIA VIX	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 01-08-2022

NIL

TECHNICAL VIEWS



NIFTY

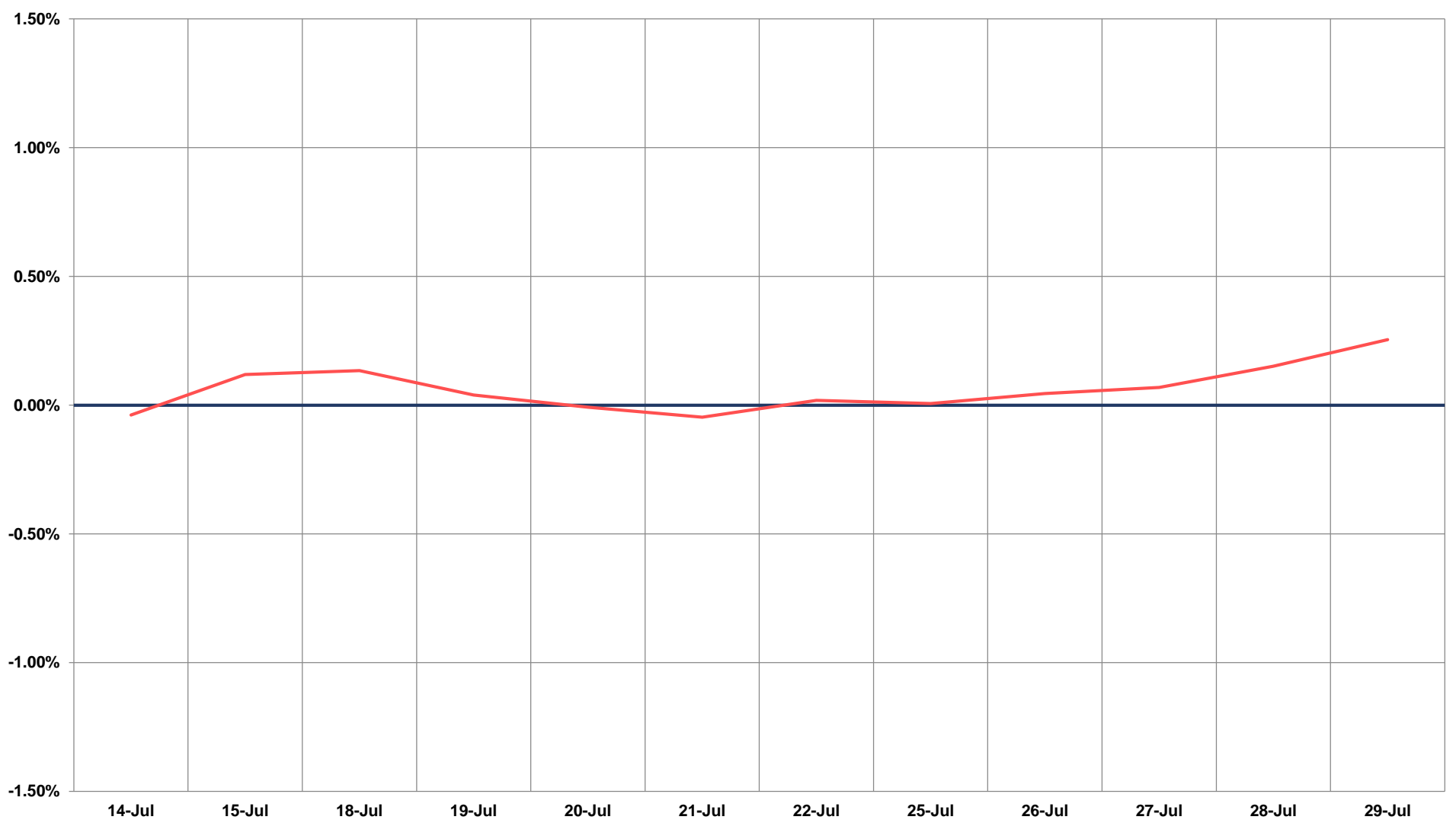
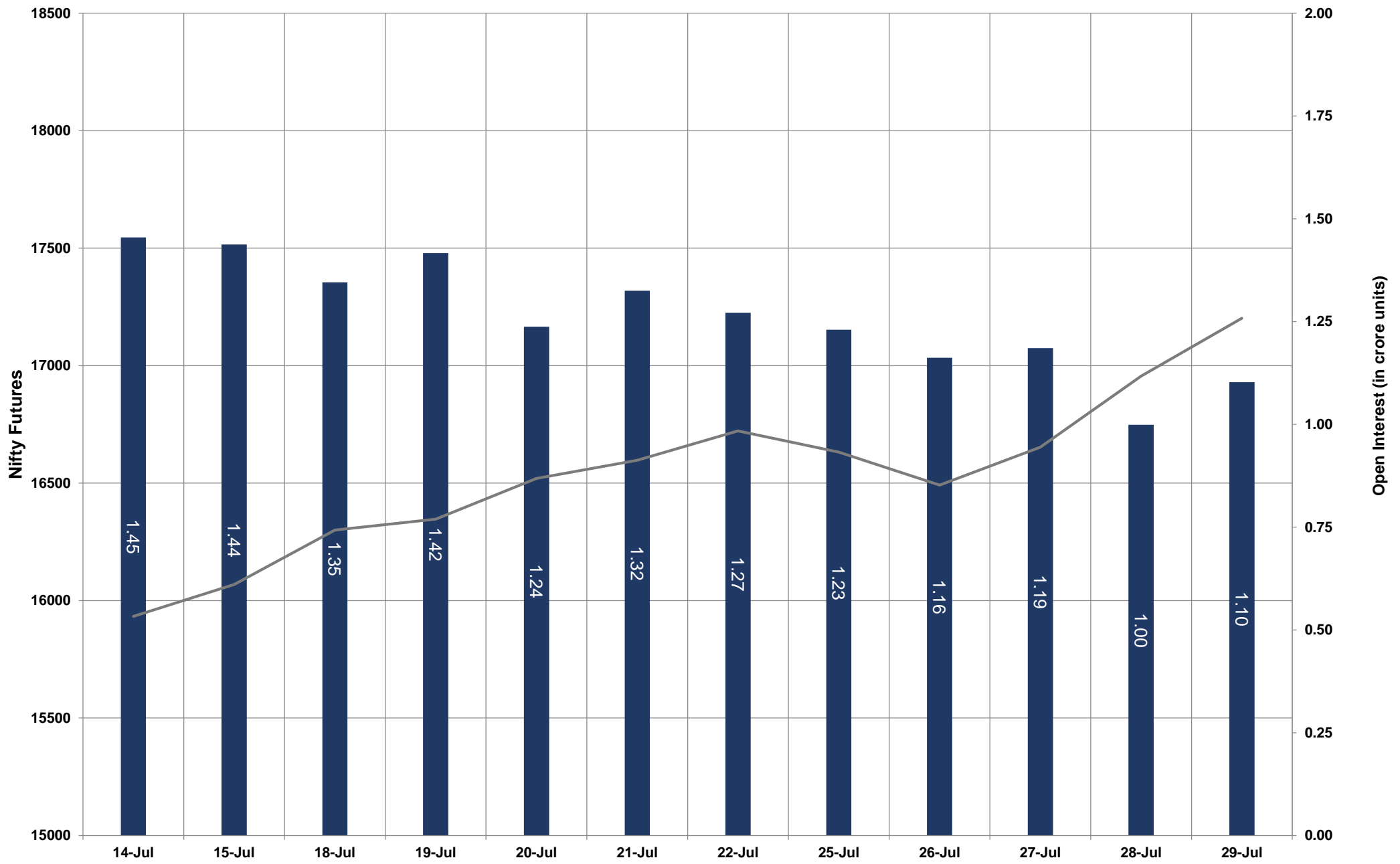


