

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10552	10433	10492	10545	10605	10658	Buy	Neutral	Sell
Sensex	35844	35398	35621	32818	36041	36238	Buy	Neutral	Sell
Nifty Futures	10552	10383	10467	10525	10609	10666	Buy	Neutral	Sell
Bank Nifty	21953	21609	21781	22063	22235	22517	Buy	Neutral	Sell
CNX IT	15123	14621	14872	15033	15284	15446	Buy	Neutral	Neutral
CNX Midcap	14945	14773	14859	14913	14999	15052	Buy	Neutral	Sell
CNX Small Cap	4696	4672	4684	4697	4709	4722	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35843.70	429.25	1.21
NIFTY	10551.70	121.65	1.17
MIDCAP	13215.04	136.58	1.04
SMLCAP	12543.45	114.80	0.92
BSEFMC	11356.80	35.02	0.31
AUTO	15685.95	431.45	2.83
POWER	1579.73	20.44	1.31
REALTY	1578.32	5.41	0.34
BSE IT	15304.03	433.33	2.91
BANKEX	24890.90	-47.63	-0.19
OILGAS	12895.45	130.03	1.02
METAL	7290.84	60.96	0.84

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.85	-0.94	-1.25
29-Jul-20 EUR-INR	84.44	-0.45	-0.54
29-Jul-20 GBP-INR	93.63	-0.33	-0.35
29-Jul-20 JPY- INR	69.67	-0.84	-1.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1116	742	72
BSE	1696	1075	119

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4054	4611	(557)
DII	5135	4226	909

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

## Market Commentary

Indian equity benchmarks ended Thursday's session in green terrain that marked a second straight day of gain for the markets, on widespread buying amid a broad up-move in global markets following encouraging Covid-19 vaccine trials. Sensex and Nifty closed above their crucial 35,800 and 10,550 levels, respectively. Key gauges traded on positive note since the beginning, as traders took encouragement with Finance minister Nirmala Sitharaman's statement that the government is committed to undertaking reforms to make the tax administration simple for businesses, particularly the micro, small and medium enterprises (MSMEs).

