

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10312	10177	10245	10291	10359	10406	Neutral	Neutral	Sell
Sensex	34962	34515	34738	34885	35109	35256	Neutral	Neutral	Sell
Nifty Futures	10262	10108	10185	10234	10311	10360	Neutral	Neutral	Sell
Bank Nifty	21359	20862	21110	21275	21524	21689	Neutral	Neutral	Sell
CNX IT	14768	14586	14677	14828	14919	15070	Buy	Neutral	Neutral
CNX Midcap	14735	14518	14626	14792	14901	15066	Neutral	Neutral	Sell
CNX Small Cap	4643	4564	4603	4652	4692	4740	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34961.52	-209.8	-0.60
NIFTY	10312.40	-70.60	-0.68
MIDCAP	13073.72	-184.7	-1.39
SMLCAP	12474.44	-155.8	-1.23
BSEFMC	11238.35	93.45	0.84
AUTO	15115.92	-162.2	-1.06
POWER	1587.64	-28.98	-1.79
REALTY	1582.07	-47.98	-2.94
BSE IT	14894.86	-230.1	-1.52
BANKEX	24249.77	-215.6	-0.88
OILGAS	12862.89	-210.0	-1.61
METAL	7203.10	-187.3	-2.53

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.68	-0.14	-0.19
29-Jul-20 EUR-INR	85.37	0.22	0.26
29-Jul-20 GBP-INR	93.20	-0.88	-0.94
29-Jul-20 JPY- INR	70.59	-0.38	-0.54

Advance/ Decline	Adv	Dec	Un Ch.
NSE	692	1209	54
BSE	1129	1669	128

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3965	5902	(1937)
DII	4337	3301	1036

