

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10430	10245	10337	10392	10485	10540	Buy	Neutral	Sell
Sensex	35414	34730	35072	35270	35612	35810	Buy	Neutral	Sell
Nifty Futures	10397	10171	10284	10357	10470	10544	Buy	Neutral	Sell
Bank Nifty	21978	20994	21486	21774	22266	22553	Buy	Neutral	Sell
CNX IT	14732	14621	14677	14760	14815	14898	Buy	Neutral	Neutral
CNX Midcap	14778	14584	14681	14744	14841	14904	Neutral	Neutral	Sell
CNX Small Cap	4654	4568	4611	4638	4681	4708	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35414.45	498.65	1.43
NIFTY	10430.05	127.95	1.24
MIDCAP	13078.46	23.18	0.18
SMLCAP	12428.65	47.90	0.39
BSEFMC	11321.78	63.45	0.56
AUTO	15254.50	-20.71	-0.14
POWER	1559.29	-15.27	-0.99
REALTY	1572.91	-8.53	-0.54
BSE IT	14870.70	-16.22	-0.11
BANKEX	24938.53	644.70	2.65
OILGAS	12765.42	97.24	0.77
METAL	7229.88	19.86	0.28

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.80	0.02	0.03
29-Jul-20 EUR-INR	84.89	-0.07	-0.09
29-Jul-20 GBP-INR	93.94	0.91	0.99
29-Jul-20 JPY- INR	70.53	0.18	0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1032	860	59
BSE	1481	1305	120

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3630	5326	(1696)
DII	3669	2292	1377

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

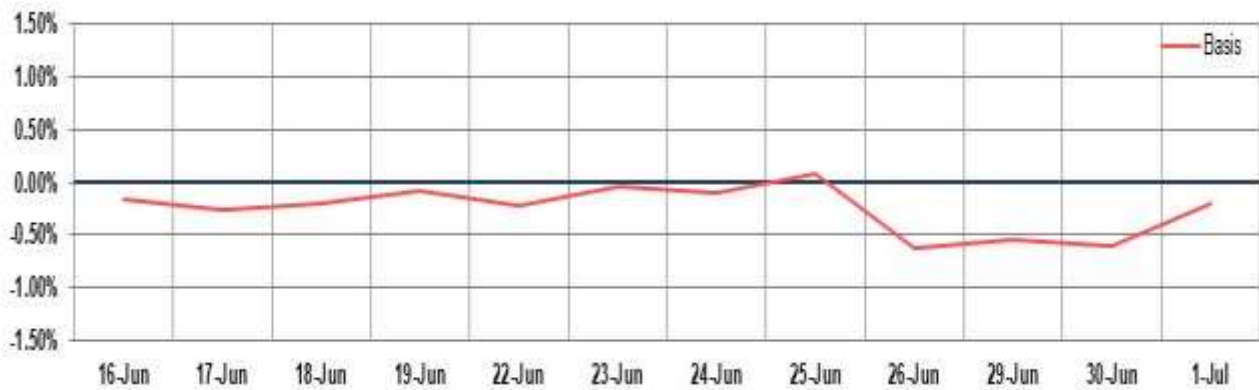
Indian equity benchmarks have showcased a strong performance on Wednesday, by gaining over a percent in the session and settling above the psychological 10,400 (Nifty) and 35,400 (Sensex) levels. After making a cautious start, markets gained traction and traded in fine fettle, as the data released by the Reserve Bank of India (RBI) showed that India's current account balance recorded a marginal surplus in the January-March quarter of FY20. Traders also took note of the Reserve Bank of India's data showing that direct investment into the country rose by \$19 billion during 2019-20. Sentiments remained optimistic with Union Minister Nitin Gadkari's statement that the government is looking at ways to boost India's exports.

Benchmark indices gained more strength in late afternoon session, as investors' morale remained upbeat with Niti Aayog Vice Chairman Rajiv Kumar's statement that India's economy will recover following the containment of COVID-19 pandemic, and ongoing reforms would keep the country's growth rate ahead of peers. The market participants overlooked weak economic data. The growth of eight core infrastructure industries has contracted by 23.4 percent in May 2020 as compared to same period of last year, due to the coronavirus-induced lockdown. Traders also paid no heed towards Fitch Ratings in its June update of Global Economic Outlook lowered India's growth forecast for financial year 2021-22 to 8 percent from 9.5 percent projected last month.

