

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11194	11035	11115	11170	11250	11305	Buy	Neutral	Sell
Sensex	38129	37550	37840	38038	38327	38525	Buy	Neutral	Sell
Nifty Futures	11170	11007	11088	11144	11225	11281	Buy	Neutral	Sell
Bank Nifty	22662	22208	22435	22644	22872	23081	Neutral	Neutral	Sell
CNX IT	17286	16806	17046	17184	17424	17563	Buy	Buy	Neutral
CNX Midcap	15529	15311	15420	15502	15611	15693	Buy	Neutral	Sell
CNX Small Cap	4989	4909	4949	4974	5014	5039	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38128.90	-11.57	-0.03
NIFTY	11194.15	-21.30	-0.19
MIDCAP	13702.55	-80.74	-0.59
SMLCAP	12966.55	-29.57	-0.23
BSEFMC	11477.34	-25.03	-0.22
AUTO	16343.31	-182.2	-1.10
POWER	1556.07	-8.49	-0.54
REALTY	1564.27	-30.13	-1.89
BSE IT	17378.05	228.27	1.33
BANKEX	25684.39	-504.4	-1.93
OILGAS	13680.20	-78.33	-0.57
METAL	7567.45	-163.4	-2.11

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.86	0.02	0.03
29-Jul-20 EUR-INR	86.69	0.02	0.02
29-Jul-20 GBP-INR	95.37	0.30	0.32
29-Jul-20 JPY- INR	70.38	0.55	0.78

Advance/ Decline	Adv	Dec	Un Ch.
NSE	685	1191	89
BSE	1034	1624	138

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5776	5366	410
DII	4080	5083	(1003)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

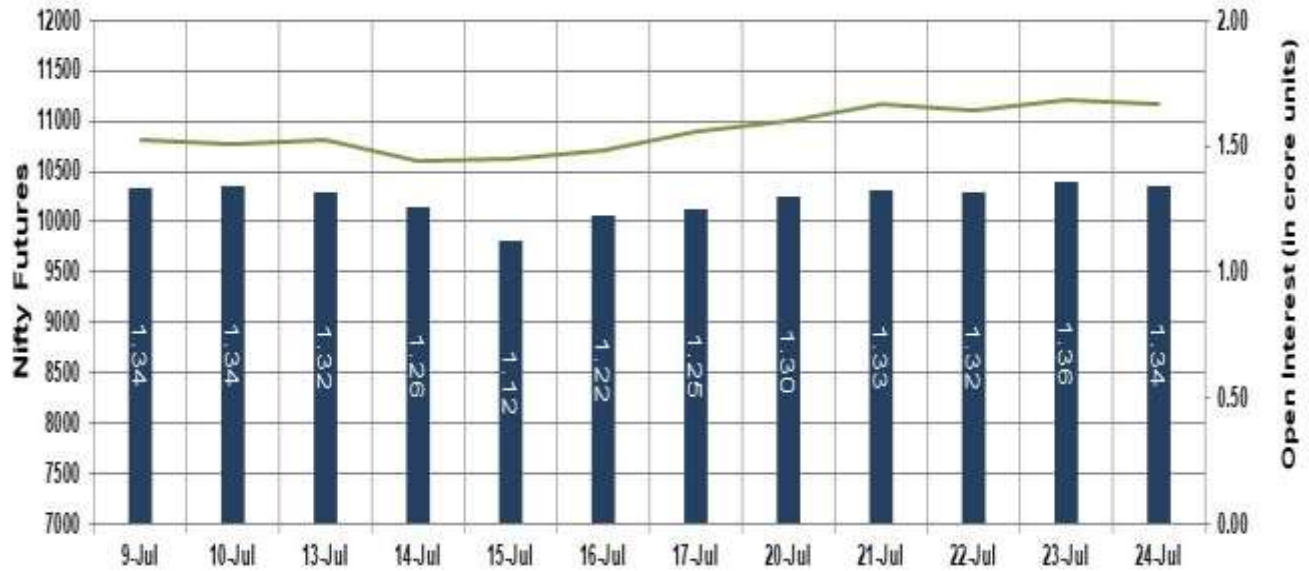
In a highly volatile session, Indian equity benchmarks pared most of intra-day losses to end Friday's session on flat note with negative bias. Buying in Energy, IT and TECK stocks lifted the indices in the last hour of trade but couldn't pull the indices out of the red zone. Key indices kicked off session on sluggish note, following weakness in Asian peers amid Sino-U.S. tensions. Traders remained cautious with Economic Affairs Secretary Tarun Bajaj's statement that the government is unlikely to meet the Budget targets for 2020-21 due to the COVID-19 crisis but contraction in economic growth may not be as severe as being pointed out by the outside world. Selling further crept in with Rajya Sabha MP -- Subramanian Swamy's statement that India's growth rate may plunge to 6 to 9 percent during the current financial year due to COVID-19 pandemic and may bounce back next fiscal if correct policies were worked out. Markets also retreated on the back of a record jump in daily domestic coronavirus cases and its impact on economic recovery.

