

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11132	11011	11071	11148	11209	11285	Buy	Neutral	Sell
Sensex	37935	37487	37711	37993	38217	38499	Buy	Neutral	Sell
Nifty Futures	11116	10982	11049	11137	11204	11292	Buy	Neutral	Sell
Bank Nifty	21849	21239	21544	22106	22411	22973	Neutral	Neutral	Sell
CNX IT	17627	17106	17366	17551	17811	17996	Buy	Buy	Neutral
CNX Midcap	15324	15122	15223	15403	15504	15685	Neutral	Neutral	Sell
CNX Small Cap	4960	4885	4922	4975	5012	5065	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37934.73	-194.2	-0.51
NIFTY	11131.80	-62.35	-0.56
MIDCAP	13565.23	-137.3	-1.00
SMLCAP	12839.54	-127.0	-0.98
BSEFMC	11401.68	-75.66	-0.66
AUTO	16266.34	-76.97	-0.47
POWER	1541.69	-14.38	-0.92
REALTY	1536.99	-27.28	-1.74
BSE IT	17790.96	412.91	2.38
BANKEX	24765.98	-918.4	-3.58
OILGAS	13699.20	19.00	0.14
METAL	7598.48	31.03	0.41

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.81	-0.04	-0.06
29-Jul-20 EUR-INR	87.68	0.99	1.14
29-Jul-20 GBP-INR	96.27	0.89	0.94
29-Jul-20 JPY- INR	70.99	0.62	0.89

Advance/ Decline	Adv	Dec	Un Ch.
NSE	533	1368	74
BSE	868	1809	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4091	4544	(453)
DII	3561	4539	(978)

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

## Market Commentary

Indian equity benchmarks ended Monday's trade on a pessimistic note, with Sensex and Nifty settling below their crucial 37,950 and 11,150 levels, respectively. Markets made slightly positive start but soon fell sharply as banking shares came under intense selling pressure after the Reserve Bank of India on Friday warned that the bad loan ratio in the banking industry could rise to at least 12.5 per cent by March 2021, from 8.5 per cent in March 2020. Also, RBI in its half-yearly Financial Stability Report said that the exact duration of how long COVID-19 pandemic will last is still uncertain, therefore the downside risks to growth remain significant in FY21.

Benchmarks continued to trade lower in late afternoon session, as private report stated that Indian economy is likely to face inflationary pressures in the near term, as factors like supply chain disruption and lack of low-wage workers are expected to offset the deflationary pressures from subdued demand in the economy. However, further losses got restricted as Union Minister Nitin Gadkari termed India as the best destination for foreign investment with high returns, and urged European investors to invest in India. He said the government is looking at LNG as fuel for trucks and buses in transport on long routes of more than 700 to 800 km. In addition, it is promoting ethanol to reduce Rs 7 lakh crore annual import of crude. Apart from LNG, he said the government's focus is to take ethanol economy from the present Rs 20,000 crore to Rs 1 lakh crore.