- Nifty Cash = 17158.25 (1.35%)
- Resistance levels = 17360 and 17550
- Support levels = 17020 and 16950

TECHNICAL VIEWS



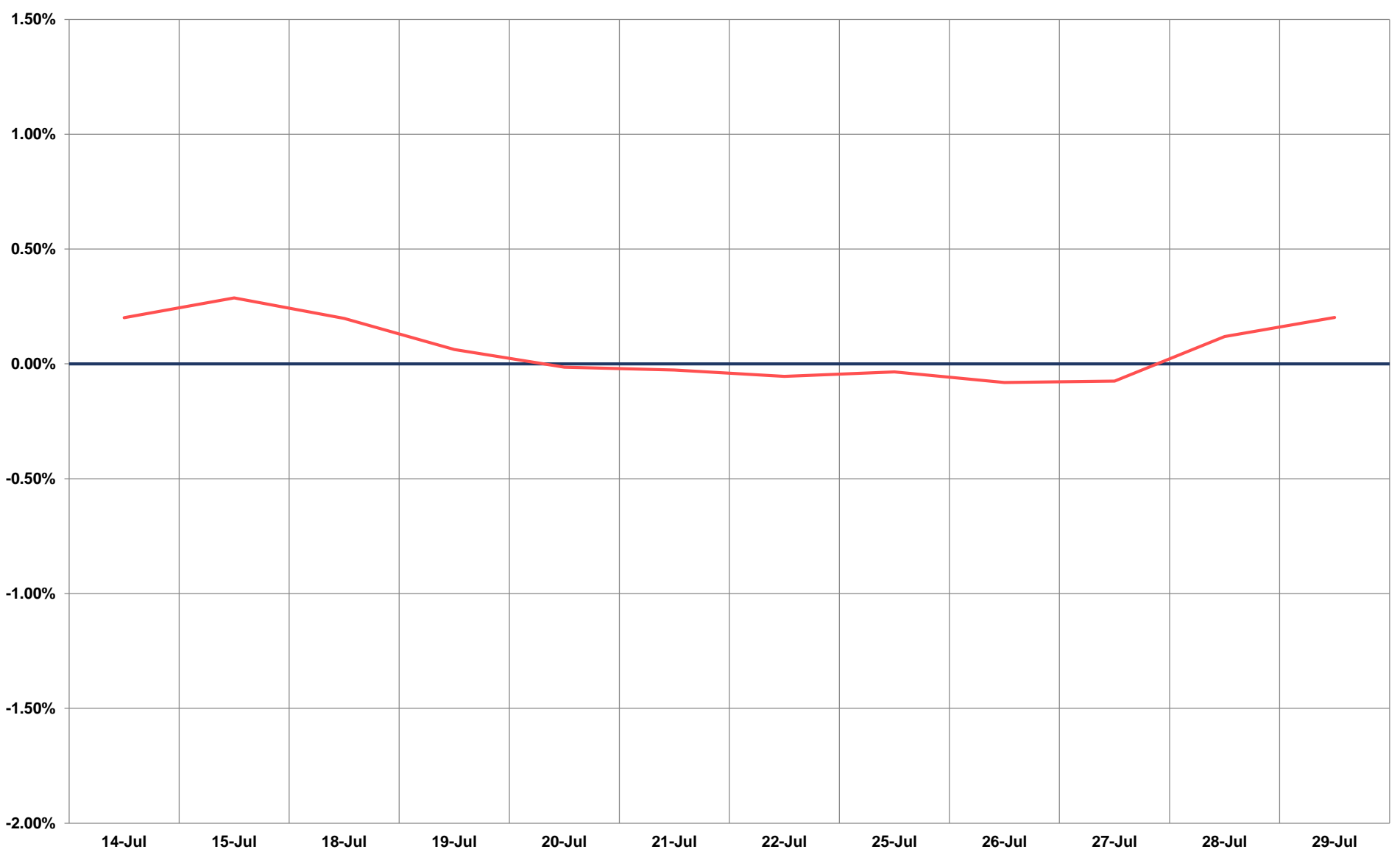
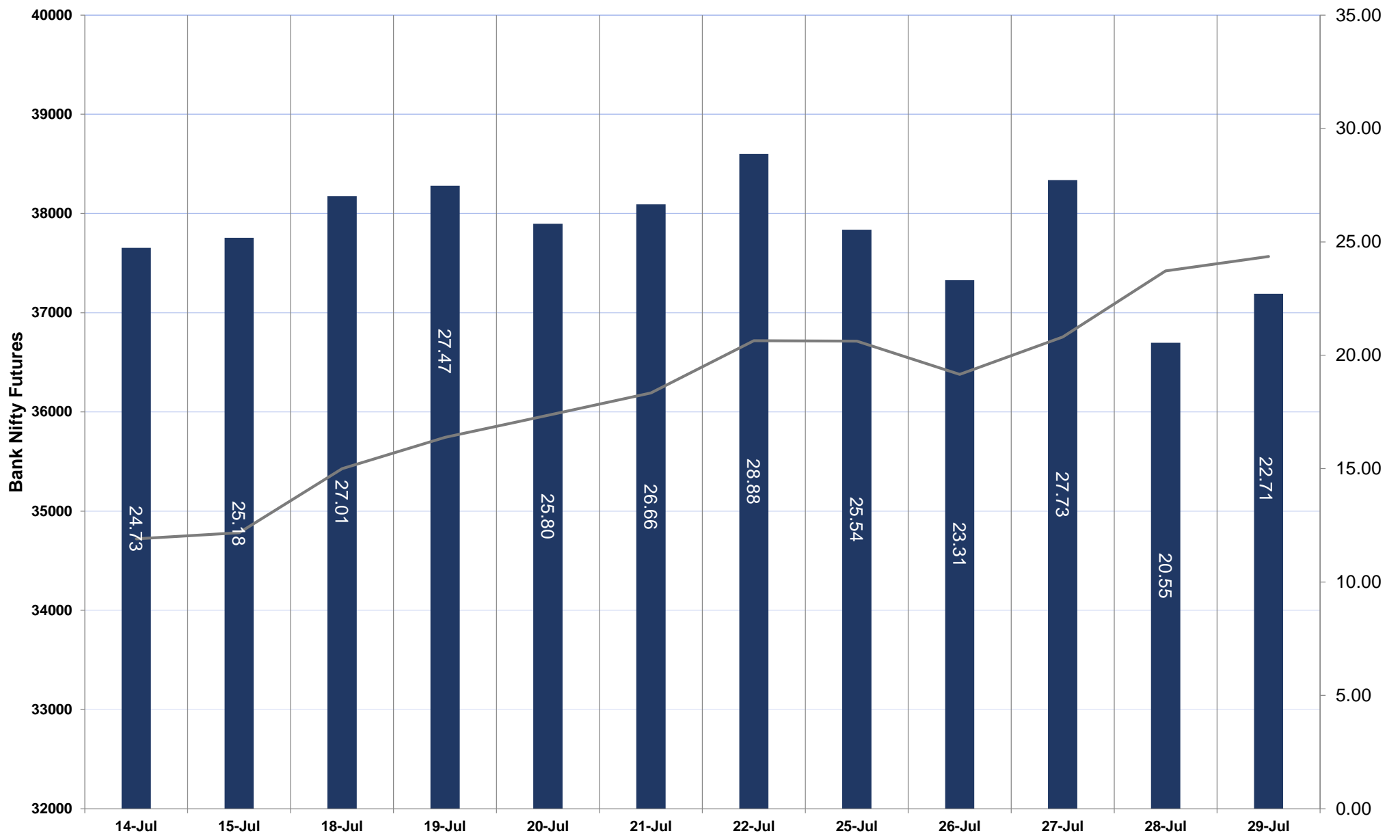
NIFTY FUTURES



