

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty | 10302 | 10190 | 10246 | 10324 | 10380 | 10457 | Neutral | Neutral | Sell |
| Sensex | 34916 | 34566 | 34741 | 34988 | 35162 | 35409 | Neutral | Neutral | Sell |
| Nifty Futures | 10259 | 10104 | 10181 | 10263 | 10340 | 10421 | Neutral | Neutral | Sell |
| Bank Nifty | 21370 | 20972 | 21171 | 21411 | 21610 | 21849 | Neutral | Neutral | Sell |
| CNX IT | 14754 | 14605 | 14680 | 14767 | 14842 | 14929 | Buy | Neutral | Neutral |
| CNX Midcap | 14704 | 14535 | 14619 | 14759 | 14844 | 14984 | Neutral | Neutral | Sell |
| CNX Small Cap | 4615 | 4547 | 4581 | 4632 | 4666 | 4717 | Neutral | Neutral | Sell |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|----------|--------|-------|
| SENSEX | 34915.80 | -45.72 | -0.13 |
| NIFTY | 10302.10 | -10.30 | -0.10 |
| MIDCAP | 13055.28 | -18.44 | -0.14 |
| SMLCAP | 12380.75 | -93.69 | -0.75 |
| BSEFMC | 11258.33 | 19.98 | 0.18 |
| AUTO | 15275.21 | 159.29 | 1.05 |
| POWER | 1574.86 | -12.78 | -0.80 |
| REALTY | 1581.44 | -0.63 | -0.04 |
| BSE IT | 14886.92 | -7.94 | -0.05 |
| BANKEX | 24293.83 | 44.06 | 0.18 |
| OILGAS | 12668.18 | -194.7 | -1.51 |
| METAL | 7210.02 | 6.92 | 0.10 |

| Currency Futures | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 29-Jul-20 USD-INR | 75.77 | 0.08 | 0.10 |
| 29-Jul-20 EUR-INR | 84.95 | -0.44 | -0.52 |
| 29-Jul-20 GBP-INR | 93.07 | -0.16 | -0.17 |
| 29-Jul-20 JPY- INR | 70.39 | -0.22 | -0.30 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 780 | 1075 | 66 |
| BSE | 1258 | 1513 | 129 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|--------|
| FII | 4796 | 6796 | (2000) |
| DII | 5247 | 3196 | 2051 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

