

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11301	11090	11195	11257	11362	11423	Buy	Neutral	Sell
Sensex	38493	37792	38142	38349	38699	38905	Buy	Neutral	Sell
Nifty Futures	11299	11056	11178	11250	11372	11445	Buy	Neutral	Sell
Bank Nifty	22105	21362	21733	21983	22355	22605	Neutral	Neutral	Sell
CNX IT	18043	17458	17750	17927	18219	18396	Buy	Buy	Neutral
CNX Midcap	15460	15302	15381	15430	15509	15558	Buy	Neutral	Sell
CNX Small Cap	5027	4965	4996	5015	5046	5066	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38492.95	558.22	1.47
NIFTY	11300.55	168.75	1.52
MIDCAP	13668.92	103.69	0.76
SMLCAP	12917.42	77.88	0.61
BSEFMC	11444.61	42.93	0.38
AUTO	16796.79	530.45	3.26
POWER	1554.82	13.13	0.85
REALTY	1560.35	23.36	1.52
BSE IT	18243.70	452.74	2.54
BANKEX	25071.15	305.17	1.23
OILGAS	13721.69	22.49	0.16
METAL	7774.68	176.20	2.32

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	74.83	0.02	0.02
29-Jul-20 EUR-INR	87.83	0.16	0.18
29-Jul-20 GBP-INR	96.42	0.15	0.16
29-Jul-20 JPY- INR	71.16	0.15	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	930	938	104
BSE	1316	1334	153

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5836	5590	246
DII	3991	5008	(1017)

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

## Market Commentary

Indian equity benchmarks have showcased a strong performance on Tuesday, by gaining more than a percent each in the session and settling above the psychological 11,300 (Nifty) and 38,450 (Sensex) levels, amid buying across sectors, as equities across Asia rose on hopes that another flood of US stimulus would cushion the global impact of renewed coronavirus outbreaks. Markets made an optimistic start and traded in fine fettle, as RBI Governor Shaktikanta Das made a strong case for stepping up investments in the infrastructure sector to restart the economy reeling under the impact of the COVID-19 pandemic.

Key gauges extended their upside in second half of the session, taking support from the Finance Ministry's statement that the Centre has released over Rs 1.65 lakh crore as GST compensation to states for 2019-20 financial year, including Rs 13,806 crore for March. Traders remained optimistic with private report that the digitalisation of small and medium businesses (SMBs) could add up to \$216 billion to India's GDP by 2024 and contribute to the country's economic recovery after COVID-19. Market participants paid no heed to 15th Finance Commission Chairman N K Singh's statement that India will see a sharp V-shaped recovery in the third and fourth quarter of the current fiscal, but FY21 GDP growth would ultimately be in negative territory as the coronavirus lockdown led to serious demand and supply dislocations.

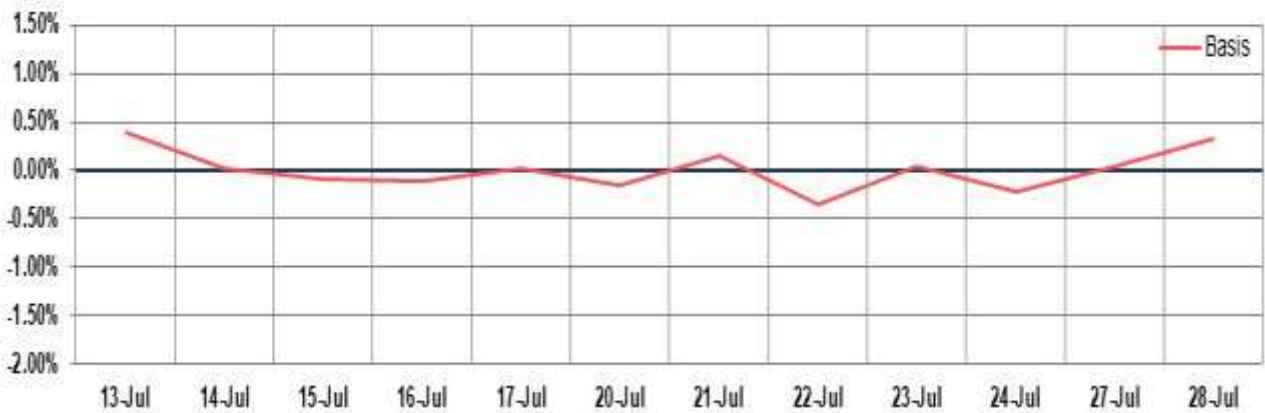
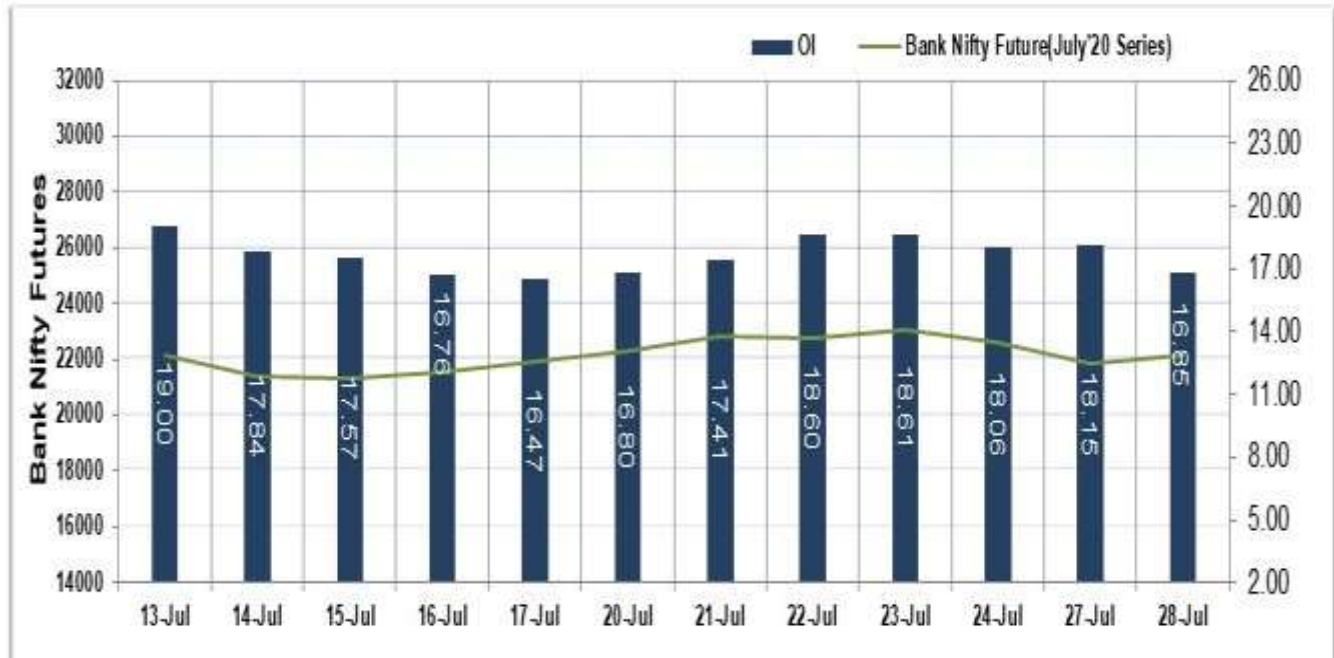
Market TO	Current	Previous	Net%
BSE CASH	3202	3368	(5)
NSE CASH	60414	56407	7
NSE FO	1755818	1318992	33