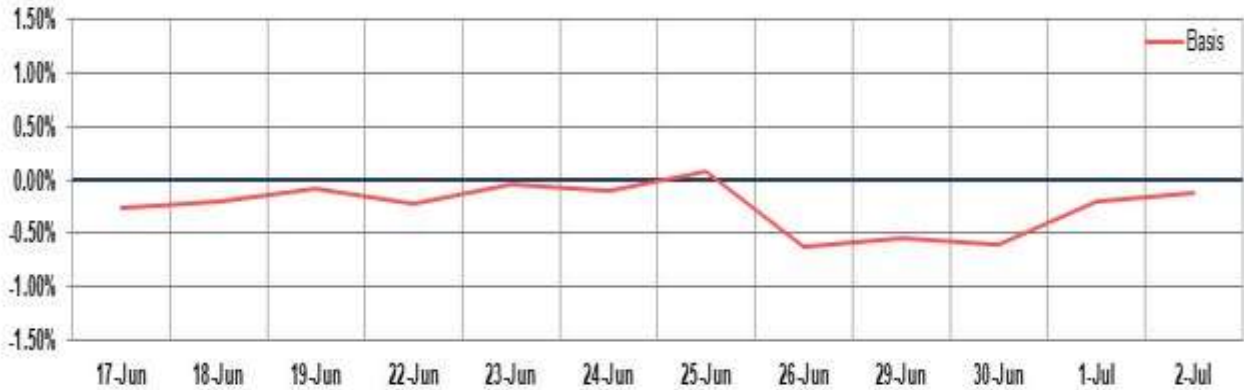
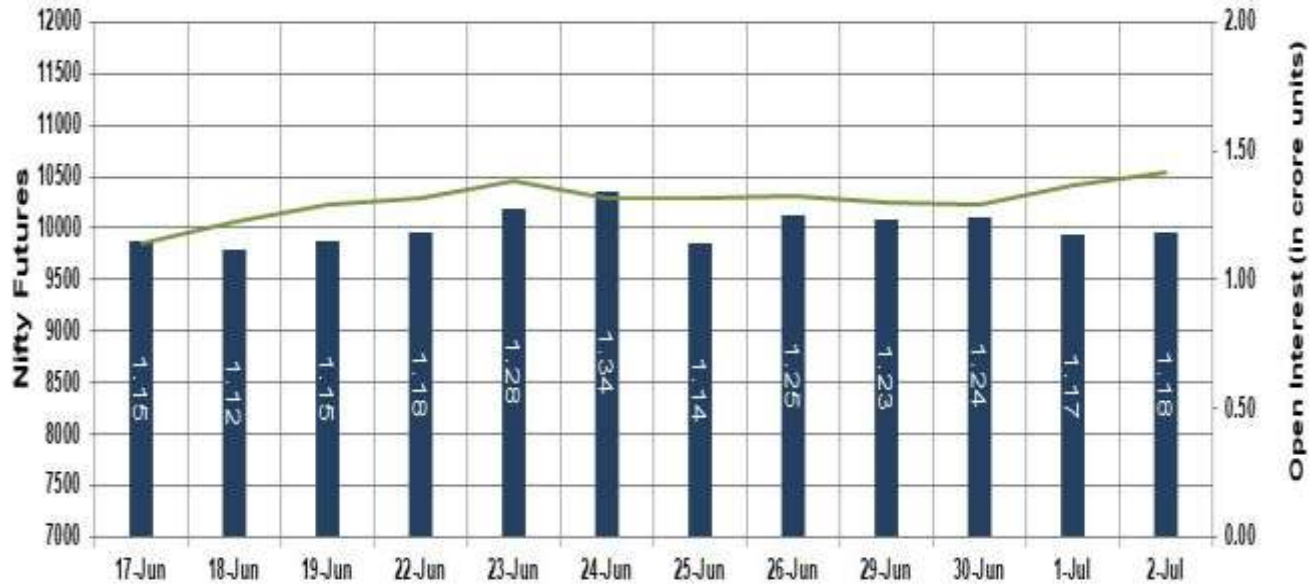
Key indices gathered further ground in late afternoon trade, as the government approved a scheme under which the eligible non-bank lenders will be provided short-term liquidity through a special purpose vehicle (SPV) set up by the SBICAP securities, a subsidiary of the State Bank of India (SBI). Market participants also took a note of the Ministry of Finance's latest report that the gross Goods and Services Tax (GST) revenue collected in the month of June, 2020 is Rs 90,917 crore of which CGST is Rs 18,980 crore, SGST is Rs 23,970 crore, IGST is Rs 40,302 crore (including Rs 15,709 crore collected on import of goods) and Cess is Rs 7,665 crore (including Rs 607 crore collected on import of goods).

## Market Turnover & FII Derivative Data

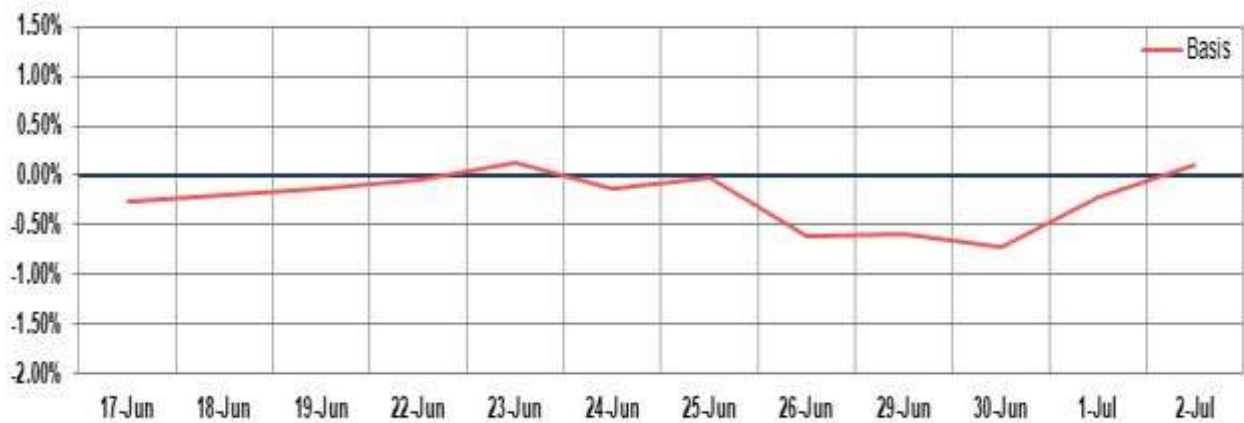
Market TO	Current	Previous	Net%
BSE CASH	3394	3102	9
NSE CASH	53189	49674	7
NSE FO	3458396	1659235	108

