

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10764	10640	10702	10757	10818	10873	Buy	Neutral	Sell
Sensex	36428	36040	36234	36448	36642	36855	Buy	Neutral	Sell
Nifty Futures	10760	10612	10686	10736	10810	10859	Buy	Neutral	Sell
Bank Nifty	22199	22028	22114	22256	22342	22485	Buy	Neutral	Sell
CNX IT	15465	15237	15351	15466	15580	15695	Buy	Neutral	Neutral
CNX Midcap	15297	15057	15177	15244	15364	15431	Buy	Neutral	Sell
CNX Small Cap	4792	4720	4756	4775	4811	4830	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36487.28	465.86	1.29
NIFTY	10763.65	156.30	1.47
MIDCAP	13457.64	168.94	1.27
SMLCAP	12766.59	163.57	1.30
BSEFMC	11335.78	-93.47	-0.82
AUTO	16280.23	462.89	2.93
POWER	1630.59	23.57	1.47
REALTY	1641.75	47.00	2.95
BSE IT	15663.09	182.26	1.18
BANKEX	25152.49	357.98	1.44
OILGAS	13167.99	154.63	1.19
METAL	7439.04	185.60	2.56

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.76	-0.08	-0.10
29-Jul-20 EUR-INR	84.60	0.51	0.61
29-Jul-20 GBP-INR	93.58	0.33	0.36
29-Jul-20 JPY- INR	69.56	-0.08	-0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1152	753	84
BSE	1607	1194	179

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4111	3763	348
DII	4206	3942	263

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices carried forward their northbound journey for the fourth straight session on Monday, as optimistic cues from across the globe helped the indices to surpass crucial support levels of 10,750 (Nifty) and 36,450 (Sensex). Markets made an optimistic start and traded with a positive bias throughout session, as sentiments got a boost with Commerce and Industry Minister Piyush Goyal's statement the country's exports, after contracting drastically in April and May due to the COVID-19 pandemic, are 'recovering fast' and it will be reflected in the data for June.

Key gauges extended gains in late afternoon trading, as traders remained optimistic with a report that farm activity has seen an uptick in June, aided by heavy rainfall, with 87% more area coming under cultivation of various key crops so far in the season compared to last year. Traders also found support with report that promoters of stressed companies will get more flexibility in attracting investors and the process of determining the right price for assets would get easier following a new set of amendments introduced by capital market regulator Sebi in its preferential share issuance norms. However, markets gave up some of their gains in late trade, as some anxiety remained among traders with ICRA's report that the states' combined market borrowings as state development loans (SDL) have doubled to Rs 1.7 lakh crore during Q1 (April-June) of FY 2020-21 from Rs 0.8 lakh crore in same quarter of the previous fiscal year, on account of expenditure to fight Coronavirus disease (COVID-19) pandemic and lower tax realisation due to multiple lockdown extensions.