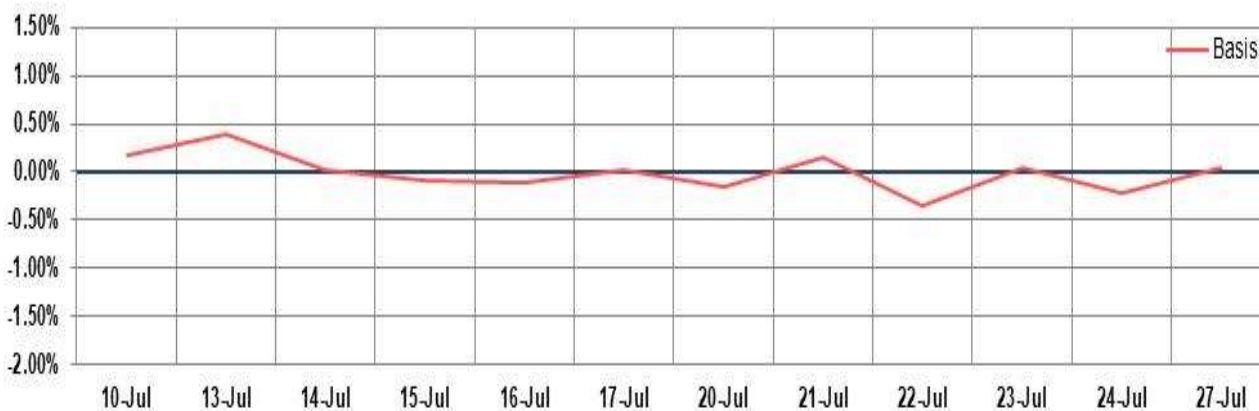
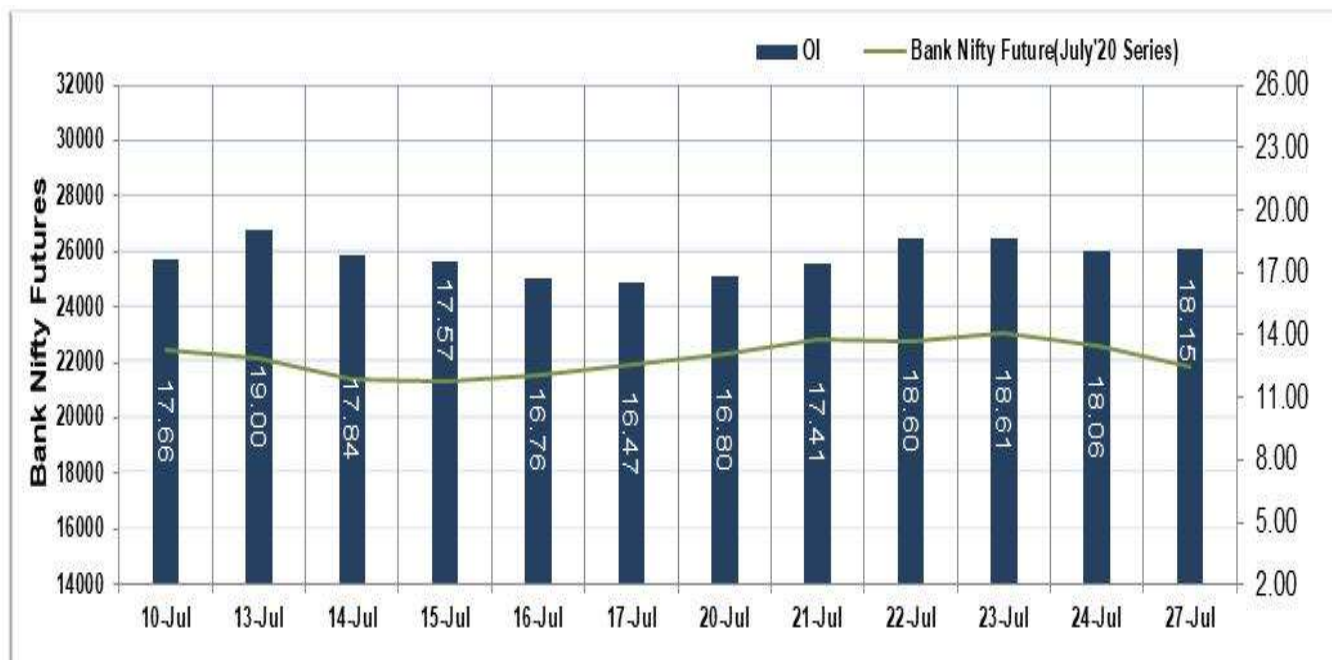
Market TO	Current	Previous	Net%
BSE CASH	3368	3736	(10)
NSE CASH	56407	63403	(11)
NSE FO	1318992	1153542	14

FII Derivatives	Buy	Sell	Net
Ind. Futures	5608.61	5108.69	500
Ind. Options	176210	174436	207
Stk. Futures	21653	21305	(148)
Stk. Options	7550.68	7434.81	116