*NOTE: - FII AND DII data figure is provisional

Market Commentary

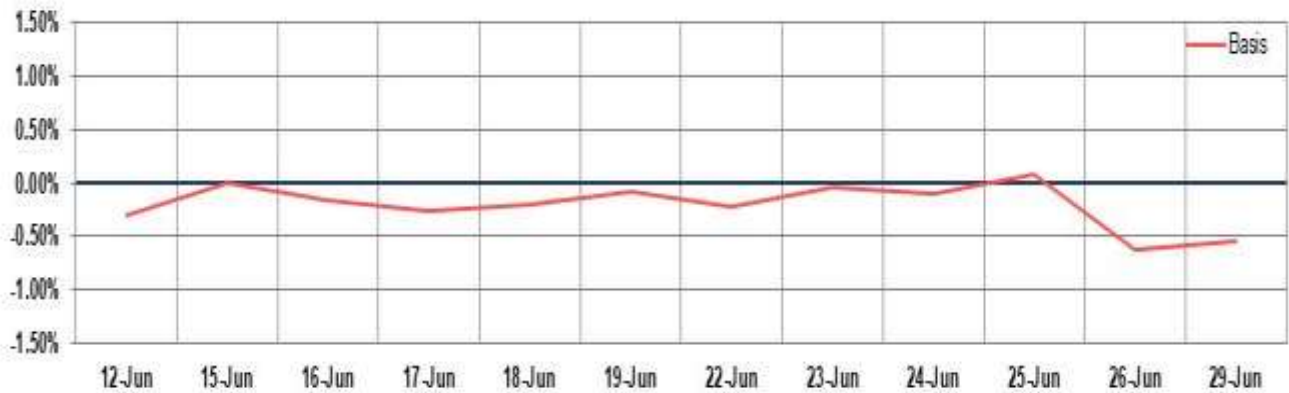
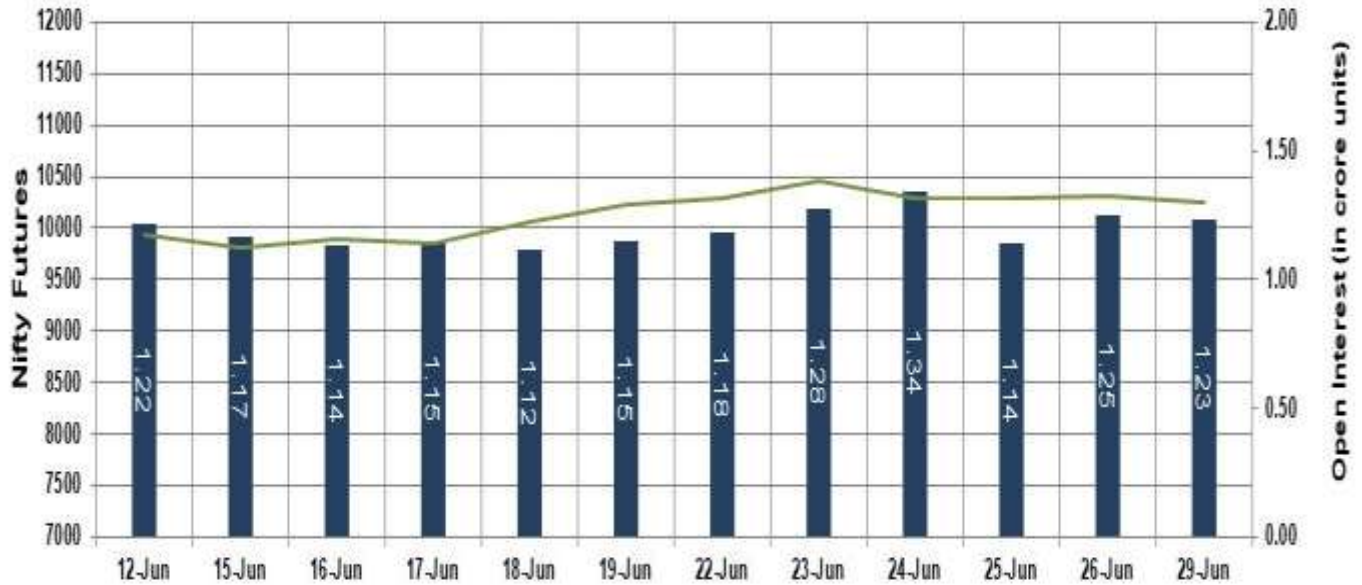
Indian equity benchmarks traded with negative bias throughout the day and settled Monday's session with losses of over half percent, on the back of sustained selling activities by market-participants. Markets made gap-down opening, as traders remained concern with S&P Global Ratings stating that the Indian economy is in deep trouble with growth expected to contract by 5 percent in this year. It added that difficulties in containing the virus, an anemic policy response, and underlying vulnerabilities, especially across the financial sector, are leading us to expect growth to fall this year before rebounding in 2021.

Key gauges continued their weak trade during afternoon deals, as India's foreign exchange reserves retreated from a life-time high to touch \$505.566 billion in the week ended June 19, down by \$2.078 billion from the previous week. Further, geopolitical tensions like India-China border issue and US-China trade tiff kept participants on edge. However, markets managed to pare most of their losses in late trade, taking support from Commerce and Industry Minister Piyush Goyal's statement that adoption of technology and the digital economy would play a vital role in transforming business enterprises in the future and achieving the target of \$5 trillion economy. Some support also came with the India Meteorological Department's statement that the Southwest Monsoon has covered the entire country nearly two weeks ahead of its schedule.

