

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10740	10537	10638	10697	10798	10857	Buy	Neutral	Sell
Sensex	36472	35859	36165	36345	36651	36831	Buy	Neutral	Sell
Nifty Futures	10698	10515	10607	10672	10764	10829	Buy	Neutral	Sell
Bank Nifty	21597	20789	21193	21432	21836	22075	Neutral	Neutral	Sell
CNX IT	16926	16269	16597	17044	17373	17820	Buy	Buy	Neutral
CNX Midcap	15034	14686	14860	14959	15133	15232	Neutral	Neutral	Sell
CNX Small Cap	4789	4705	4747	4782	4824	4860	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36471.68	419.87	1.16
NIFTY	10739.95	121.75	1.15
MIDCAP	13323.98	93.65	0.71
SMLCAP	12642.26	-16.68	-0.13
BSEFMC	11527.35	26.36	0.23
AUTO	15877.65	188.16	1.20
POWER	1501.87	-14.59	-0.96
REALTY	1540.83	2.39	0.16
BSE IT	17194.49	683.01	4.14
BANKEX	24464.85	294.96	1.22
OILGAS	12651.48	122.99	0.98
METAL	7519.34	64.04	0.86

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.29	0.07	0.09
29-Jul-20 EUR-INR	85.85	-0.18	-0.22
29-Jul-20 GBP-INR	94.44	-0.51	-0.54
29-Jul-20 JPY- INR	70.28	-0.07	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	762	1110	83
BSE	1042	1569	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4489	5580	(1091)
DII	5545	3885	1660

*NOTE: - FII AND DII data figure is provisional

Market Commentary

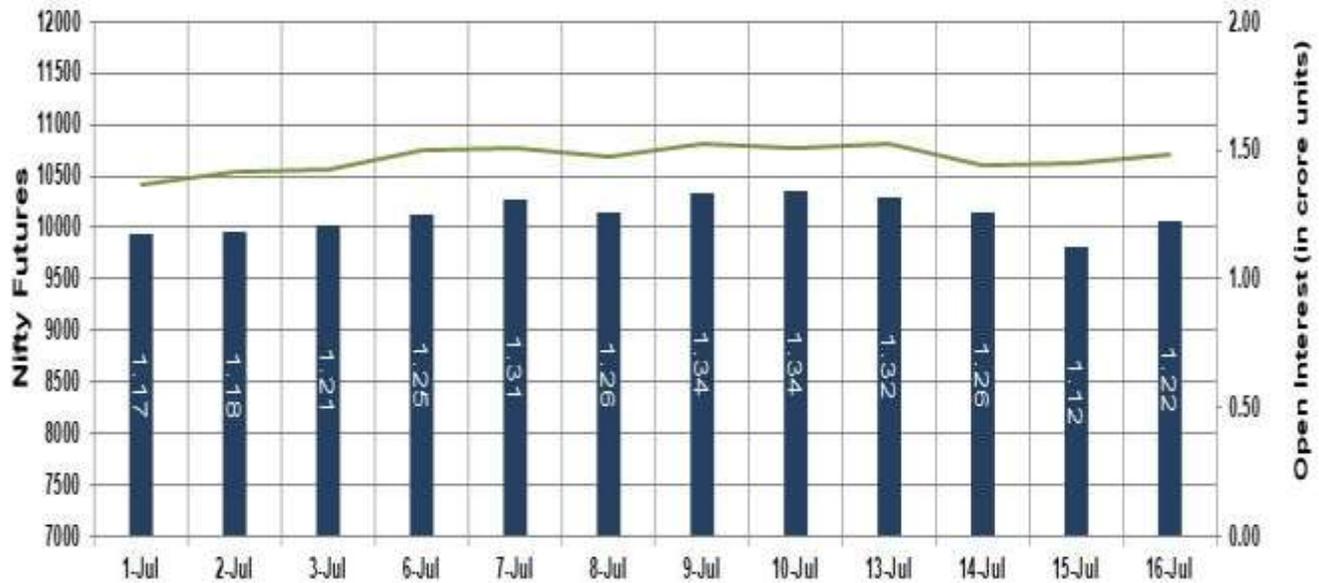
Indian equity benchmarks ended Thursday's session with healthy gains of over a percent, even as global markets faced selling pressure amid spiking coronavirus cases. A surge in the last hour of the trading largely helped markets to settle above the psychological 10,700 (Nifty) and 36,450 (Sensex) levels. Key gauges made slightly positive start but soon turned volatile, as traders got cautious with data showing that India's exports fell for the fourth straight month in June as shipments of key segments like petroleum and textiles declined but the country's trade turned surplus for the first time in 18 years as imports dropped by a steeper 47.59 per cent. Exports in value terms declined by 12.41 per cent to \$21.91 billion in June on weak global demand due to COVID-19.

Benchmark indices witnessed sudden spike in late afternoon session, as investors' morale remained upbeat as India and the European Union adopted a joint declaration on moving towards a more circular economic model that provides for reduction in primary resource consumption and enhances the use of secondary raw materials. Traders took note that global rating firm S&P Global applauded the decision of India banks to raise fresh capital and stated that the move will provide solidity to the organisations during these rocky times and assist them to withstand the economic slump amid the coronavirus pandemic.

