

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11162	11085	11124	11152	11190	11218	Buy	Neutral	Sell
Sensex	37930	37639	37785	37888	38033	38136	Buy	Neutral	Sell
Nifty Futures	11175	11065	11120	11152	11208	11240	Buy	Neutral	Sell
Bank Nifty	22782	22483	22633	22747	22897	23011	Buy	Neutral	Sell
CNX IT	17273	17041	17157	17336	17452	17630	Buy	Buy	Neutral
CNX Midcap	15402	15281	15341	15449	15509	15616	Buy	Neutral	Sell
CNX Small Cap	4928	4901	4915	4936	4950	4971	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37930.33	511.34	1.37
NIFTY	11162.25	140.05	1.27
MIDCAP	13623.68	-30.58	-0.22
SMLCAP	12946.57	31.30	0.24
BSEFMC	11575.98	-83.75	-0.72
AUTO	16518.39	278.64	1.72
POWER	1544.63	29.74	1.96
REALTY	1584.25	31.54	2.03
BSE IT	17500.96	63.22	0.36
BANKEX	25807.65	590.78	2.34
OILGAS	13686.70	361.54	2.71
METAL	7690.15	54.97	0.72

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.70	-0.14	-0.18
29-Jul-20 EUR-INR	85.43	-0.31	-0.36
29-Jul-20 GBP-INR	94.79	0.36	0.39
29-Jul-20 JPY- INR	69.63	-0.27	-0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1029	845	98
BSE	1396	1296	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8209	5943	2266
DII	3466	4193	(727)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

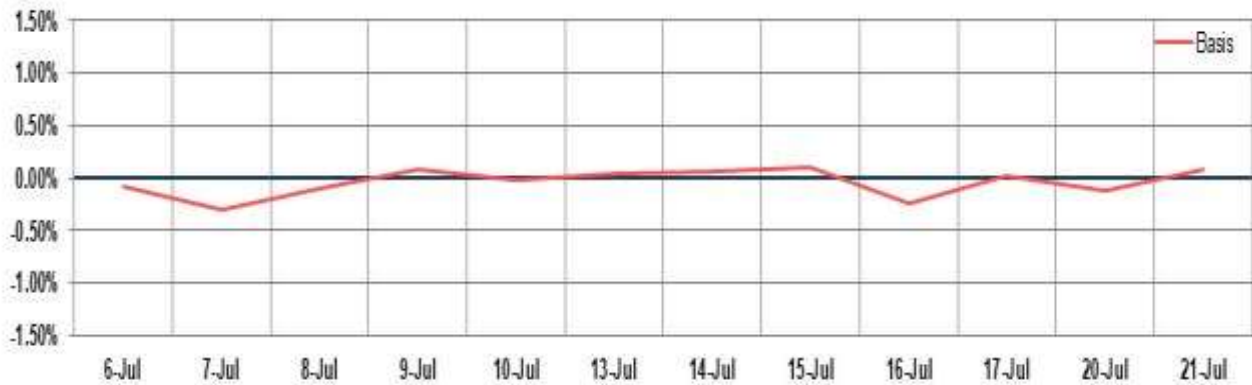
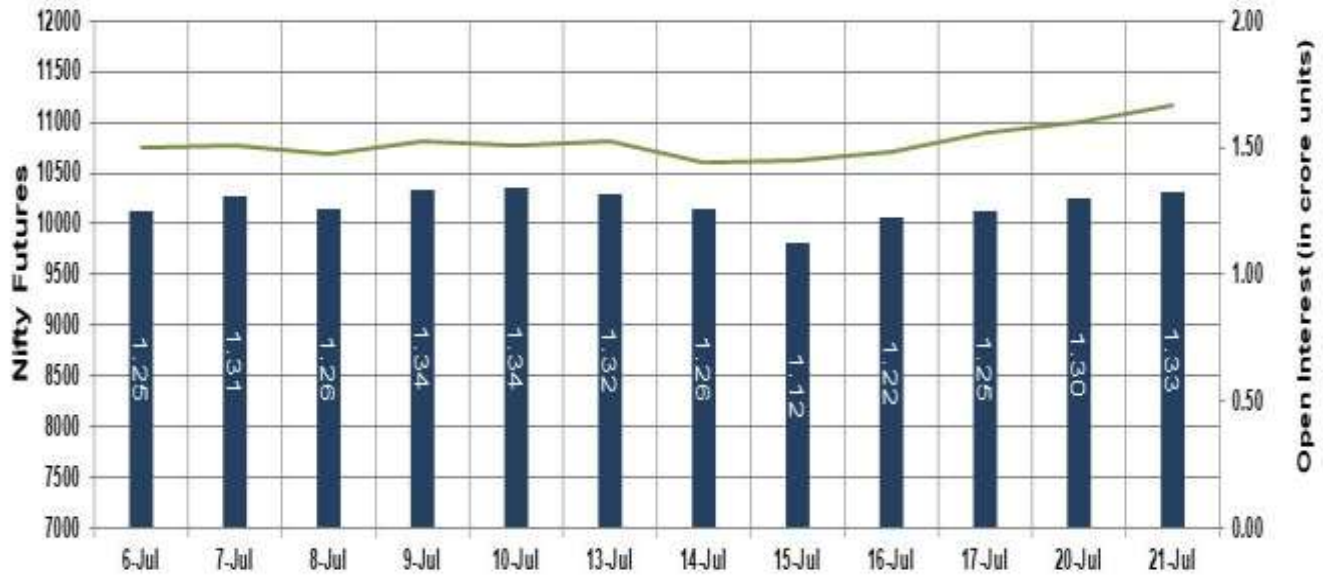
Extending northward journey for fifth straight session, Indian equity benchmarks ended Tuesday's session with healthy gains of over a percent, amid a firm trend in global markets on hopes of a COVID-19 vaccine. Sensex and Nifty closed above their crucial 37,900 and 11,150 levels, respectively. Sentiments remained jubilant since morning with frontline gauges started the session with gap-up opening as traders reacted positively to the preliminary data from early stages of human trials showing that the COVID-19 vaccine candidate being developed by the Oxford University and AstraZeneca is safe, well-tolerated, and immunogenic (capable of inducing an immune response). Sentiments also remained up-beat with a labour ministry's statement that retail inflation for farm and rural workers in June eased to 7.16 per cent and 7 per cent, respectively, as compared to May this year.