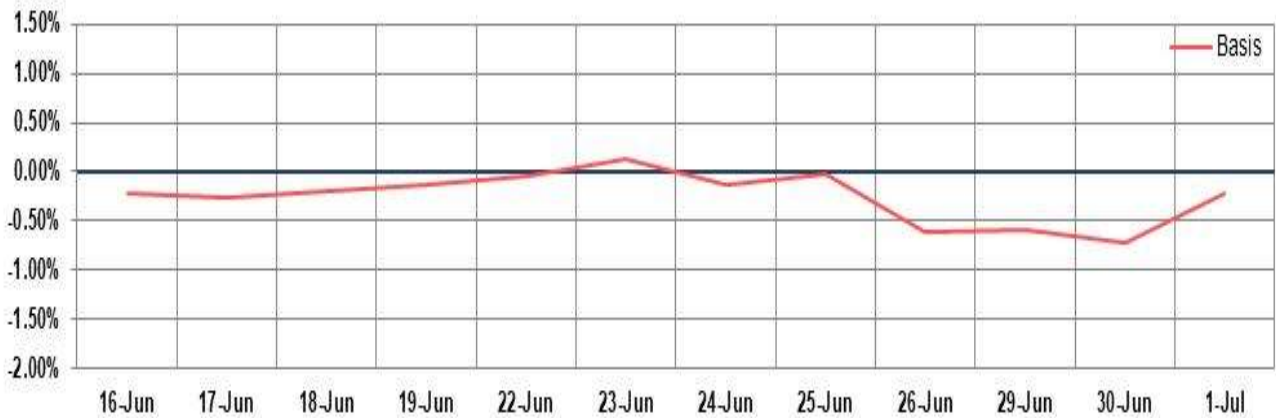
Market TO	Current	Previous	Net%
BSE CASH	3102	2988	4
NSE CASH	49674	49299	1
NSE FO	1659235	1079855	54

FII Derivatives	Buy	Sell	Net
Ind. Futures	5735.41	4620.57	1115
Ind. Options	176210	174436	(1589)
Stk. Futures	21653	21305	132
Stk. Options	3334.10	3246.62	87

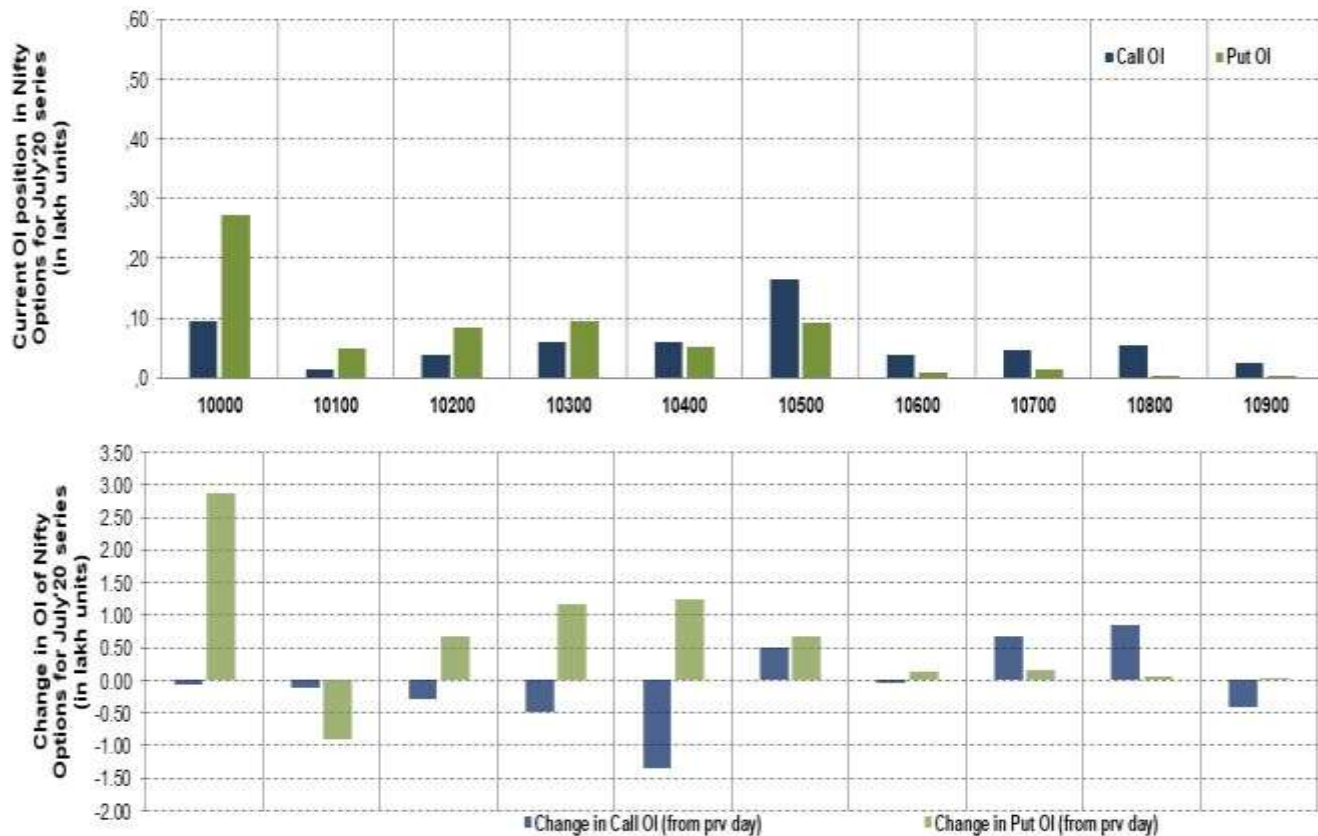
## Nifty Futures



# 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 0.05 million in open interest.
- Among Nifty puts 10,000SP from the July month expiry was the most active put with an addition of 0.28 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.64mn) and that for Puts was at 10,000 SP (2.73mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10430.05 up by 1.24 percent from the previous close. On the upper side it has resistance of 10550 and 10630 levels, while lower side it has support of 10380 and 10300 levels. Intraday traders should be cautious and take position accordingly.

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