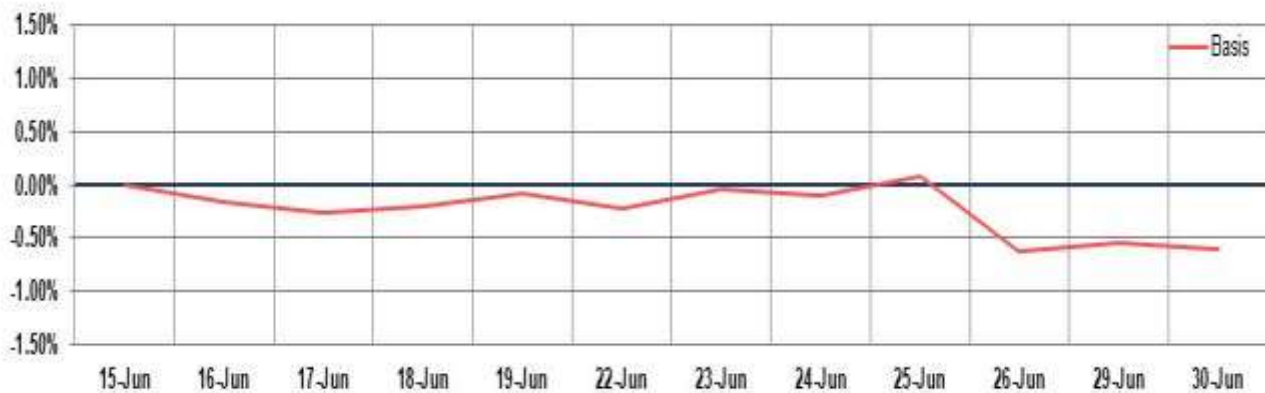
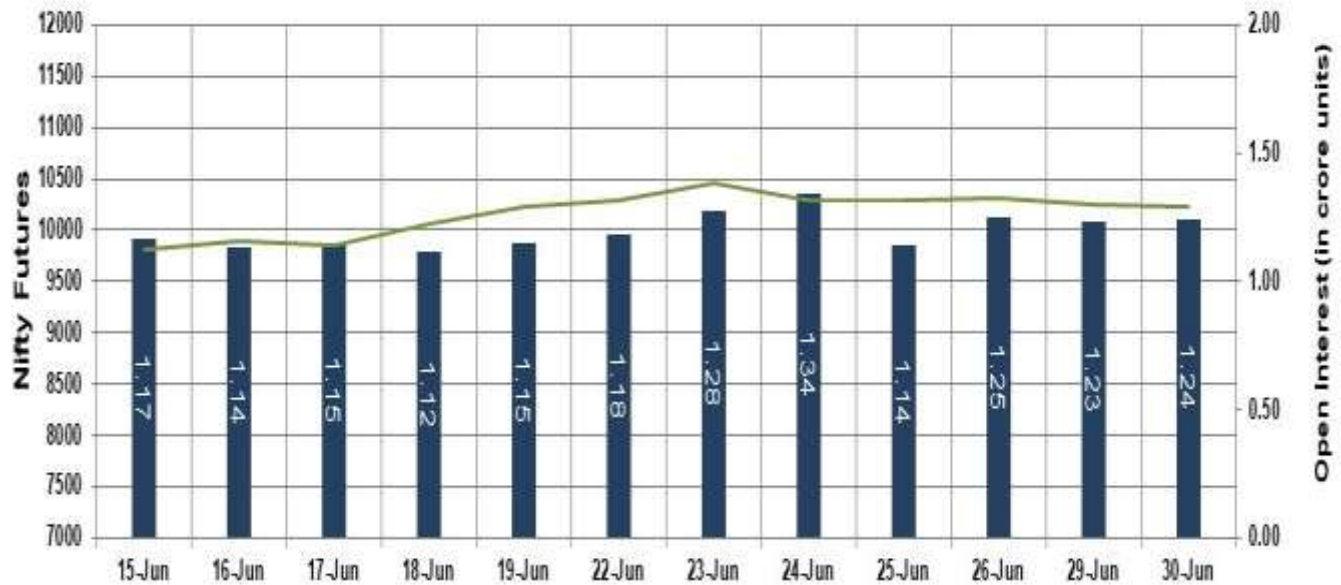
In spite of trading positive for most part of the day, the Indian equity benchmarks gave up their gains and ended flat with a negative bias, on the back of concerns over rising COVID-19 cases and its impact on economic recovery. Key indices kicked off session on higher note, tracking firm cues from global peers. Traders also took encouragement with Union minister Mahendra Nath Pandey's statement that the government has approved the third phase of skill development scheme, Pradhan Mantri Kaushal Vikas Yojana (PMKVY), with an increased focus on digital technology and industry 4.0.

Indian bourses continued to show positive trend in afternoon session, taking support from report that India has finally developed its first indigenous COVID-19 vaccine named COAXING. A Hyderabad-based company called Bharat Biotech has achieved this success in collaboration with the Indian Council of Medical Research (ICMR) and National Institute of Virology, Pune. The recently developed coronavirus vaccine has got the approval for human trials by the Drug Controller General of India (DCGI). However, markets failed to maintain their gaining momentum in late afternoon session and ended with minor cut, as traders turned cautious with India Ratings and Research (Ind-Ra) in its latest report stated that the gross state domestic product (GSDP) of all states in India is likely to contract in the range of 1.4 to 14.3 percent in the current financial year (FY21) due to the impact of Covid-19-induced lockdown on economic activities.