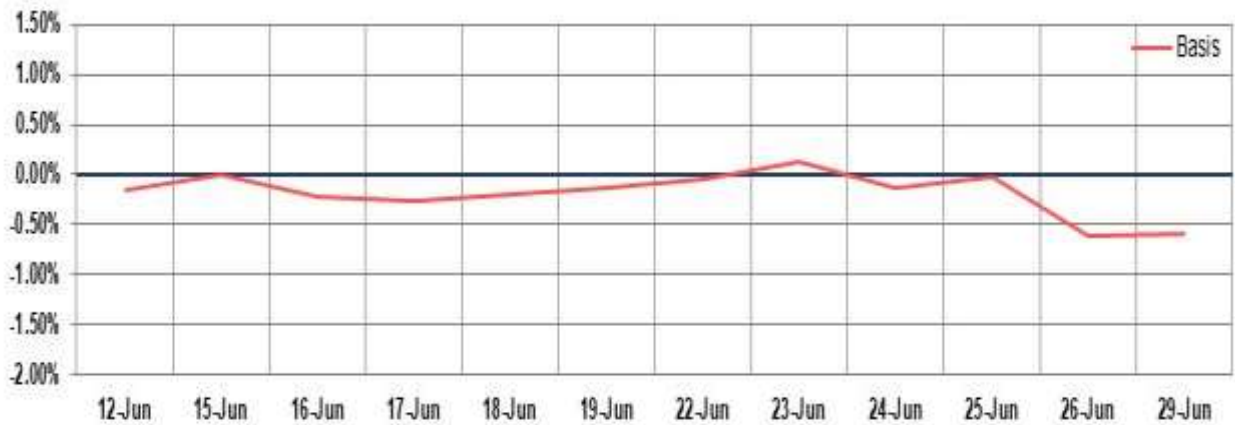
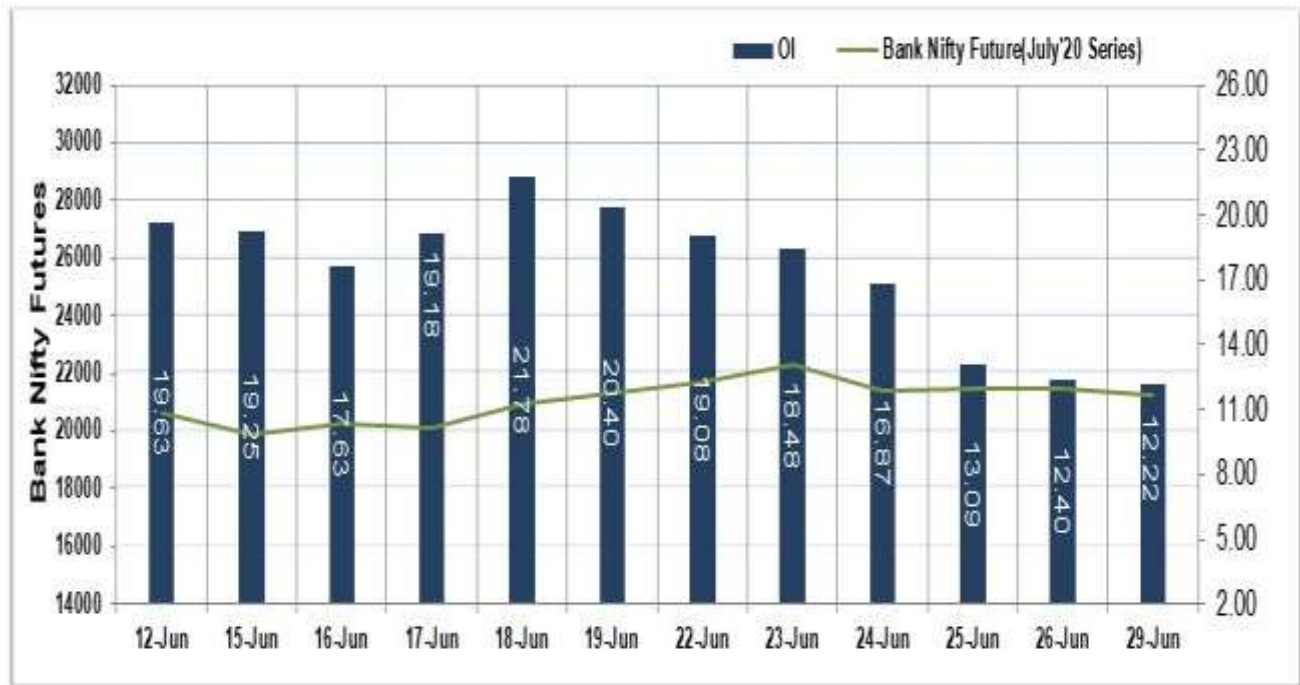
Market TO	Current	Previous	Net%
BSE CASH	4228	3852	10
NSE CASH	49217	56067	(12)
NSE FO	956204	852956	12

