

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10607	10449	10528	10642	10721	10835	Neutral	Neutral	Sell
Sensex	36033	35489	35761	36150	36422	36810	Neutral	Neutral	Sell
Nifty Futures	10608	10431	10519	10642	10730	10853	Neutral	Neutral	Sell
Bank Nifty	21392	20821	21107	21508	21794	22195	Neutral	Neutral	Sell
CNX IT	15641	15402	15521	15731	15851	16061	Buy	Buy	Neutral
CNX Midcap	15052	14841	14947	15062	15168	15283	Neutral	Neutral	Sell
CNX Small Cap	4800	4695	4748	4804	4856	4912	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36033.06	-660.6	-1.80
NIFTY	10607.35	-195.3	-1.81
MIDCAP	13276.60	-127.1	-0.95
SMLCAP	12665.18	-119.0	-0.93
BSEFMC	11421.97	-105.5	-0.91
AUTO	15661.29	-389.6	-2.43
POWER	1516.86	-42.81	-2.74
REALTY	1571.40	-23.72	-1.49
BSE IT	15741.34	-254.9	-1.59
BANKEX	24230.15	-765.1	-3.06
OILGAS	12827.90	-104.1	-0.80
METAL	7442.26	-190.2	-2.49

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.49	0.20	0.27
29-Jul-20 EUR-INR	85.86	0.52	0.61
29-Jul-20 GBP-INR	94.55	-0.34	-0.36
29-Jul-20 JPY- INR	70.31	-0.02	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	459	1426	74
BSE	804	1876	125

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3558	5123	(1566)
DII	3536	4186	(650)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

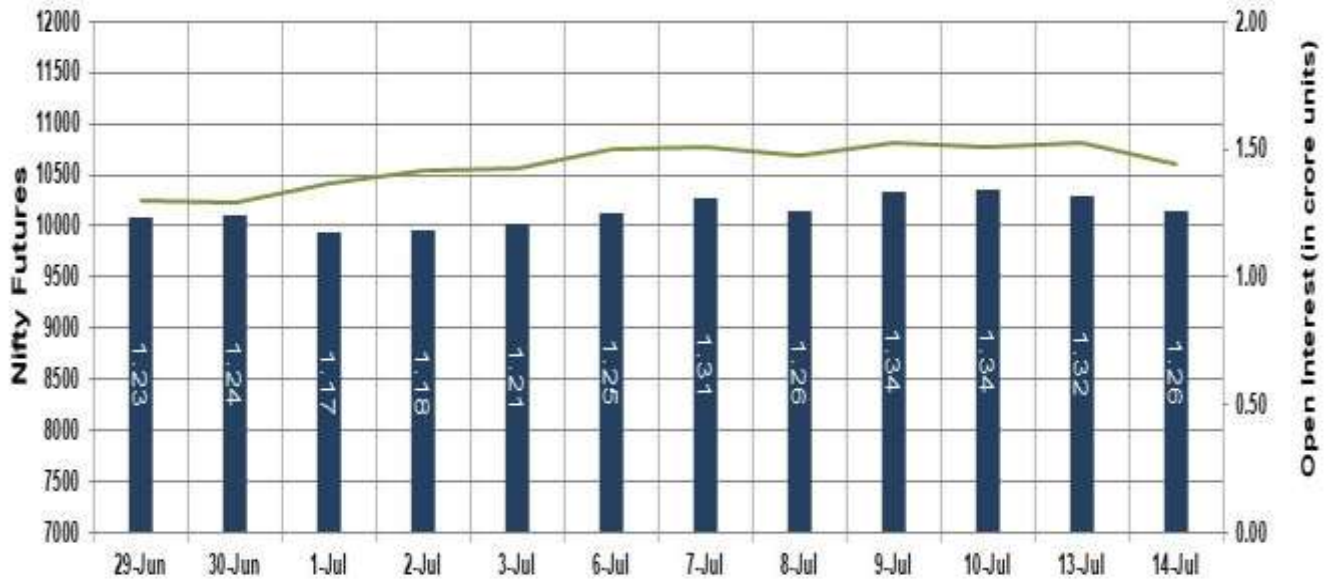
Tuesday turned out to be disappointing session for the Indian equity indices which got pounded by around two percent, on the back of weak global cues, and concerns with regard to rising Covid-19. After a negative opening, the domestic bourses never looked in recovery mood and ended the trade near intraday lows, breaching their crucial support levels of 36,050 (Sensex) and 10,650 (Nifty). The sentiments weighed down by private report stated that a longer wait for a vaccine against the COVID-19 virus may lead to a contraction of up to 7.5 percent in the Indian GDP in FY21. It also revised down their base case estimates on the real GDP within a week, and now expect it to contract by 4 percent because of a drop in economic activity.