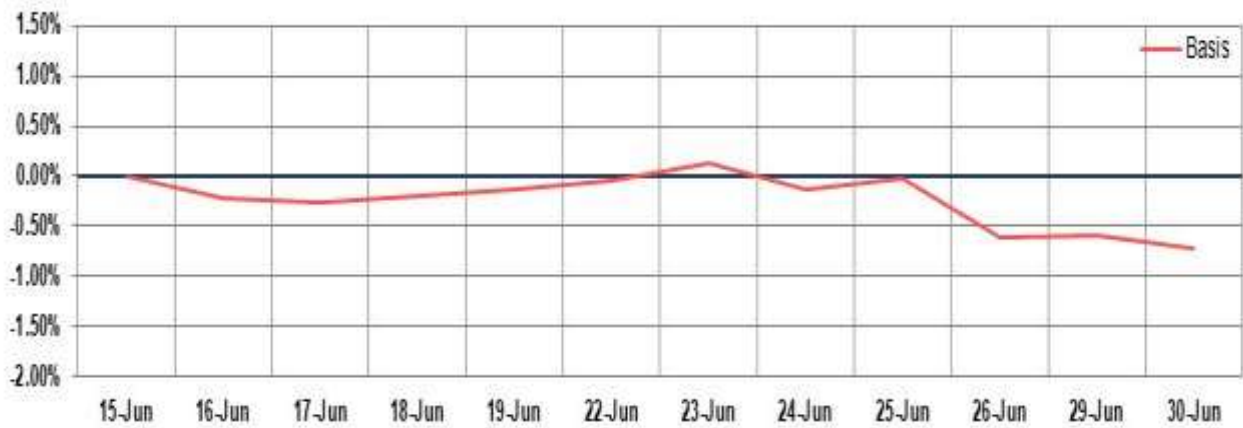
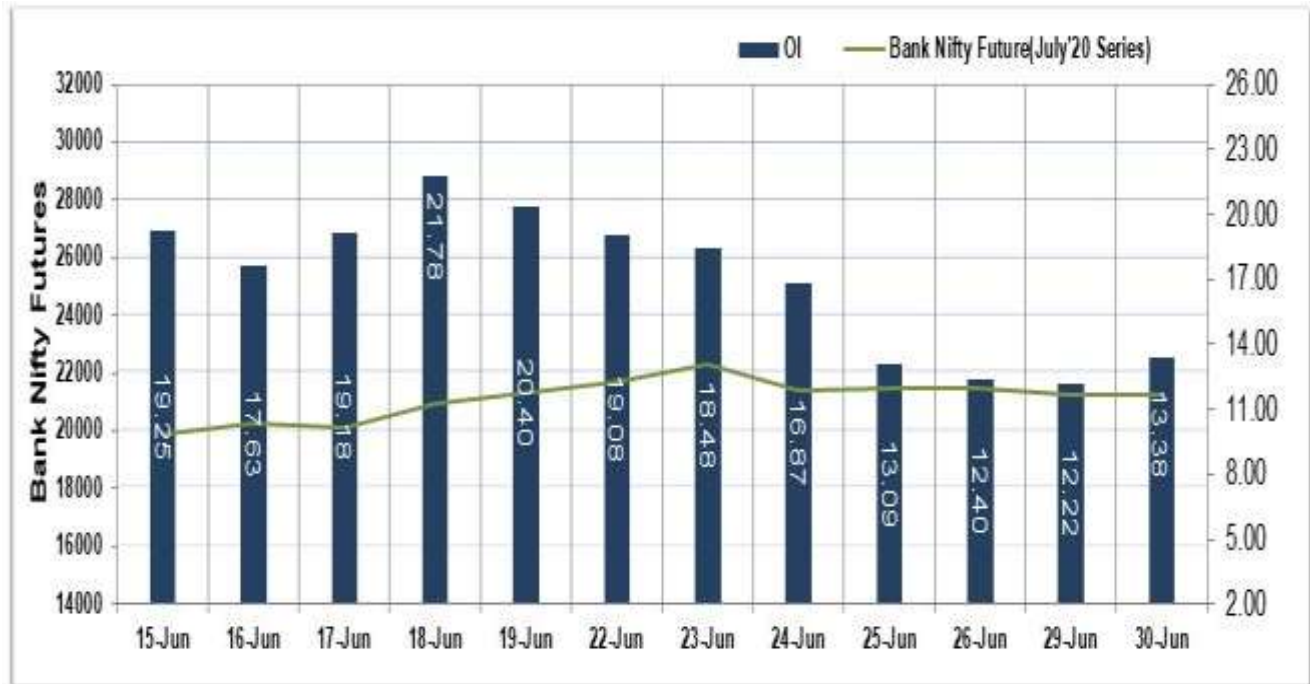
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 2988 | 4228 | (29) |
| NSE CASH | 49299 | 49217 | 0 |
| NSE FO | 1079855 | 956204 | 13 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|------|
| Ind. Futures | 4335.35 | 3968.69 | 367 |
| Ind. Options | 176210 | 174436 | 1265 |
| Stk. Futures | 21653 | 21305 | 491 |
| Stk. Options | 3124.76 | 3163.27 | (39) |