Buying got intensified in the late afternoon session, as sentiments remained buoyant with the India Meteorological Department (IMD) in its latest forecast said rains would pick up in the next few days over north and south India. Adding the optimism among the market participants, Employees' Provident Fund Organisation (EPFO) in its latest 'Provisional Estimate of Net Payroll' data report has showed that India created 318789 new jobs in the month of May 2020 as against revised figure of 100825 in April 2020. Encouraging and better-than-expected earnings by corporates along with rupee's appreciation against dollar also provided support to the markets.

BSE CASH	3914	3735	5
NSE CASH	66976	56368	19
NSE FO	1317023	1187373	11

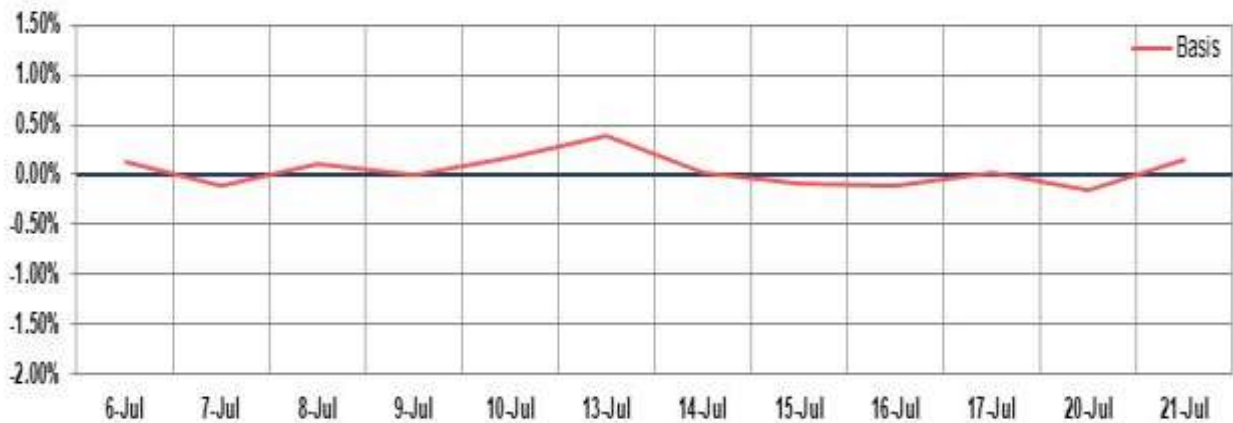
FII Derivatives	Buy	Sell	Net
Ind. Futures	4133.69	3276.66	857
Ind. Options	176210	174436	783
Stk. Futures	21653	21305	(643)
Stk. Options	4815.87	4799.34	17