FII Derivatives	Buy	Sell	Net
Ind. Futures	5531.19	4825.28	706
Ind. Options	176210	174436	2732
Stk. Futures	21653	21305	667
Stk. Options	3575.05	3416.34	159

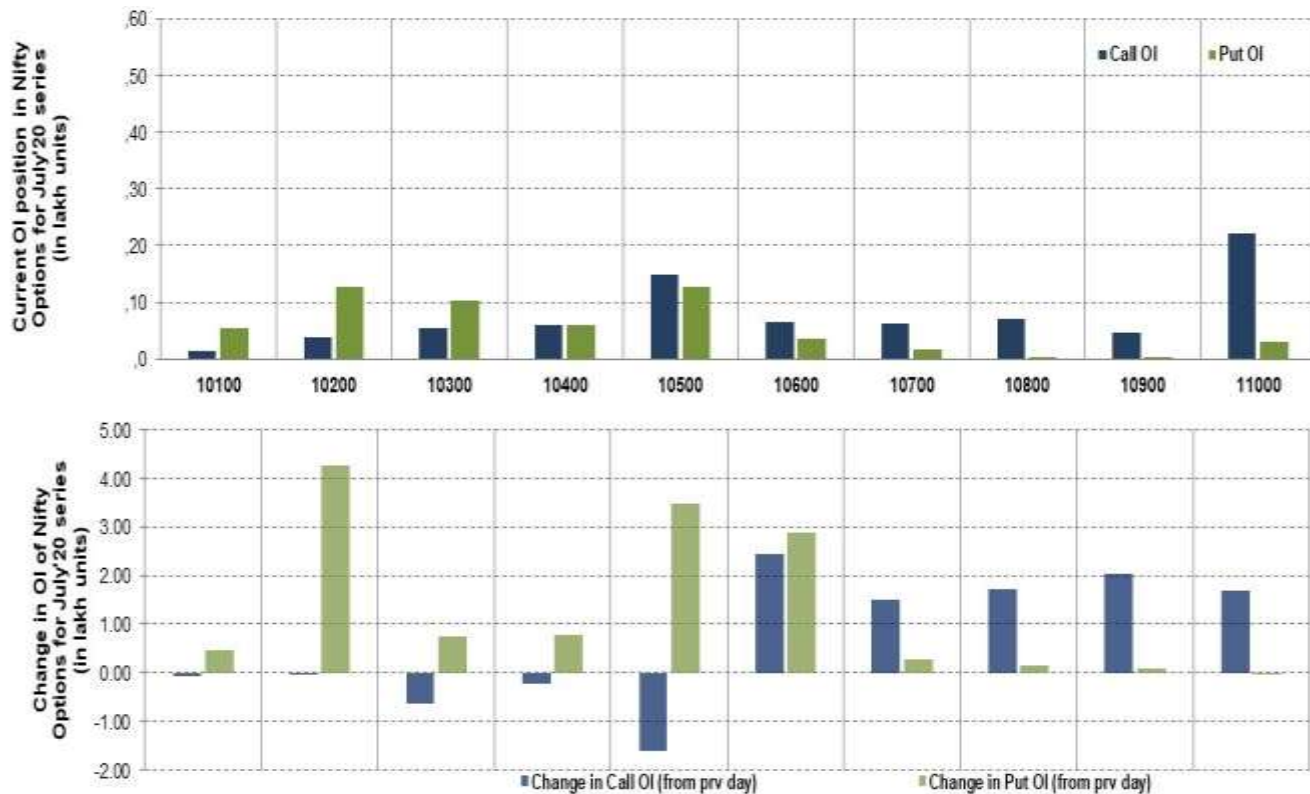
# Nifty Futures



## Bank Nifty Futures



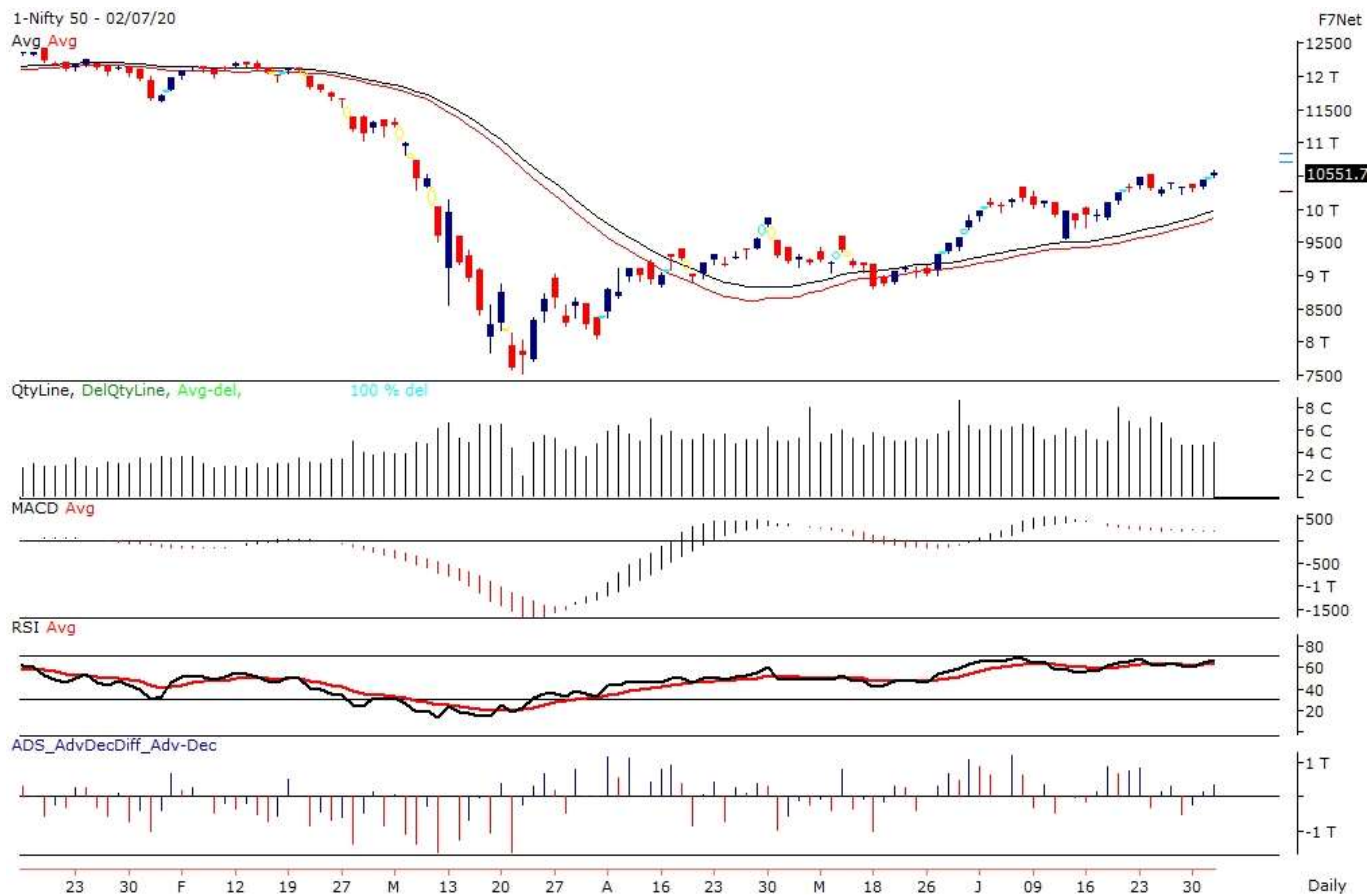
## Nifty Options



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

- Among Nifty calls 11,000 SP from the July month expiry was the most active call with an addition of 0.17 million in open interest.
- Among Nifty puts 10,200SP from the July month expiry was the most active put with an addition of 0.43 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.22mn) and that for Puts was at 10,200 SP (1.28mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10551.70 up by 1.17 percent from the previous close. On the upper side it has resistance of 10680 and 10790 levels, while lower side it has support of 10450 and 10380 levels. Intraday traders should be cautious and take position accordingly.

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