

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty | 10618 | 10425 | 10521 | 10674 | 10771 | 10924 | Neutral | Neutral | Sell |
| Sensex | 36052 | 35337 | 35694 | 36252 | 36610 | 37168 | Neutral | Neutral | Sell |
| Nifty Futures | 10642 | 10453 | 10548 | 10685 | 10780 | 10917 | Neutral | Neutral | Sell |
| Bank Nifty | 21341 | 20797 | 21069 | 21502 | 21774 | 22207 | Neutral | Neutral | Sell |
| CNX IT | 16460 | 15511 | 15985 | 16305 | 16780 | 17099 | Buy | Buy | Neutral |
| CNX Midcap | 14952 | 14738 | 14845 | 15023 | 15130 | 15308 | Neutral | Neutral | Sell |
| CNX Small Cap | 4794 | 4726 | 4760 | 4816 | 4850 | 4907 | Neutral | Neutral | Sell |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|----------|--------|-------|
| SENSEX | 36051.81 | 18.75 | 0.05 |
| NIFTY | 10618.20 | 10.85 | 0.10 |
| MIDCAP | 13230.33 | -46.27 | -0.35 |
| SMLCAP | 12658.94 | -6.24 | -0.05 |
| BSEFMC | 11500.99 | 79.02 | 0.69 |
| AUTO | 15689.49 | 28.20 | 0.18 |
| POWER | 1516.46 | -0.40 | -0.03 |
| REALTY | 1538.44 | -32.96 | -2.10 |
| BSE IT | 16511.48 | 770.14 | 4.89 |
| BANKEX | 24169.89 | -60.26 | -0.25 |
| OILGAS | 12528.49 | -299.4 | -2.33 |
| METAL | 7455.30 | 13.04 | 0.18 |

| Currency Futures | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 29-Jul-20 USD-INR | 75.24 | -0.25 | -0.34 |
| 29-Jul-20 EUR-INR | 86.09 | 0.24 | 0.28 |
| 29-Jul-20 GBP-INR | 94.97 | 0.43 | 0.45 |
| 29-Jul-20 JPY- INR | 70.38 | 0.07 | 0.11 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 746 | 1139 | 70 |
| BSE | 1062 | 1566 | 151 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 4580 | 4801 | (222) |
| DII | 4198 | 5098 | (899) |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian stock markets surrendered most of the day's gains to settle on flat note in Wednesday's volatile session, following an intense selloff in heavyweight Reliance Industries at the fag-end of the session. Key gauges made a magnificent start and traded with strong gains for most part of the day, driven by positive sentiment across global markets on hopes of a COVID-19 vaccine. Traders took encouragement after the Indian Council of Medical Research (ICMR) said that two indigenous vaccine candidates for Covid-19 will enter human trials this month. Sentiments remained up-beat with Commerce and Industry Minister Piyush Goyal's statement that the government is working on creating a genuine single window clearance mechanism and mapping the entire land bank available for the industry and industrial development.

The indices, however, gave up most of their morning gains in final hour of trade, as traders turned cautious with India Ratings and Research's (Ind-Ra) latest report stating that private sector's capital expenditure (capex) is set to contract by 20-26 percent in the current financial year (FY21) due to COVID-19 pandemic-led business disruptions. Some concern also came with former RBI governor Raghuram Rajan's statement that non-performing assets of the banking sector are likely to witness unprecedented increase in the next six months and the sooner the problem is recognised the better it would be. The outbreak of COVID-19 and subsequent lockdown to curb the spread of disease has hit businesses hard and many of them are facing difficulty in servicing debt.

| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 3583 | 3093 | 16 |
| NSE CASH | 64094 | 54165 | 18 |
| NSE FO | 2150273 | 1510279 | 42 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|-------|
| Ind. Futures | 5769.55 | 4179.93 | 1590 |
| Ind. Options | 176210 | 174436 | (212) |
| Stk. Futures | 21653 | 21305 | 139 |
| Stk. Options | 7185.19 | 7302.08 | (117) |

