

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10800	10644	10722	10768	10846	10892	Buy	Neutral	Sell
Sensex	36675	36104	36389	36556	36842	37008	Buy	Neutral	Sell
Nifty Futures	10756	10606	10681	10733	10808	10860	Buy	Neutral	Sell
Bank Nifty	22628	21813	22221	22448	22855	23082	Buy	Neutral	Sell
CNX IT	15785	15311	15548	15677	15915	16044	Buy	Neutral	Neutral
CNX Midcap	15364	15130	15247	15316	15433	15502	Buy	Neutral	Sell
CNX Small Cap	4840	4760	4800	4822	4862	4885	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36674.52	187.24	0.51
NIFTY	10799.65	36.00	0.33
MIDCAP	13535.97	78.33	0.58
SMLCAP	12839.77	73.18	0.57
BSEFMC	11272.33	-63.45	-0.56
AUTO	16331.83	51.60	0.32
POWER	1611.94	-18.65	-1.14
REALTY	1633.31	-8.44	-0.51
BSE IT	15991.53	328.44	2.10
BANKEX	25631.44	478.95	1.90
OILGAS	12849.77	-318.2	-2.42
METAL	7310.22	-128.8	-1.73

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.05	0.27	0.36
29-Jul-20 EUR-INR	84.70	0.12	0.14
29-Jul-20 GBP-INR	93.94	0.39	0.42
29-Jul-20 JPY- INR	69.69	0.13	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	914	994	57
BSE	1323	1401	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6580	5750	830
DII	3512	4297	(784)

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

## Market Commentary

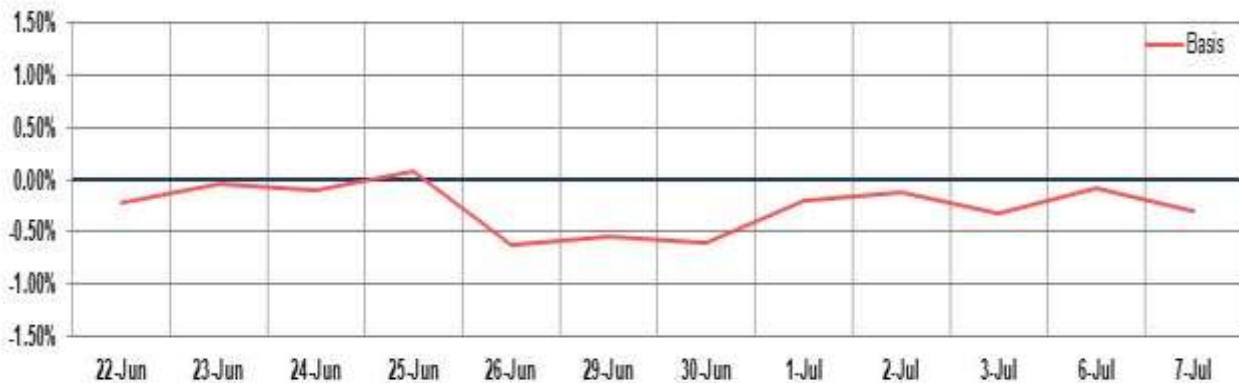
Indian equity indices remained extremely volatile throughout the session and somehow managed to end in green terrain on Tuesday, amid hopes of an economic recovery despite a rise in cases of coronavirus. With this, the equity indices registered their fifth successive session of gains. Both the indices made a slightly positive start, as traders took some solace with the Ministry of Finance asserting that green shoots have started to emerge in the domestic economy. In its monthly macroeconomic report, the ministry highlighted that total digital retail financial transactions via NPCI platforms rose sharply from Rs 6.71 lakh crore in April to Rs 9.65 lakh crore in May, a sign of revival in economic activity.

However, domestic bourses gave up all gains and fell sharply during the late morning deals, as traders got anxious with India Ratings and Research's report that the impact of Covid-19 and the associated policy response may result in an additional Rs 1.67 lakh crore of debt from the top 500 debt-heavy private sector borrowers turning delinquent between FY21 and FY22. But, the bulls were seen ruling Dalal Street once again in the dying hours of trade as the benchmark indices climbed out of the negative territory to inch up, as some optimism remained among traders with a Ficci-Dhruva Advisors industry survey report stated that the opening up of India's economy post lockdown and implementation of the economic package unveiled by the government have started showing results on the ground with initial signs of improvement in the performance of businesses now visible.

