

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10607	10532	10570	10600	10638	10669	Buy	Neutral	Sell
Sensex	36021	35764	35892	36001	36130	36239	Buy	Neutral	Sell
Nifty Futures	10572	10498	10535	10570	10608	10643	Buy	Neutral	Sell
Bank Nifty	21852	21555	21704	21917	22066	22279	Buy	Neutral	Sell
CNX IT	15286	15069	15177	15257	15366	15445	Buy	Neutral	Neutral
CNX Midcap	15043	14880	14961	15021	15102	15162	Buy	Neutral	Sell
CNX Small Cap	4706	4664	4685	4707	4728	4751	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36021.42	177.72	0.50
NIFTY	10607.35	55.65	0.53
MIDCAP	13288.70	73.66	0.56
SMLCAP	12603.02	59.57	0.47
BSEFMC	11429.25	72.45	0.64
AUTO	15817.34	131.39	0.84
POWER	1607.02	27.29	1.73
REALTY	1594.75	16.43	1.04
BSE IT	15480.83	176.80	1.16
BANKEX	24794.51	-96.39	-0.39
OILGAS	13013.36	117.91	0.91
METAL	7253.44	-37.40	-0.51

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.83	-0.07	-0.09
29-Jul-20 EUR-INR	84.04	-0.47	-0.56
29-Jul-20 GBP-INR	93.18	-0.52	-0.55
29-Jul-20 JPY- INR	69.64	-0.06	-0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	878	992	77
BSE	1337	1409	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3325	2468	857
DII	3094	3426	(332)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

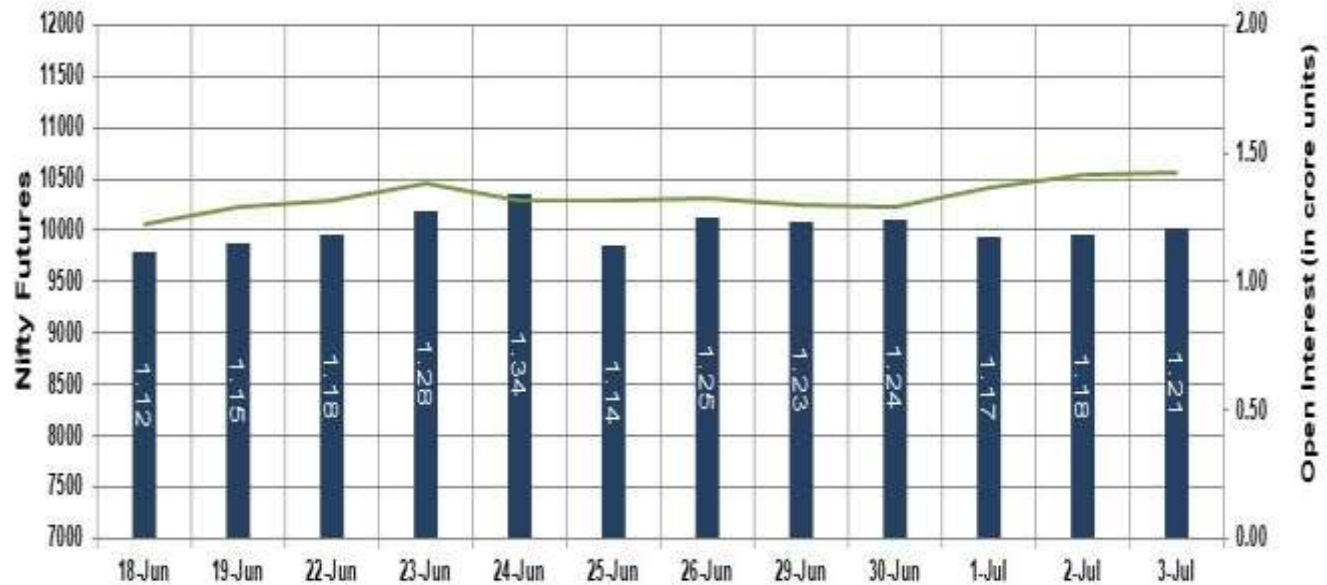
Indian equity benchmarks settled on a positive note with gains of over half percent on Friday after a largely volatile trade session, boosted by rupee's gain against the US dollar as well as positive leads from Asian markets. Key indices took gaining streak to third straight session, recapturing their crucial 10,600 (Nifty) and 36,000 (Sensex) bastions. Markets made positive start, as traders took encouragement with union finance and revenue secretary Ajay Bhushan Pandey's statement that the GST information technology (IT) system is quite robust as more than 46 crore tax returns have been filed through the system in last three years, which has helped in making the historical indirect tax reform a success.