However, markets reversed most their losses in dying hour of trade, as traders found some support with Finance Secretary Ajay Bhushan Pandey's statement that tax mop up in first quarter of the current fiscal is very encouraging and indicates that the economy is recovering sooner than what was anticipated at the time of imposition of lockdown. Some support may also come as IHS Markit expects the Indian economy to rebound in the second half of 2020 as the impact of the COVID-19 pandemic subsides, and predicts 6.7% growth in the next financial year

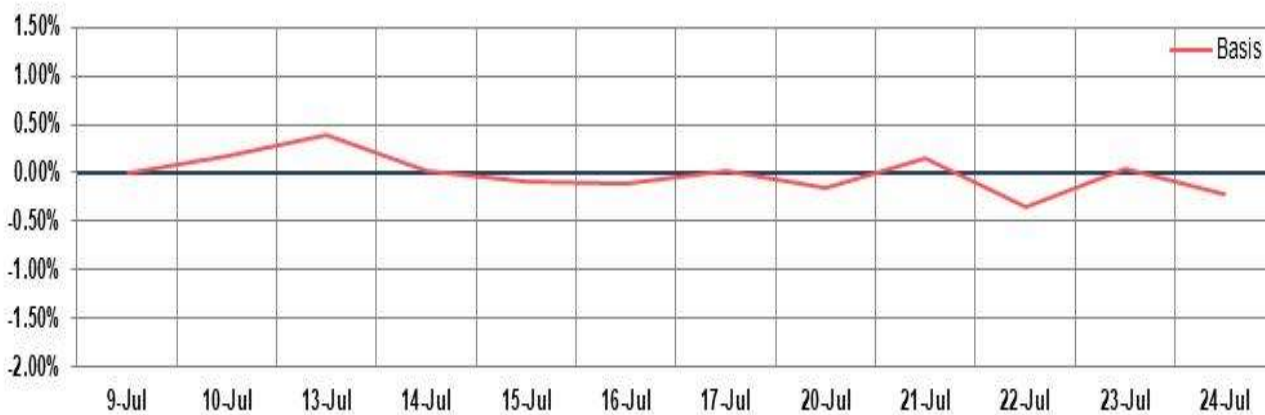
BSE CASH	3736	3587	4
NSE CASH	63403	56423	12
NSE FO	1153542	3471636	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4650.16	5846.63	(1196)
Ind. Options	176210	174436	(691)
Stk. Futures	21653	21305	(1210)
Stk. Options	9932.78	9787.09	146