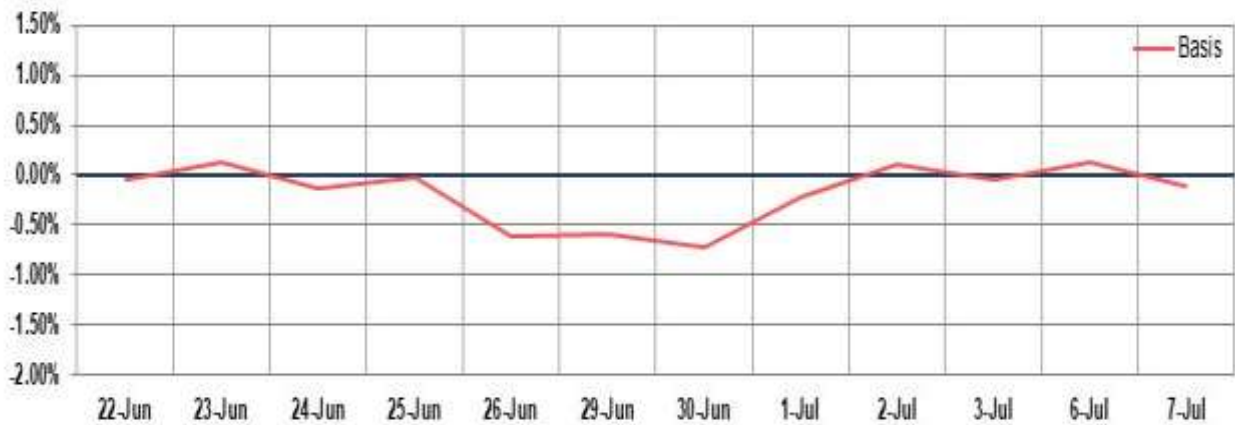
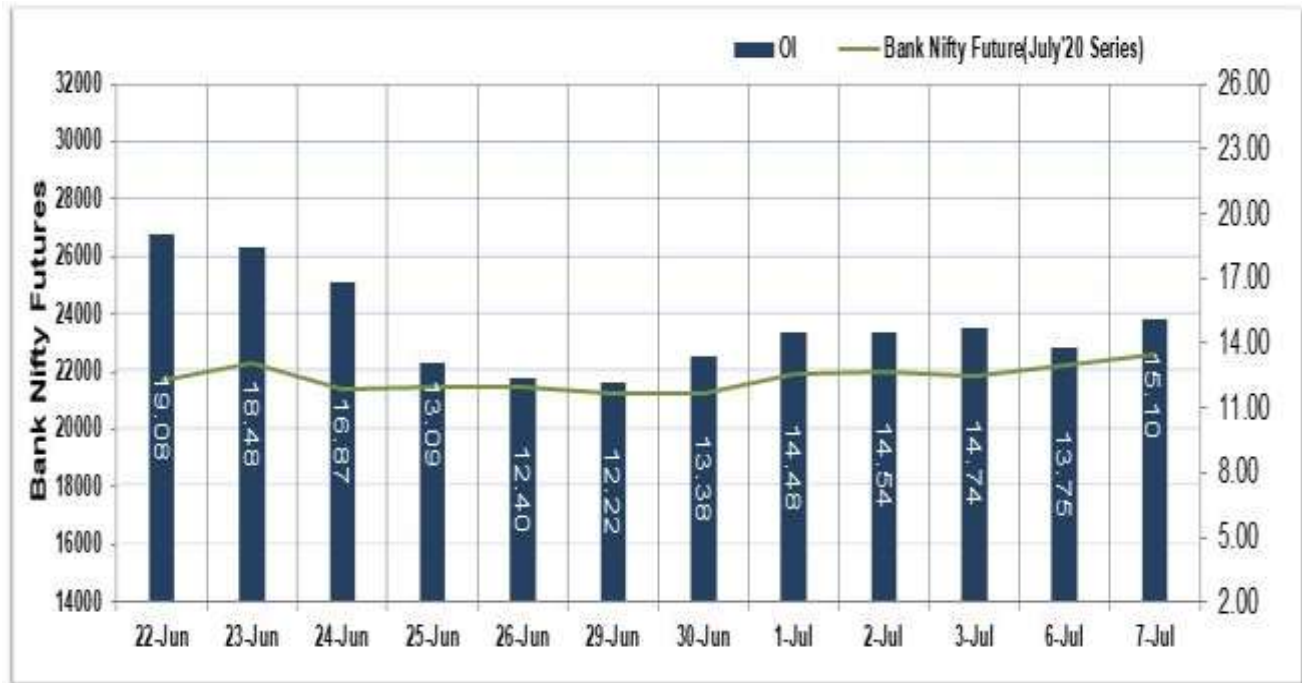
Market TO	Current	Previous	Net%
BSE CASH	3711	3724	(0)
NSE CASH	65441	54228	21
NSE FO	1459493	1030180	42

