

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10706	10572	10639	10743	10810	10915	Buy	Neutral	Sell
Sensex	36329	35870	36099	36464	36694	37058	Buy	Neutral	Sell
Nifty Futures	10682	10575	10629	10729	10782	10882	Buy	Neutral	Sell
Bank Nifty	22585	22140	22363	22722	22944	23303	Buy	Neutral	Sell
CNX IT	15514	15293	15403	15584	15695	15876	Buy	Neutral	Neutral
CNX Midcap	15304	15129	15217	15356	15444	15584	Buy	Neutral	Sell
CNX Small Cap	4828	4769	4798	4848	4877	4926	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36329.01	-345.5	-0.94
NIFTY	10705.75	-93.90	-0.87
MIDCAP	13483.41	-52.56	-0.39
SMLCAP	12785.13	-54.64	-0.43
BSEFMC	11357.81	85.48	0.76
AUTO	16013.28	-318.5	-1.95
POWER	1584.71	-27.23	-1.69
REALTY	1599.83	-33.48	-2.05
BSE IT	15680.90	-310.6	-1.94
BANKEX	25547.89	-83.55	-0.33
OILGAS	12796.29	-53.48	-0.42
METAL	7434.28	124.06	1.70

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.18	0.13	0.17
29-Jul-20 EUR-INR	84.83	0.13	0.15
29-Jul-20 GBP-INR	94.28	0.42	0.44
29-Jul-20 JPY- INR	69.93	0.22	0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	812	1090	53
BSE	1233	1536	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5473	6468	(995)
DII	3722	4575	(853)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian benchmark indices have witnessed a choppy trade for the most part of the session and came under heavy pressure in the last minutes of the trade, thus snapping the five-day gaining streak. Domestic markets followed volatility in global equities as rising number of COVID-19 cases across the world stoked concerns over economic recovery. Today's session started with marginal gains, as traders took some support with NITI Aayog CEO Amitabh Kant's statement that India will bounce back with a vengeance with green shoots in the economy already being visible, amidst the multiple challenges thrown up by the Covid-19 pandemic..

However, key indices turned highly volatile in late morning session, as market participants got anxious with a private report that the country's economy is likely to show a double-digit contraction in the April-June quarter due to the restriction on economic activities on account of the COVID-19 pandemic. After that, market witnessed sudden fall in final hour of trade and settled with losses of nearly a percent, as sentiments weakened further with Crisil Research's survey report stating that as much as 90 per cent of private equity and venture capital investors foresee a decline in fund-raising activities over the next 6 to 12 months because of the Covid-19 pandemic. Meanwhile, Union minister for road transport and highways Nitin Gadkari chaired a high-level meeting with railway minister Piyush Goyal and environment minister Prakash Javadekar to expedite pending infrastructure projects in the country, particularly those stuck due to inter-ministerial approvals.

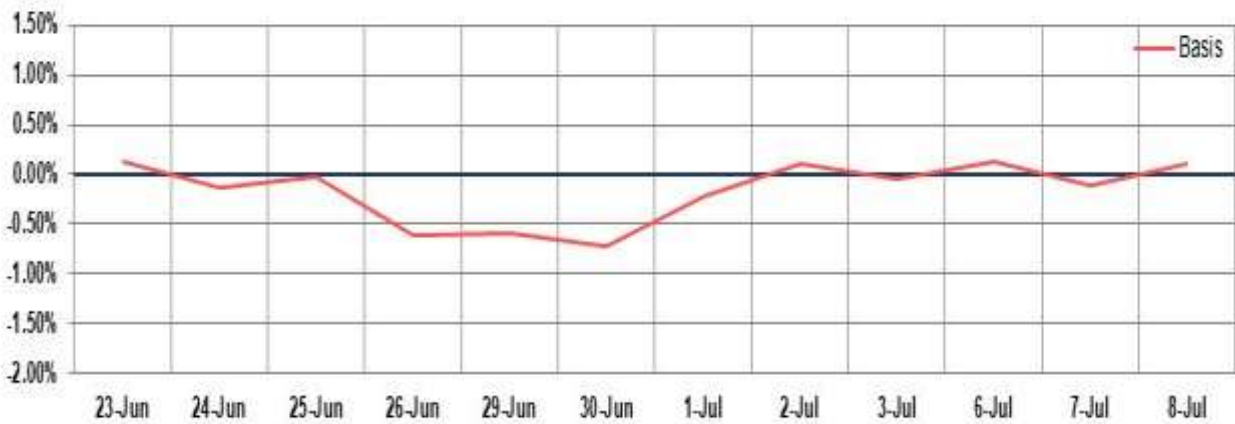
BSE CASH	3858	3711	4
NSE CASH	66411	65441	1
NSE FO	1945370	1459493	33

