

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10803	10680	10741	10818	10879	10956	Buy	Neutral	Sell
Sensex	36694	36287	36490	36757	36961	37228	Buy	Neutral	Sell
Nifty Futures	10814	10684	10749	10814	10879	10945	Buy	Neutral	Sell
Bank Nifty	22089	21567	21828	22243	22504	22919	Neutral	Neutral	Sell
CNX IT	15819	15516	15667	15777	15928	16037	Buy	Buy	Neutral
CNX Midcap	15217	15038	15128	15270	15360	15502	Neutral	Neutral	Sell
CNX Small Cap	4873	4816	4844	4882	4910	4947	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36693.69	99.36	0.27
NIFTY	10802.70	34.65	0.32
MIDCAP	13403.74	6.91	0.05
SMLCAP	12784.19	-19.59	-0.15
BSEFMC	11527.43	147.04	1.29
AUTO	16050.90	81.19	0.51
POWER	1559.67	-9.18	-0.59
REALTY	1595.12	-24.63	-1.52
BSE IT	15996.22	239.78	1.52
BANKEX	24995.22	-352.7	-1.39
OILGAS	12932.00	129.60	1.01
METAL	7632.45	103.05	1.37

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.29	-0.09	-0.12
29-Jul-20 EUR-INR	85.34	0.18	0.21
29-Jul-20 GBP-INR	94.91	-0.20	-0.21
29-Jul-20 JPY- INR	70.34	-0.25	-0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	779	1130	83
BSE	1085	1624	167

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3731	3509	222
DII	2804	4289	(1486)

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

## Market Commentary

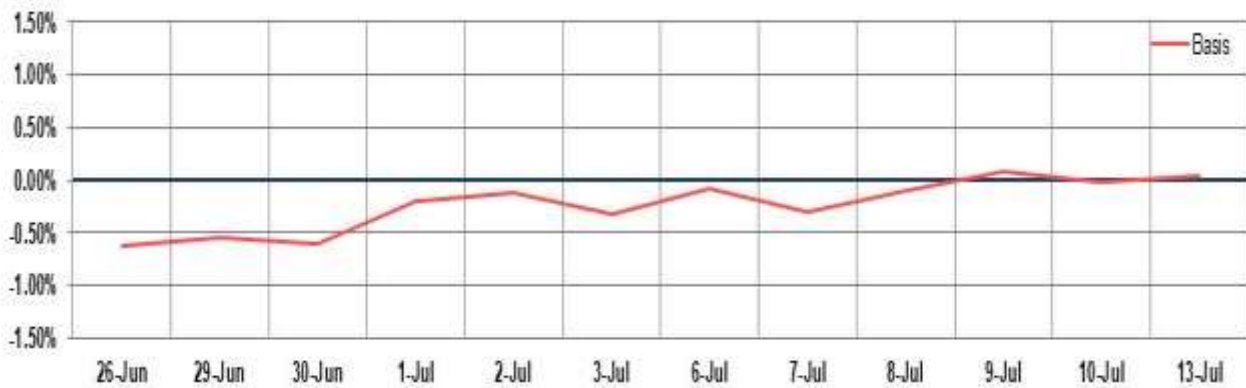
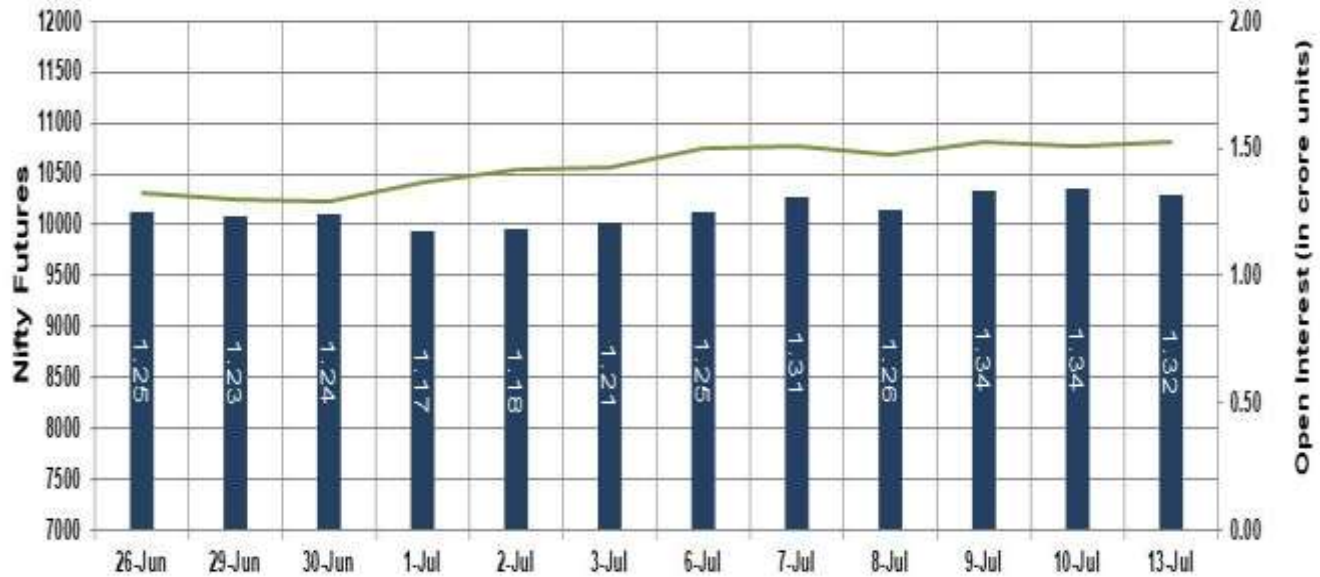
In a highly volatile session, Indian stock markets climbed off the day's high but ended with decent gains on Monday, tracking positive Asian shares. Both the topline indices had opened nearly one percent higher and progressed further during the early morning trade, as traders took encouragement with RBI Governor Shaktikanta Das' statement that the Indian economy has started showing signs of normalcy with ease in lockdown restrictions across the country. He added that post containment of COVID-19, a very careful trajectory has to be followed in orderly unwinding of countercyclical regulatory measures.