Domestic markets extended their losses in late afternoon session, amid a private report stating that net inflows in equities plunged 94 per cent month-on-month in June. It said increase in redemptions by 74.9 per cent month-on-month to Rs 14,200 crore led to a decline in net inflows in equities from Rs 5,600 crore in the previous month to Rs 300 crore in June, the lowest in four years. Markets participants also took a note of reports that India's inflation based on wholesale price index (WPI) stood at -1.81% in the month of June as compared to 2.02% during the corresponding month of the previous year. Fuel & Power index, having weight of 13.15%, increased by (5.50%) to 88.3 (provisional) in June 2020 from 83.7 (provisional) for the month of May, 2020.

Market TO	Current	Previous	Net%
BSE CASH	3093	3193	(3)
NSE CASH	54165	52417	3
NSE FO	1510279	1167813	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	4403.32	6048.75	(1645)
Ind. Options	176210	174436	56
Stk. Futures	21653	21305	(1418)
Stk. Options	4349.02	4525.85	(177)

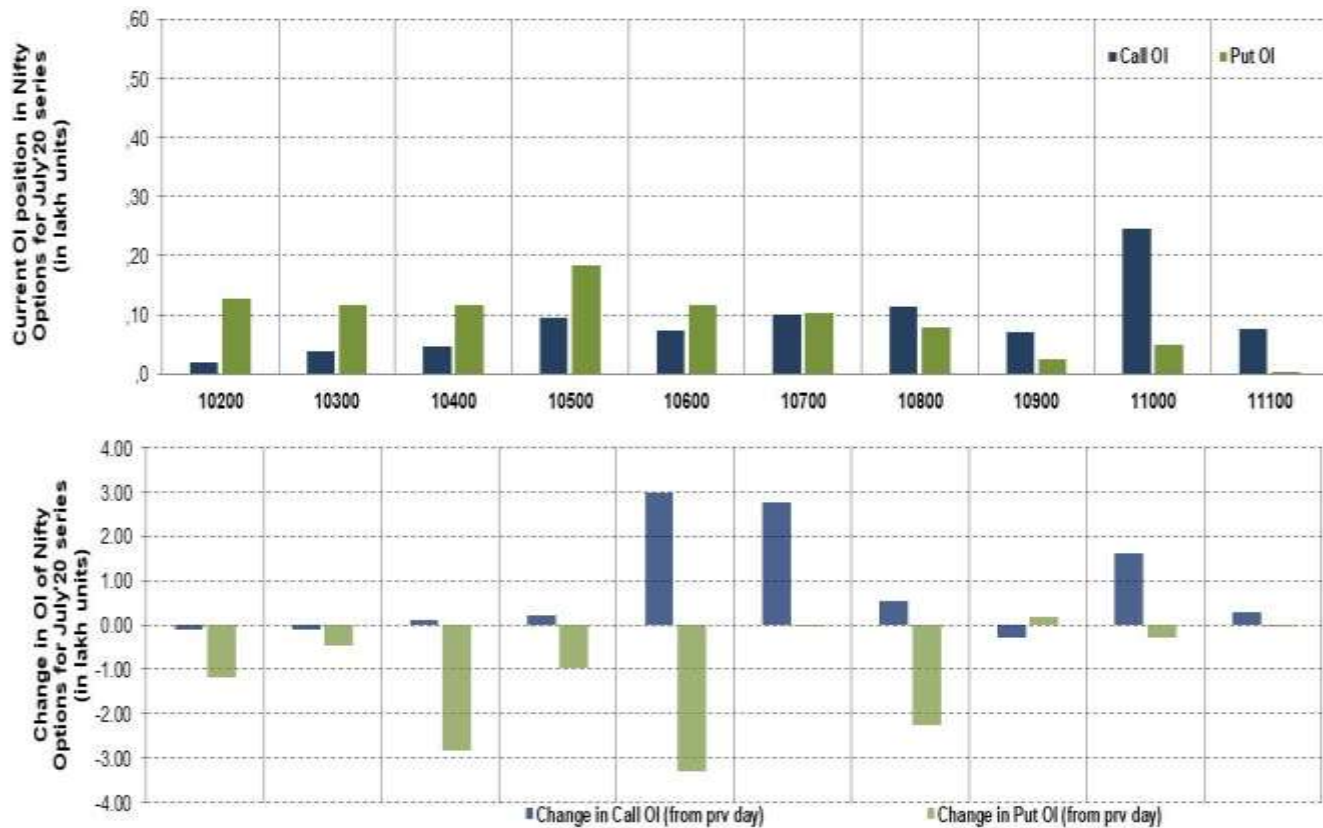
Nifty Futures



Bank Nifty Futures



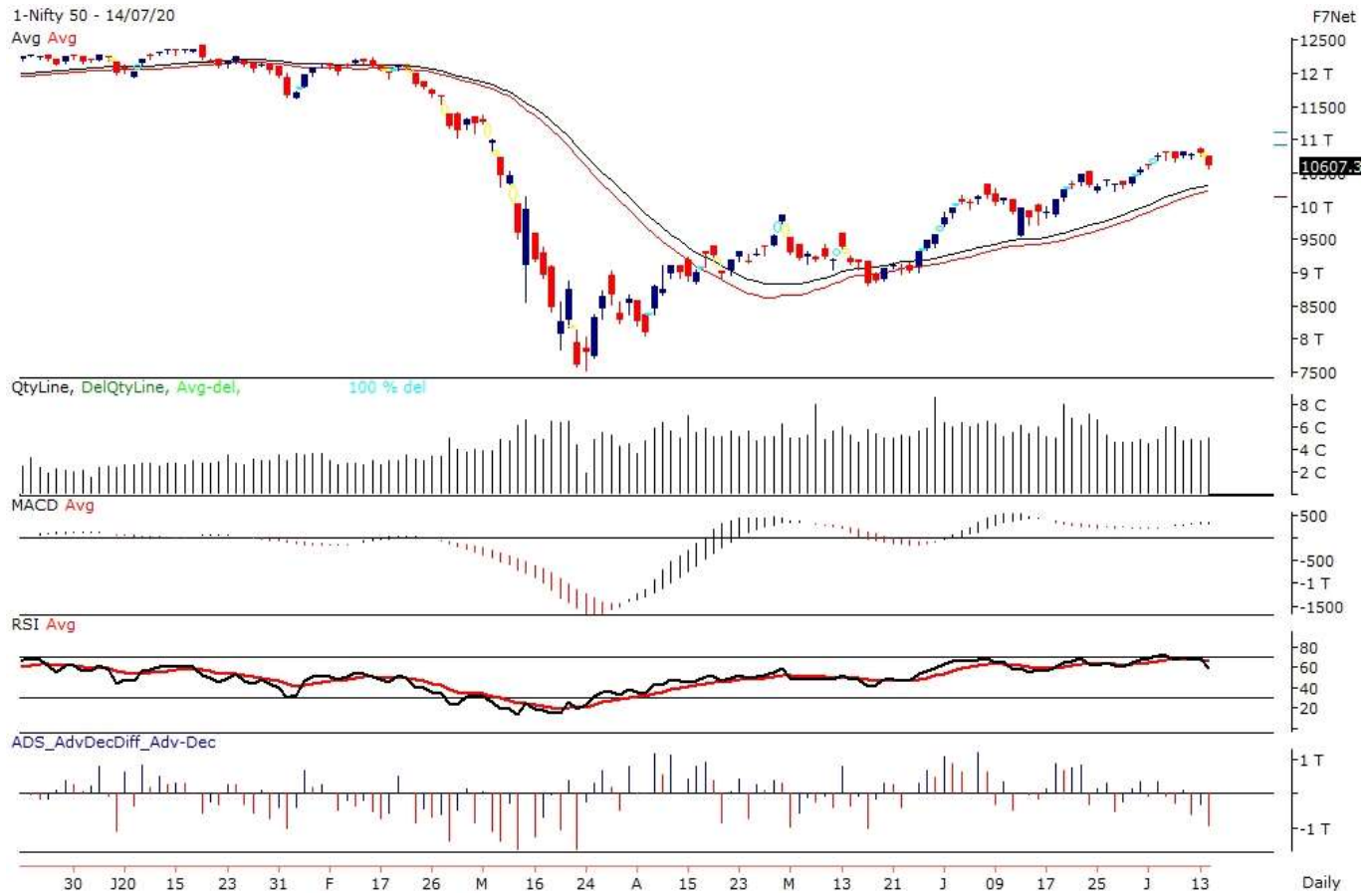
Nifty Options



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 0.16 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with a reduction of 0.28 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.46mn) and that for Puts was at 10,500 SP (1.85mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10607.35 down by 1.81 percent from the previous close. On the upper side it has resistance of 10690 and 10770 levels, while lower side it has support of 10540 and 10480 levels. Intraday traders should be cautious and take position accordingly.

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