TECHNICAL VIEWS



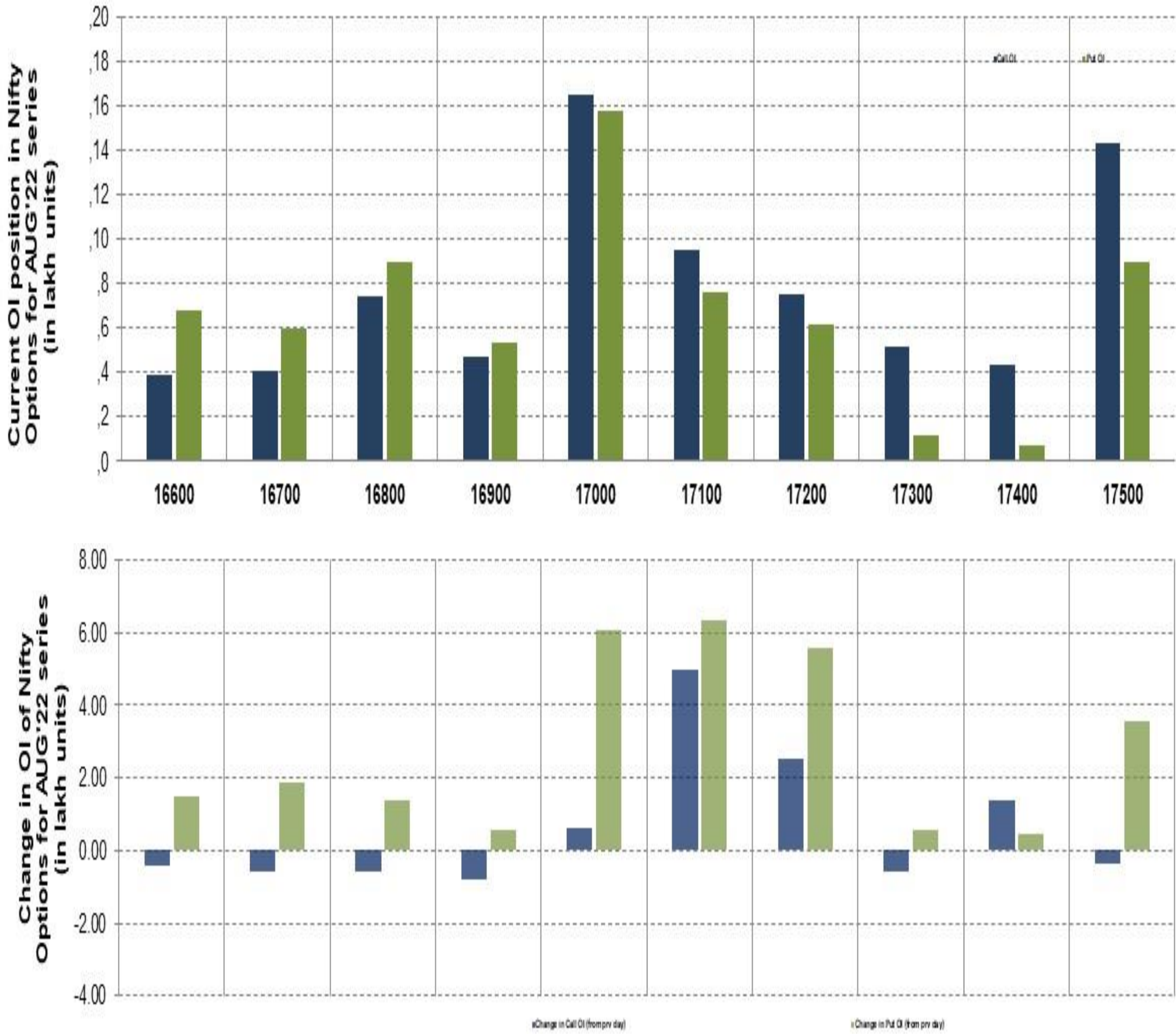
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.63 million in Open Interests is **Strike Price of 17100**
- **Most Active Nifty Put** with an addition of 0.49 millions in Open Interests is **Strike Price of 17100**
- **Maximum Open Interest** an outstanding was 1.65 millions for Calls at **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was 1.58 millions for puts at **Strike Price of 17000**

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