Barometer gauges extended their gains in late morning deals, as traders remained enthusiastic with the World Bank's statement that it will provide a \$750 million budget support to 15 lakh MSMEs to increase liquidity access for viable small businesses impacted by COVID-19. The \$750 million support is in addition to the \$2 billion funding the World Bank has already announced for the social and health sector. Sentiments remained positive with reports that India's first indigenous Covid-19 vaccine (BBV152 COVID vaccine) may be launched by August 15. The Indian Council of Medical Research (ICMR) has written to select medical institutions and hospitals to fast-track clinical trial approvals for the vaccine.

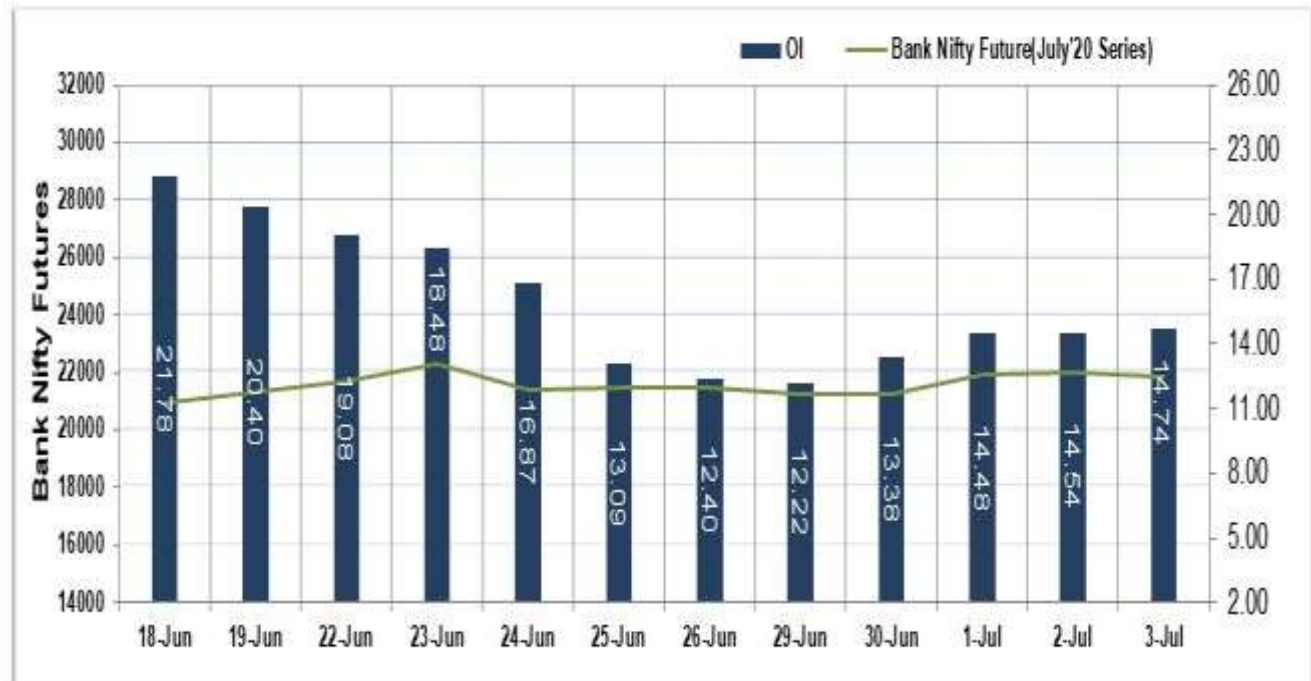
Market TO	Current	Previous	Net%
BSE CASH	3158	3394	(7)
NSE CASH	48781	53189	(8)
NSE FO	792884	3458396	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3569.29	3065.27	504
Ind. Options	176210	174436	639
Stk. Futures	21653	21305	39
Stk. Options	3250.13	3302.70	(53)