However, in the afternoon session of trade, the indices pared their gains and briefly turned negative, as traders got anxious with Industry body FICCI's Survey in which it has projected India's annual median GDP growth for FY21 at (-) 4.5 percent. It said with the rapid spread of COVID-19 pandemic manifesting into an economic and healthcare crisis globally, the latest forecast marks a sharp downward revision from the growth estimate of 5.5 per cent reported in the January 2020 survey. Some pessimism also came as the finance ministry has written to the states on additional borrowing of 2 per cent of their projected GSDP in the current financial year, amid stress in revenue due to coronavirus-induced lockdown.

Market TO	Current	Previous	Net%
BSE CASH	3193	3459	(8)
NSE CASH	52417	54197	(3)
NSE FO	1167813	987741	18

FII Derivatives	Buy	Sell	Net
Ind. Futures	3644.00	4142.30	(498)
Ind. Options	176210	174436	335
Stk. Futures	21653	21305	(830)
Stk. Options	4242.33	4413.04	(171)

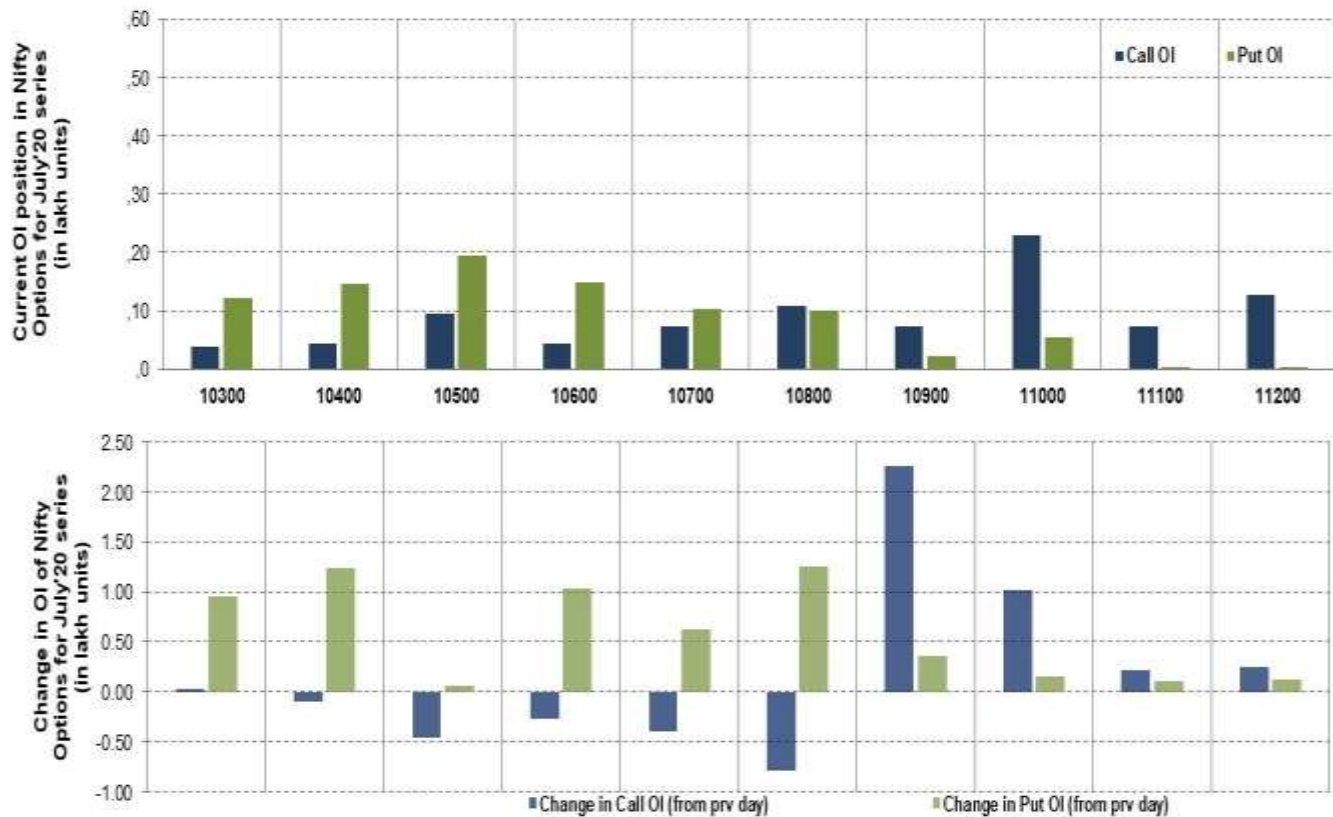
## Nifty Futures



# 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 0.10 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.30mn) and that for Puts was at 10,500 SP (1.94mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10802.70 up by 0.32 percent from the previous close. On the upper side it has resistance of 10870 and 10940 levels, while lower side it has support of 10770 and 10680 levels. Intraday traders should be cautious and take position accordingly.

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