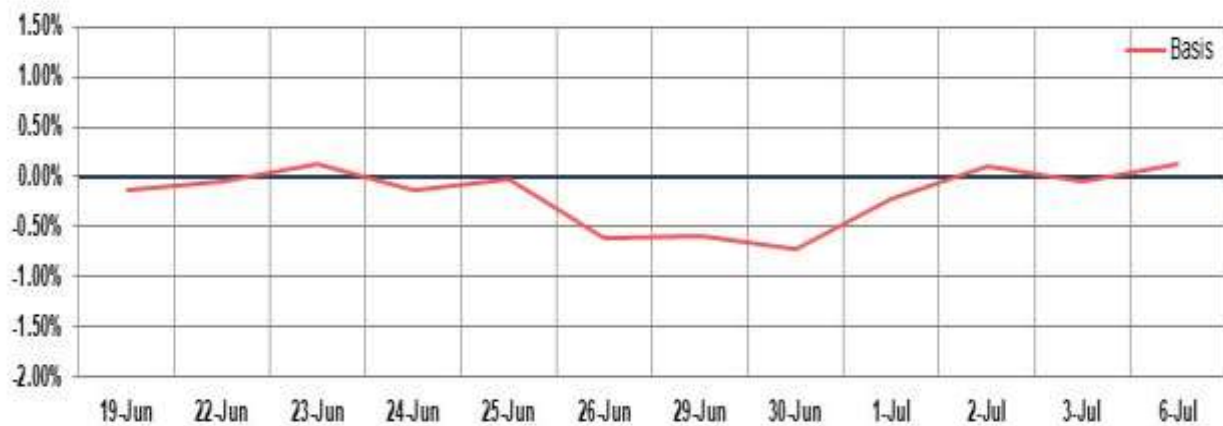
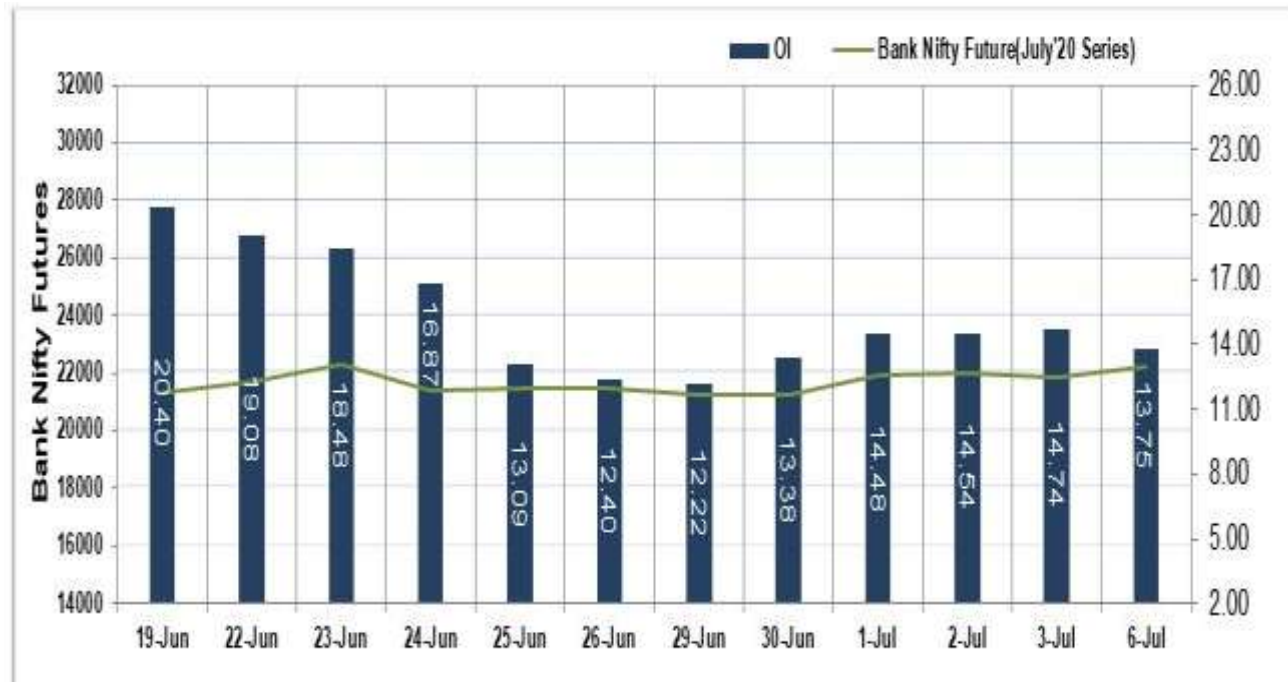
BSE CASH	3724	3158	18
NSE CASH	54228	48781	11
NSE FO	1030180	792884	30

FII Derivatives	Buy	Sell	Net
Ind. Futures	4169.16	3464.83	704
Ind. Options	176210	174436	806
Stk. Futures	21653	21305	408
Stk. Options	4810.01	4826.38	(16)