FII Derivatives	Buy	Sell	Net
Ind. Futures	4562.33	5804.23	(1242)
Ind. Options	176210	174436	(225)
Stk. Futures	21653	21305	(790)
Stk. Options	3311.87	3439.41	(128)

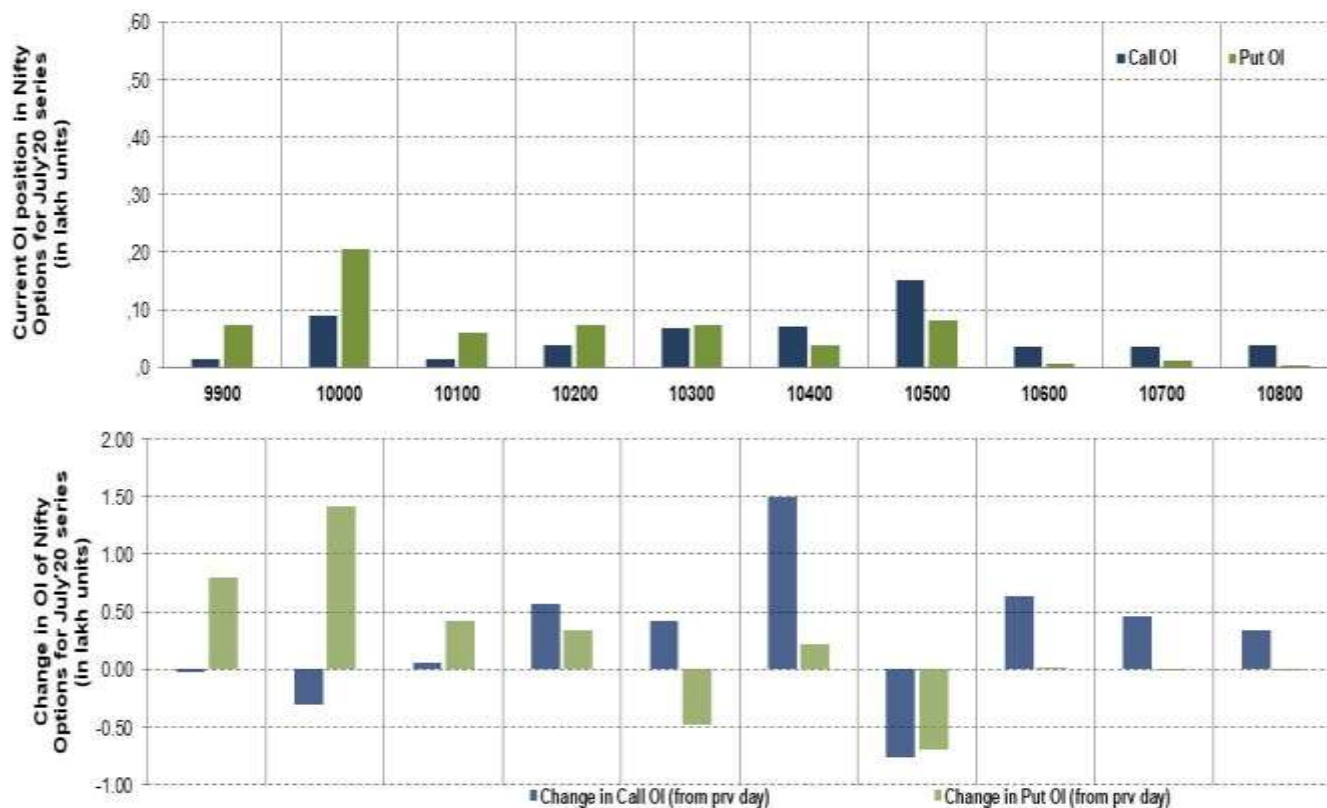
Nifty Futures



Bank Nifty Futures



Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day
Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the July month expiry was the most active call with a reduction of 0.08 million in open interest.
- Among Nifty puts 10,000SP from the July month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.51mn) and that for Puts was at 10,000 SP (2.06mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10312.40 down by 0.68 percent from the previous close. On the upper side it has resistance of 10390 and 10450 levels, while lower side it has support of 10250 and 10100 levels. Intraday traders should be cautious and take position accordingly.

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