FII Derivatives	Buy	Sell	Net
Ind. Futures	5661.64	4659.28	1002
Ind. Options	176210	174436	922
Stk. Futures	21653	21305	(1176)
Stk. Options	5201.77	5220.58	(19)

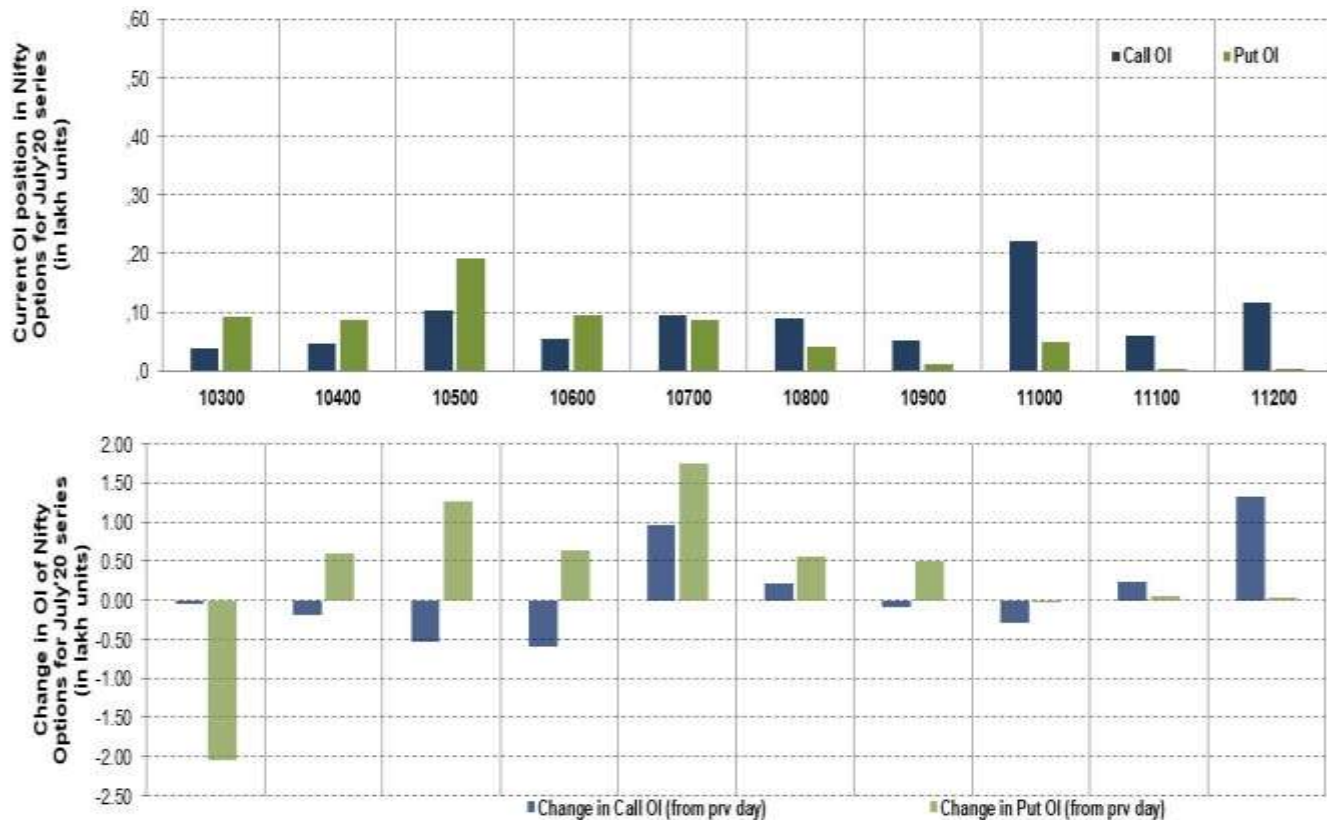
Nifty Futures



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 0.03 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.21mn) and that for Puts was at 10,500 SP (1.91mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10705.75 up by 0.87 percent from the previous close. On the upper side it has resistance of 10770 and 10850 levels, while lower side it has support of 10630 and 10580 levels. Intraday traders should be cautious and take position accordingly.

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