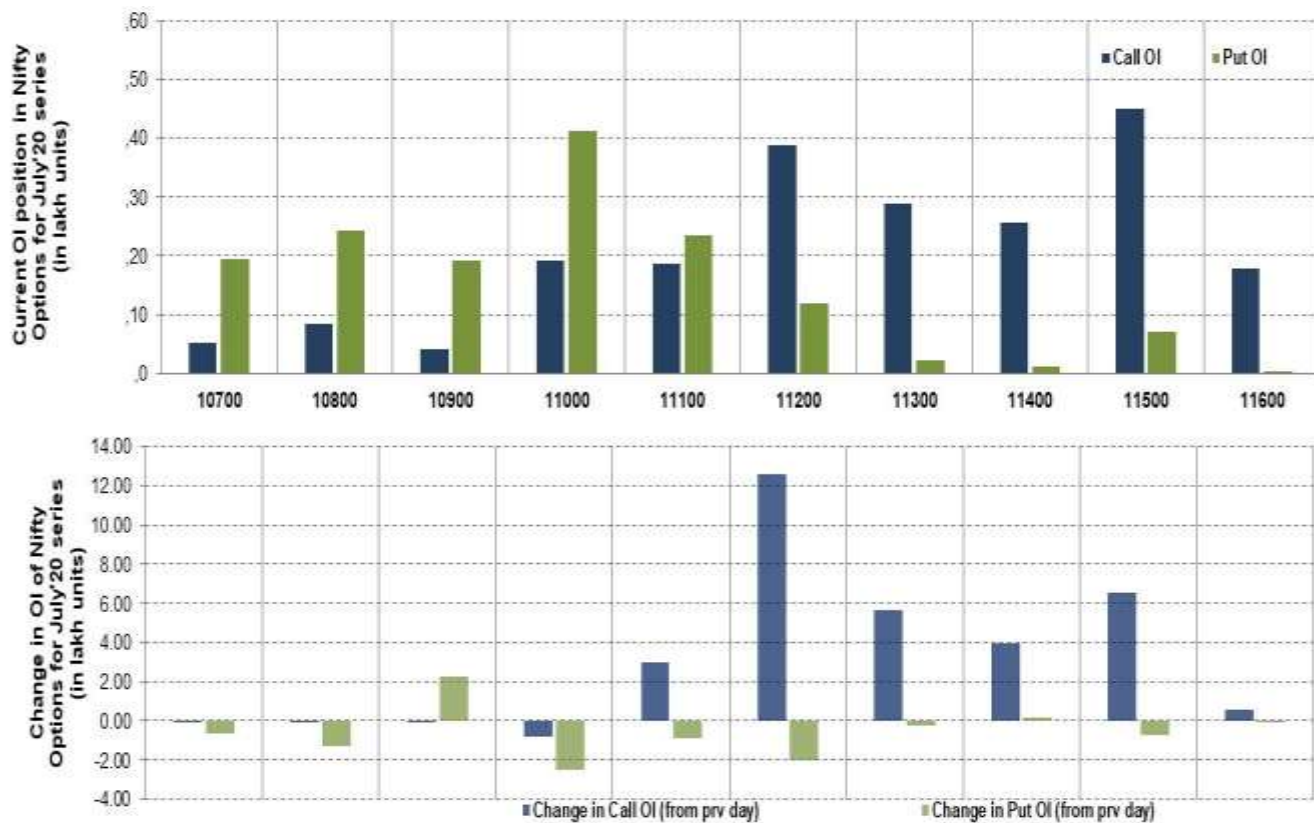
## Nifty Futures



## 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 0.65 million in open interest.
- Among Nifty puts 11,000 SP from the July month expiry was the most active put with a reduction of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (4.52mn) and that for Puts was at 11,000 SP (4.12mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/07/20

Avg Avg



Nifty Cash prices have settled at 11131.80 down by 0.56 percent from the previous close. On the upper side it has resistance of 11210 and 11350 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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