

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11215	11049	11132	11186	11269	11323	Buy	Neutral	Sell
Sensex	38140	37548	37844	38035	38331	38521	Buy	Neutral	Sell
Nifty Futures	11217	11050	11134	11181	11264	11312	Buy	Neutral	Sell
Bank Nifty	23084	22593	22838	22980	23226	23368	Buy	Neutral	Sell
CNX IT	17045	16892	16969	17026	17102	17159	Buy	Buy	Neutral
CNX Midcap	15572	15386	15479	15537	15630	15688	Buy	Neutral	Sell
CNX Small Cap	4979	4914	4946	4971	5003	5028	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38140.47	268.95	0.71
NIFTY	11215.45	82.85	0.74
MIDCAP	13783.29	134.00	0.98
SMLCAP	12996.12	78.81	0.61
BSEFMC	11502.37	9.19	0.08
AUTO	16525.55	219.71	1.35
POWER	1564.56	1.08	0.07
REALTY	1594.40	24.33	1.55
BSE IT	17149.78	-104.9	-0.61
BANKEX	26188.83	274.31	1.06
OILGAS	13758.53	177.54	1.31
METAL	7730.85	64.30	0.84

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.82	0.20	0.27
29-Jul-20 EUR-INR	86.64	0.34	0.39
29-Jul-20 GBP-INR	95.04	0.33	0.35
29-Jul-20 JPY- INR	69.83	0.09	0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1034	822	103
BSE	1418	1239	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5509	3769	1741
DII	3825	4757	(932)

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

## Market Commentary

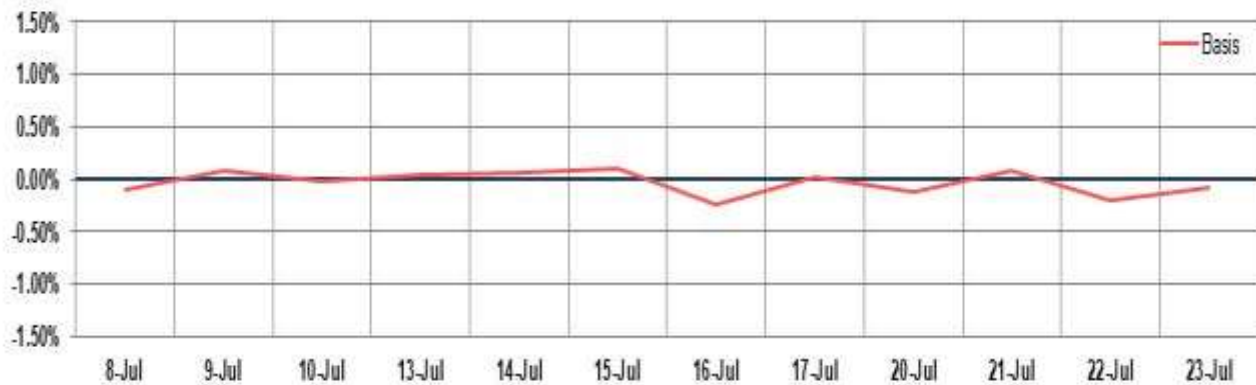
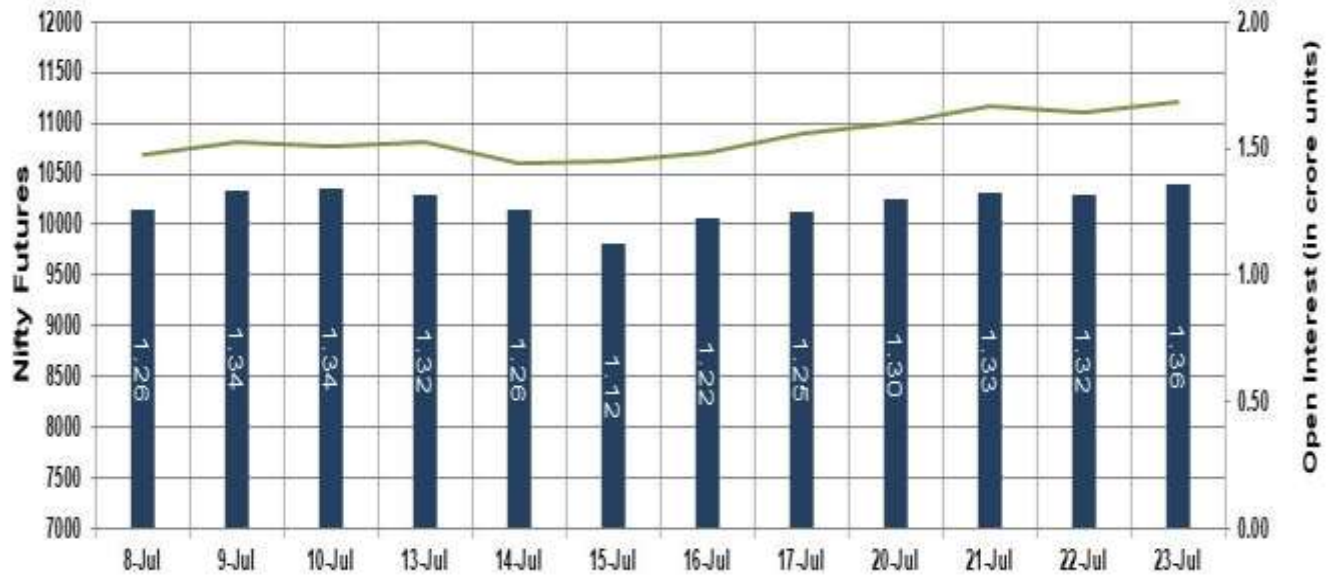
Indian equity benchmarks ended Thursday's session with a gain of over half a percent, on the back of sustained buying by participants. Frontline indices not only ended the session near intraday high levels but also recaptured their crucial 11,200 (Nifty) and 38,100 (Sensex) bastions. After muted start, key indices gained some traction and managed to keep their heads above water, as traders took some support from Chief Economic Adviser (CEA) K V Subramanian's statement that the government may announce more fiscal measures to boost demand once the uncertainty related to Coronavirus disease (COVID-19) pandemic wanes. Buying further crept in as calling for more investment in India, Prime Minister Narendra Modi said India is emerging as a land of opportunities. He added that stronger domestic economic capacities can ensure global resilience against external shocks.