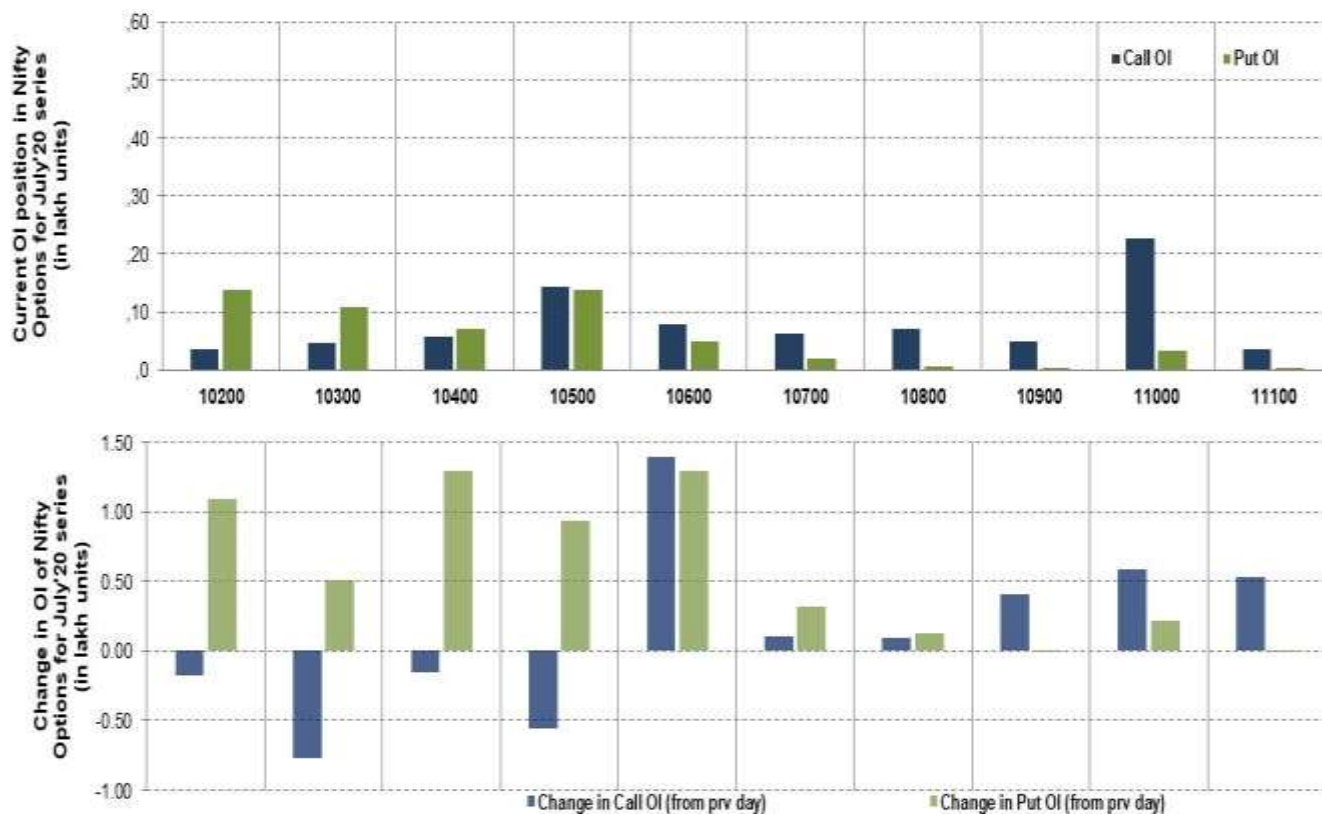
Nifty Futures



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 0.06 million in open interest.
- Among Nifty puts 10,200SP from the July month expiry was the most active put with an addition of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.28mn) and that for Puts was at 10,200 SP (1.39mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10607.35 up by 0.53 percent from the previous close. On the upper side it has resistance of 10690 and 10780 levels, while lower side it has support of 10500 and 10380 levels. Intraday traders should be cautious and take position accordingly.

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