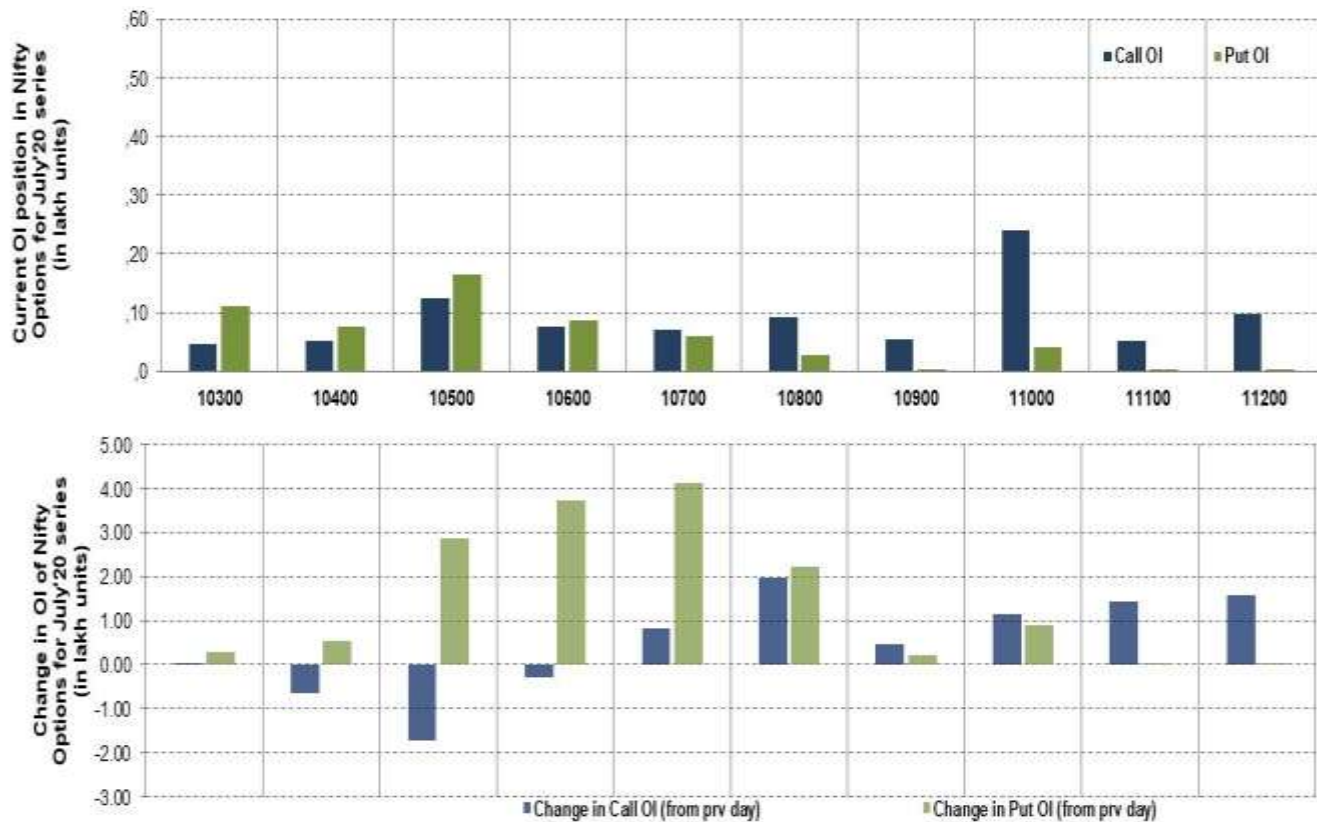
Nifty Futures



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 0.11 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.40mn) and that for Puts was at 10,500 SP (1.66mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10763.65 up by 1.47 percent from the previous close. On the upper side it has resistance of 10850 and 10930 levels, while lower side it has support of 10650 and 10550 levels. Intraday traders should be cautious and take position accordingly.

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