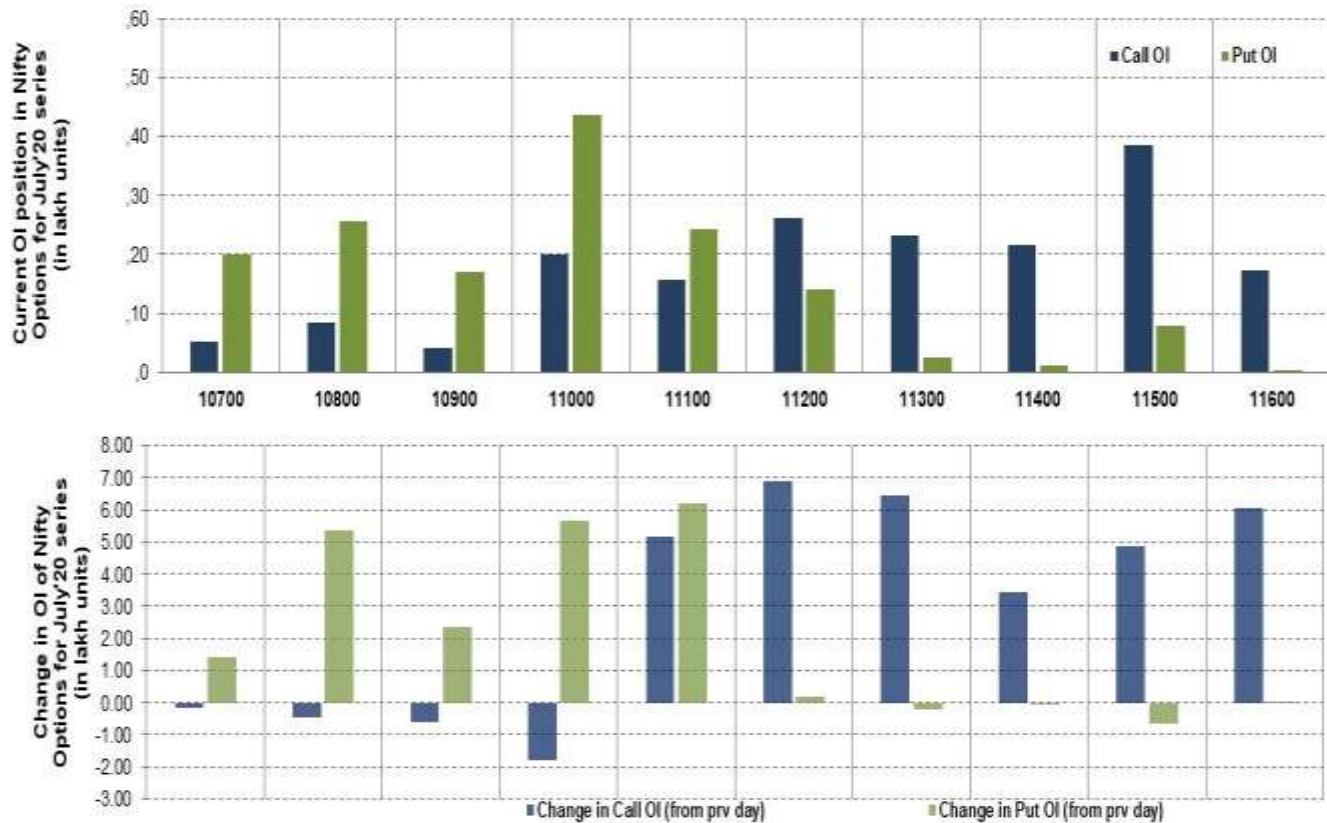
Nifty Futures



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 0.50 million in open interest.
- Among Nifty puts 11,000 SP from the July month expiry was the most active put with an addition of 0.56 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (3.90mn) and that for Puts was at 11,000 SP (4.40mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11194.15 down by 0.19 percent from the previous close. On the upper side it has resistance of 11280 and 11410 levels, while lower side it has support of 11030 and 10930 levels. Intraday traders should be cautious and take position accordingly.

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