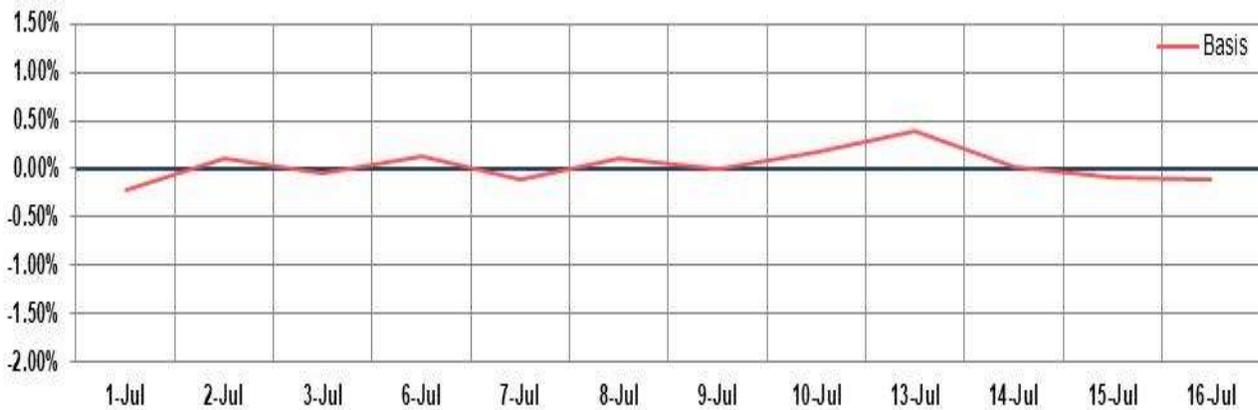
Market TO	Current	Previous	Net%
BSE CASH	3420	3583	(5)
NSE CASH	61355	64094	(4)
NSE FO	3650219	2150273	70

FII Derivatives	Buy	Sell	Net
Ind. Futures	4390.95	5035.19	(644)
Ind. Options	176210	174436	3968
Stk. Futures	21653	21305	715
Stk. Options	5201.09	5241.86	(41)

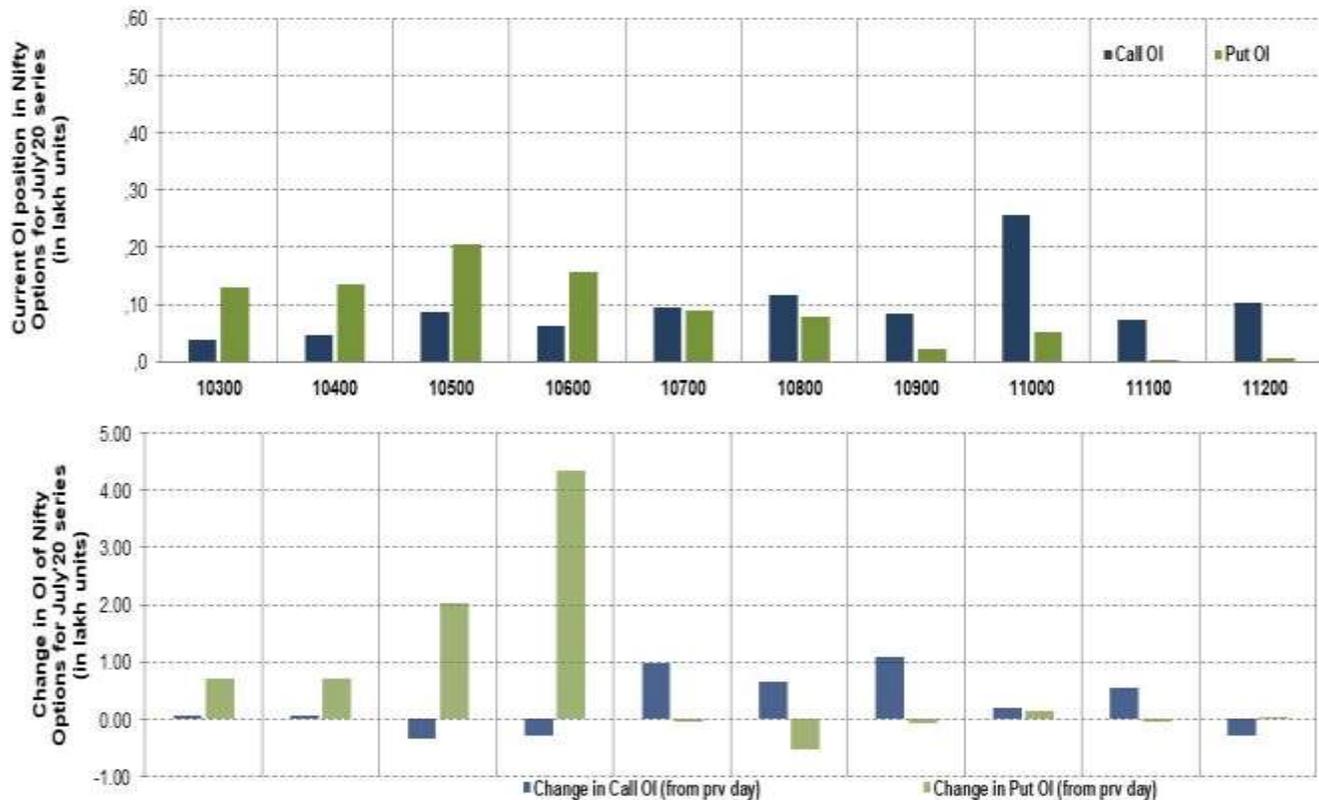
Nifty Futures



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 0.02 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.57mn) and that for Puts was at 10,500 SP (2.06mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10739.95 up by 1.15 percent from the previous close. On the upper side it has resistance of 10830 and 10930 levels, while lower side it has support of 10680 and 10540 levels. Intraday traders should be cautious and take position accordingly.

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