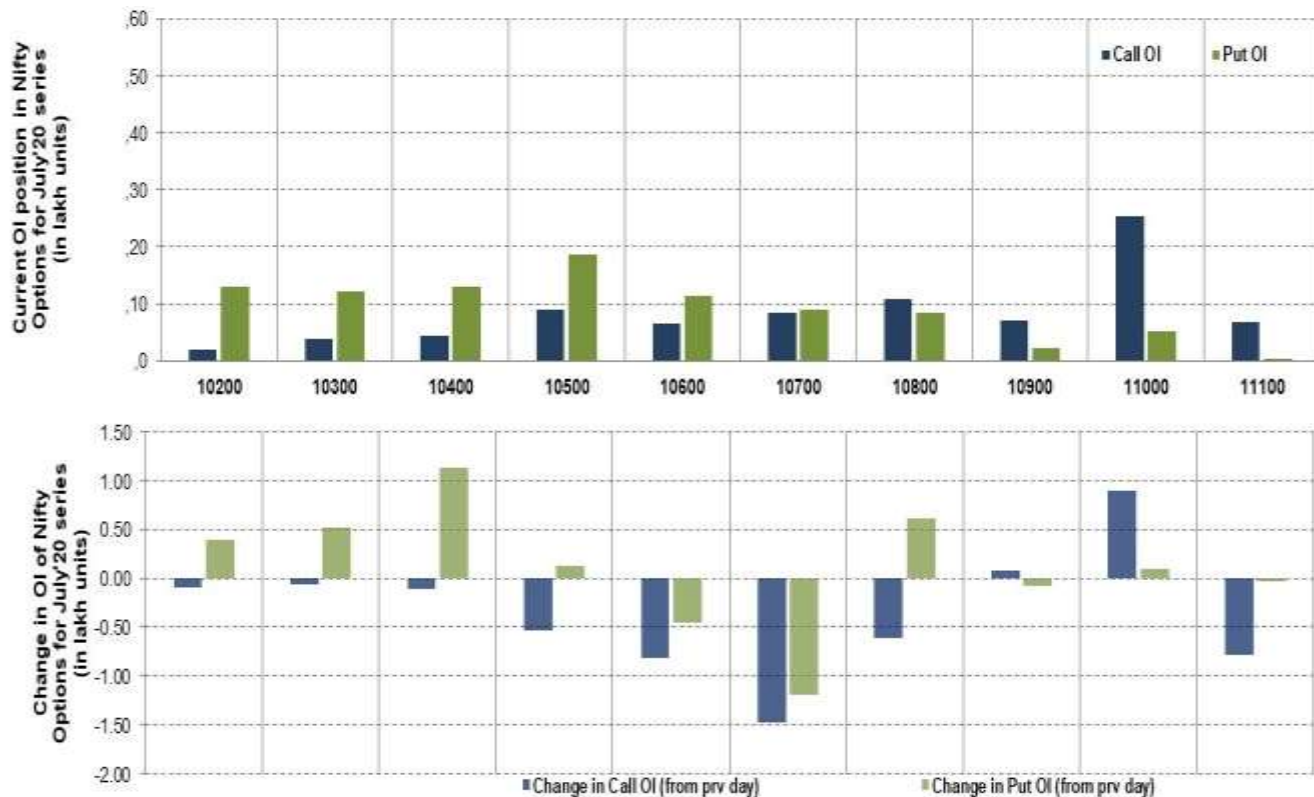
Nifty Futures



Bank Nifty Futures



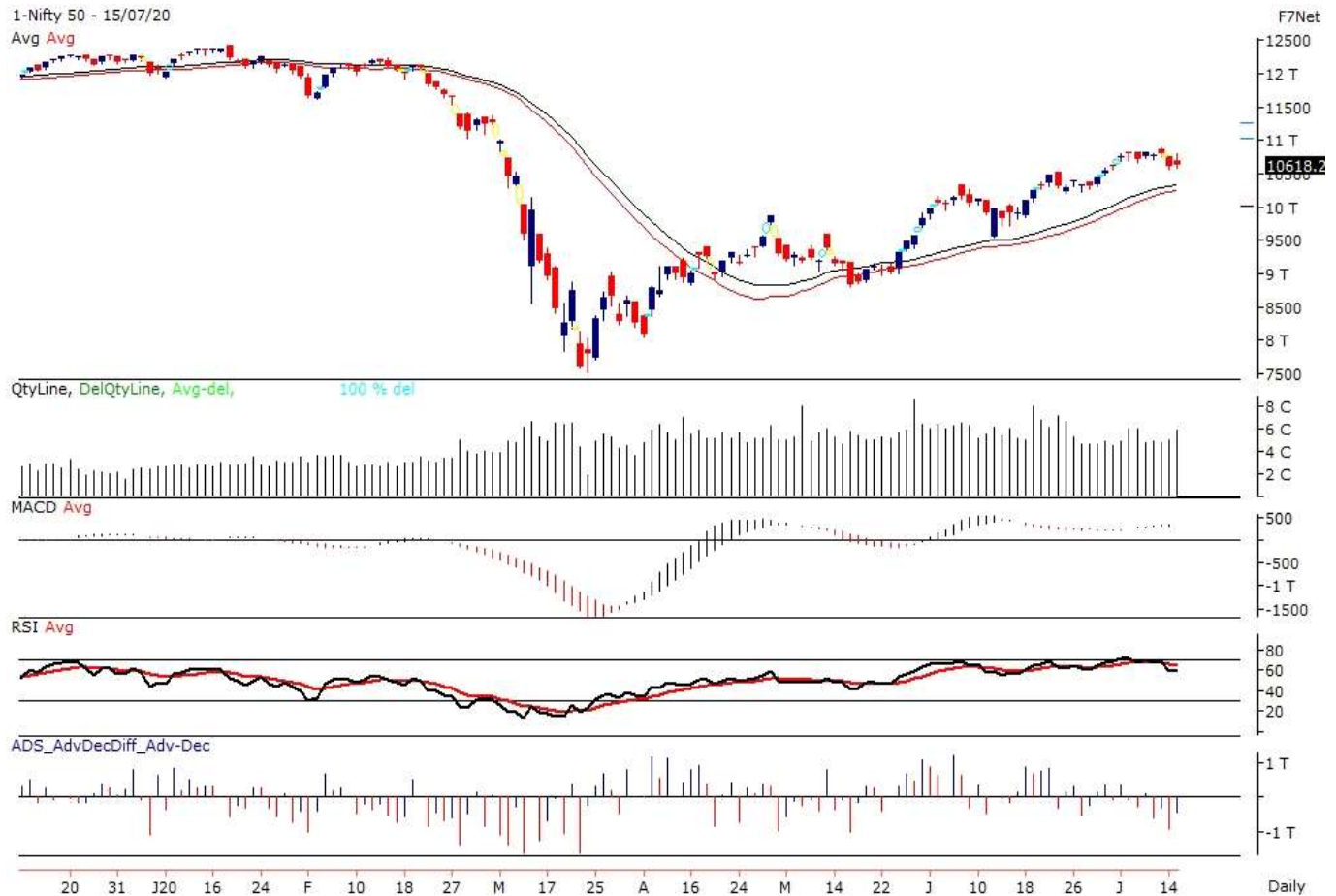
Nifty Options



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 0.09 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.55mn) and that for Puts was at 10,500 SP (1.86mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10618.20 up by 0.10s 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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