Nifty Futures

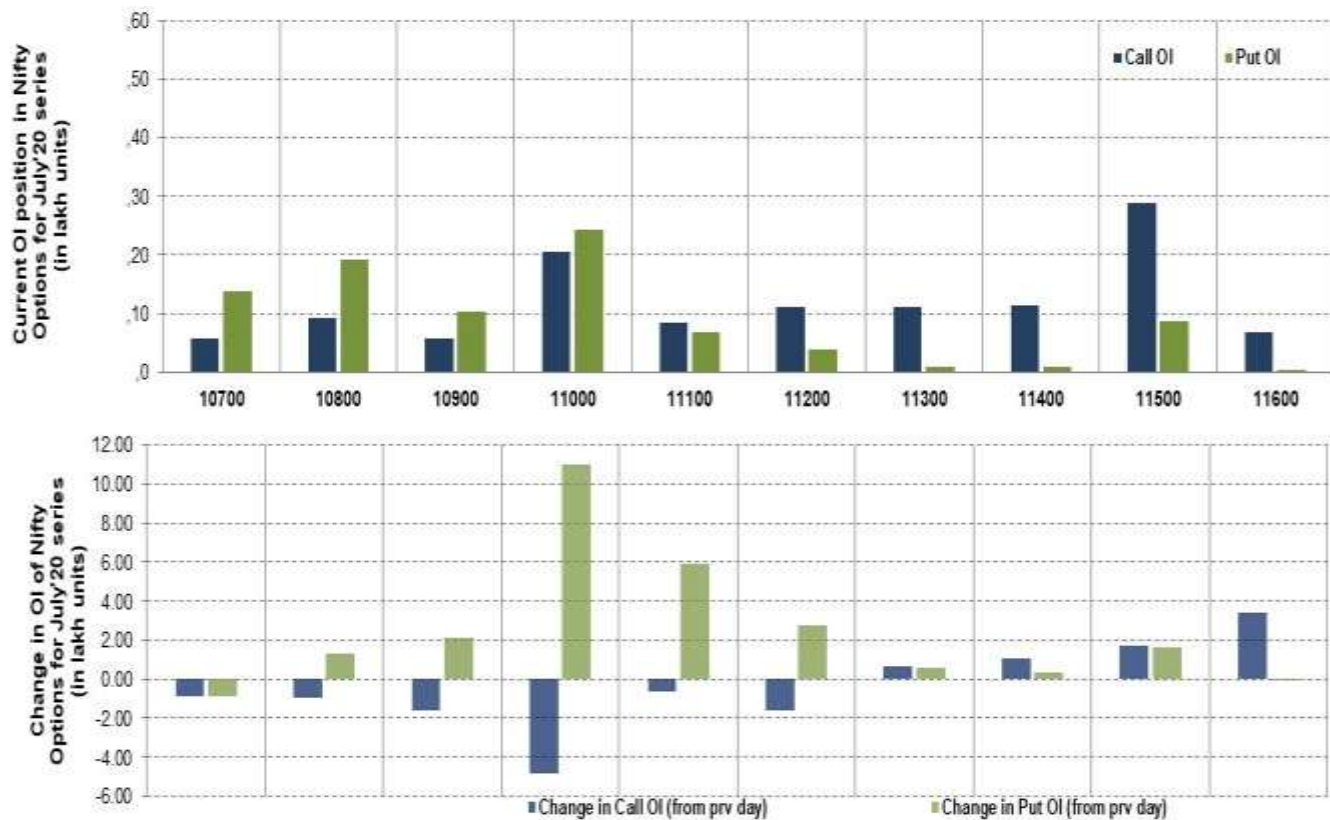


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Bank Nifty Futures



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 11,500 SP from the July month expiry was the most active call with a reduction of 0.17 million in open interest.
- Among Nifty puts 11,000 SP from the July month expiry was the most active put with an addition of 1.10 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.88mn) and that for Puts was at 11,000 SP (2.43mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11162.25 up by 1.27 percent from the previous close. On the upper side it has resistance of 11330 and 11470 levels, while lower side it has support of 11000 and 10930 levels. Intraday traders should be cautious and take position accordingly.

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