FII Derivatives	Buy	Sell	Net
Ind. Futures	3984.87	4394.30	(409)
Ind. Options	176210	174436	435
Stk. Futures	21653	21305	(638)
Stk. Options	5483.35	5437.89	45

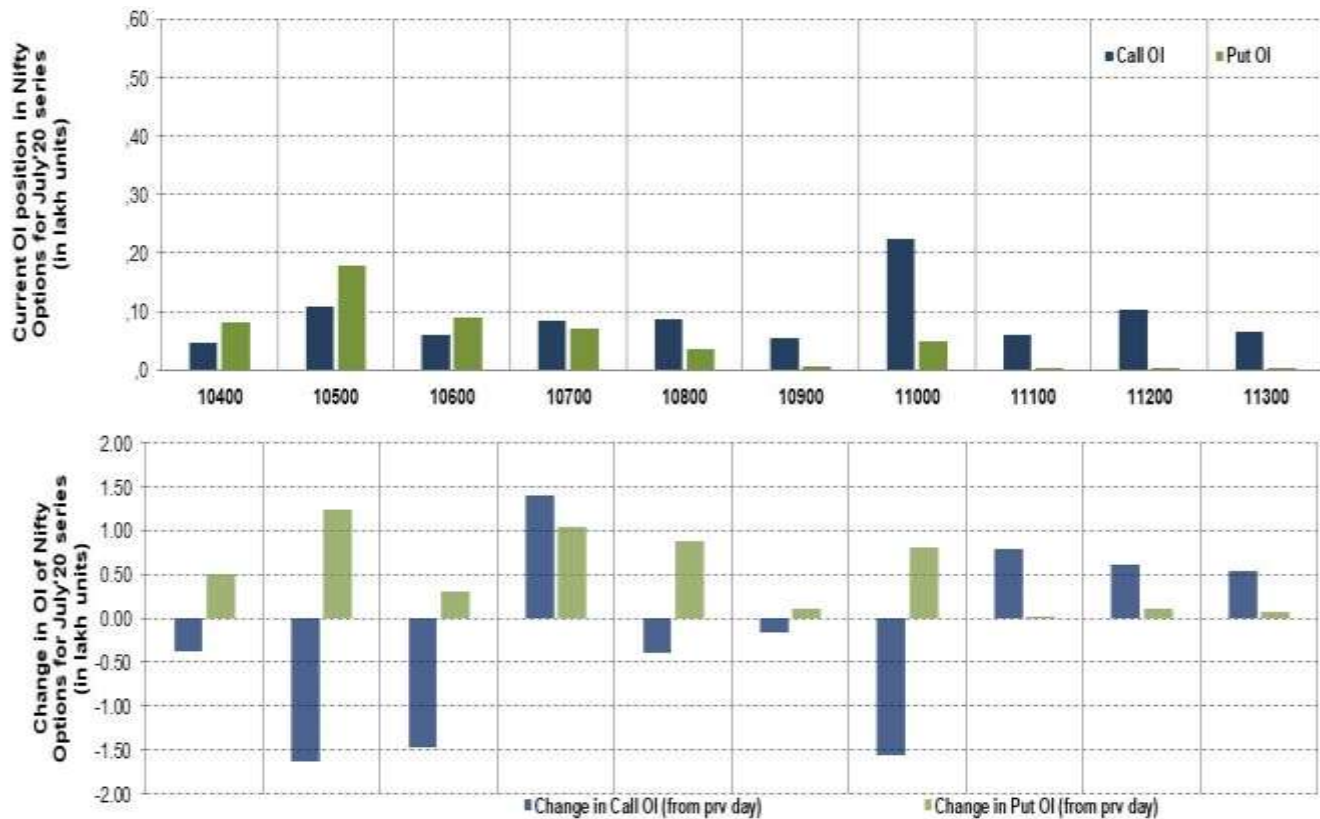
# Nifty Futures



## 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 a reduction of 0.16 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.24mn) and that for Puts was at 10,500 SP (1.78mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10799.65 up by 0.33 percent from the previous close. On the upper side it has resistance of 10830 and 11000 levels, while lower side it has support of 10680 and 10550 levels. Intraday traders should be cautious and take position accordingly.



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