Markets extended their gains in late afternoon session, as traders remained optimistic with Niti Aayog CEO Amitabh Kant's statement that India will witness huge growth in digital lending as the COVID-19 pandemic has increased the acceptance of digital payments. Investors didn't give any heed to a private report forecasts deeper distress for India which will lead to a 6 per cent growth contraction in FY21, citing the yet to be stabilised infection curve and the COVID-19 caseload in economically key states. According to the report, just 7 percent of the districts in economically key states of Maharashtra, Tamil Nadu and Gujarat, accounting for 30.5 percent of the national economic output, and in Karnataka and Andhra Pradesh account for as much as 70 percent of the caseload.

BSE CASH	3587	3762	(5)
NSE CASH	56423	65766	(14)
NSE FO	3471636	1998782	74

FII Derivatives	Buy	Sell	Net
Ind. Futures	3740.84	3520.47	220
Ind. Options	176210	174436	1738
Stk. Futures	21653	21305	(1281)
Stk. Options	5559.76	5373.91	186

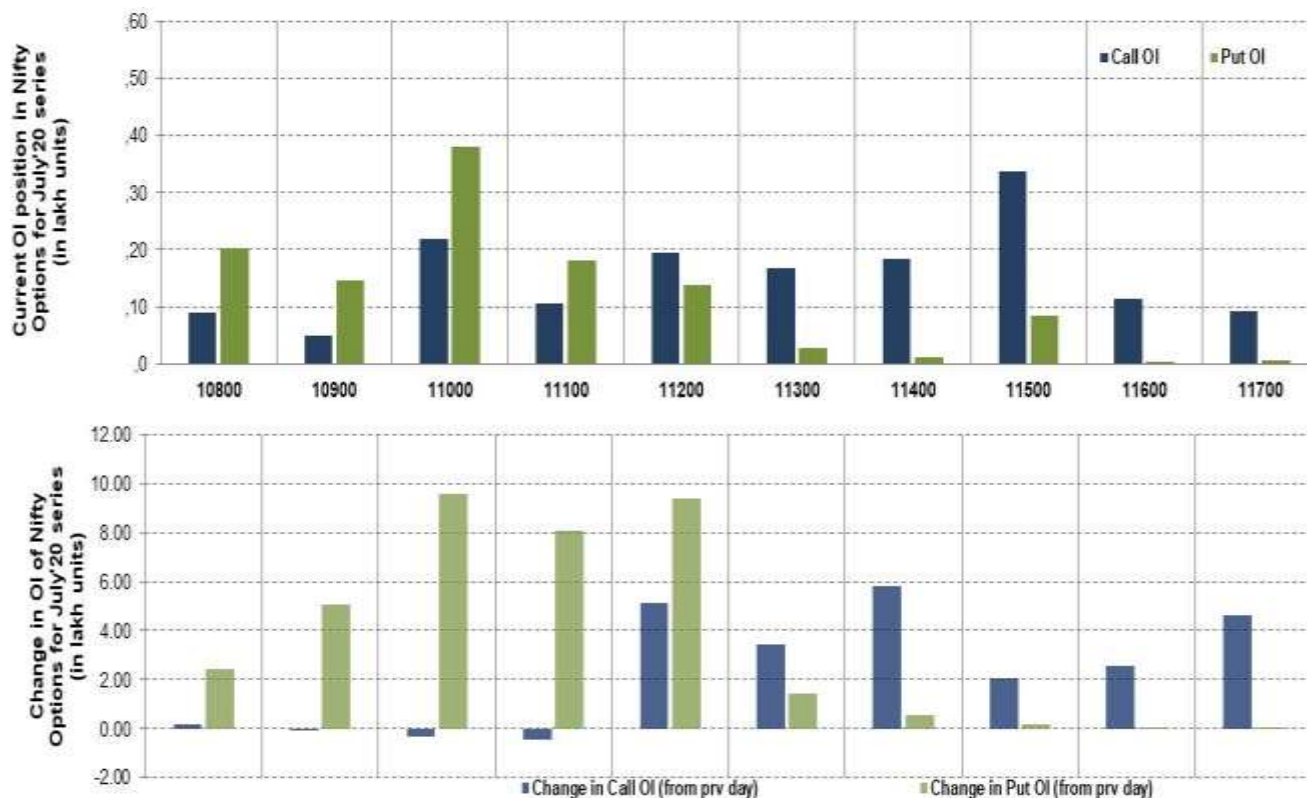
## Nifty Futures



## 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 11,500 SP from the July month expiry was the most active call with an addition of 0.20 million in open interest.
- Among Nifty puts 11,000 SP from the July month expiry was the most active put with an addition of 1.00 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (3.40mn) and that for Puts was at 11,000 SP (3.80mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11215.45 up by 0.74 percent from the previous close. On the upper side it has resistance of 11360 and 11440 levels, while lower side it has support of 11140 and 11030 levels. Intraday traders should be cautious and take position accordingly.

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