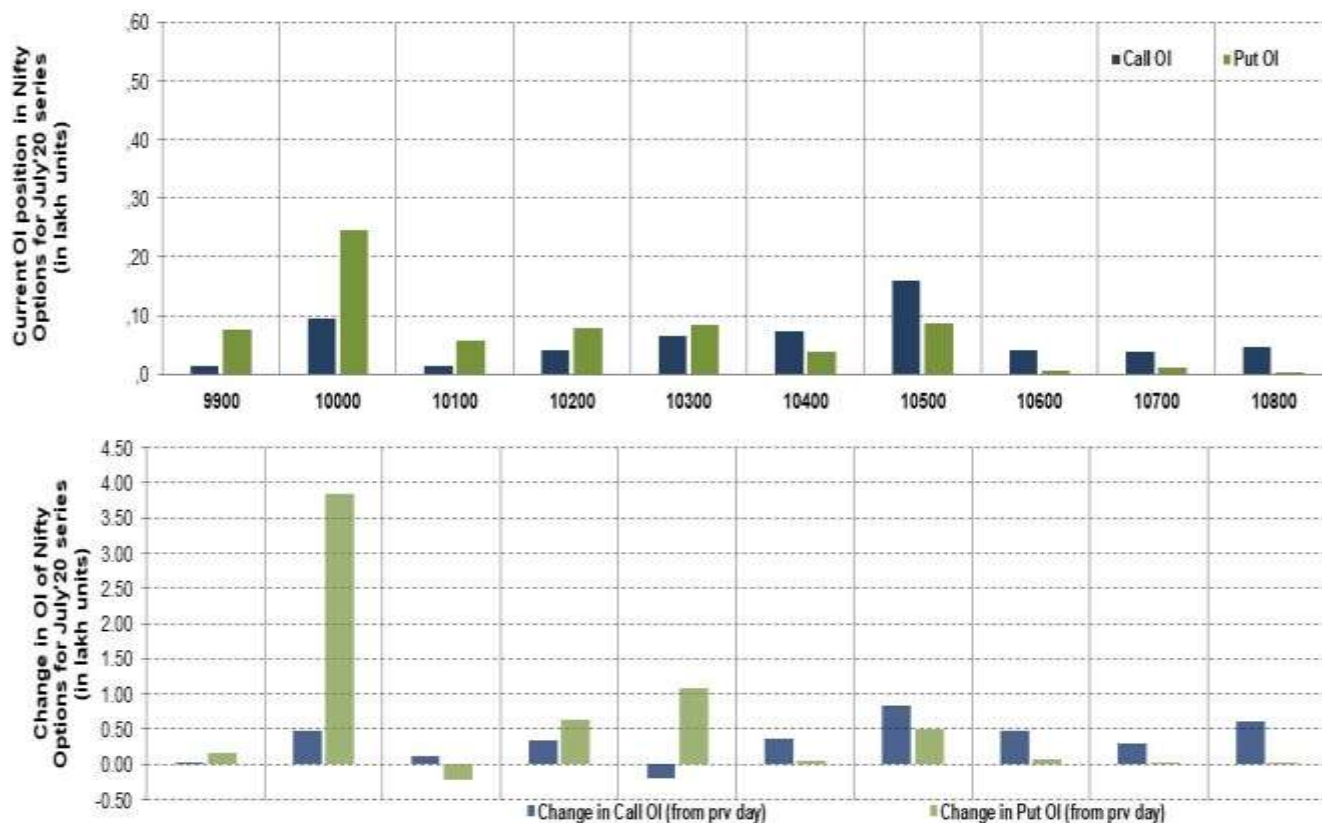
Nifty Futures



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 an addition 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 0.40 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.59mn) and that for Puts was at 10,000 SP (2.45mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10302.10 down by 0.10 percent from the previous close. On the upper side it has resistance of 10390 and 10450 levels, while lower side it has support of 10230 and 10170 levels. Intraday traders should be cautious and take position accordingly.

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