FII Derivatives	Buy	Sell	Net
Ind. Futures	6213.98	5220.88	993
Ind. Options	176210	174436	(569)
Stk. Futures	21653	21305	363
Stk. Options	5638.79	5690.49	(52)

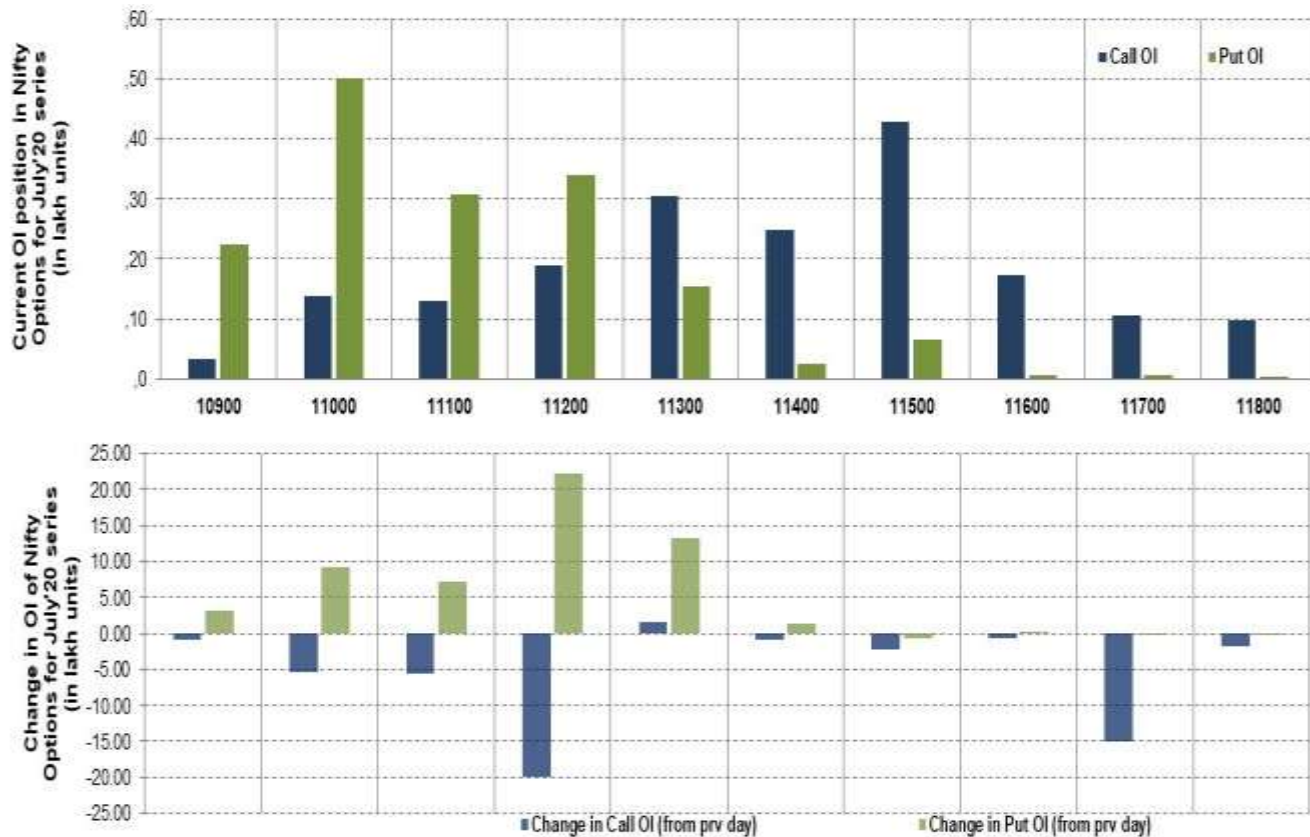
## Nifty Futures



## 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 a reduction of 0.22 million in open interest.
- Among Nifty puts 11,000 SP from the July month expiry was the most active put with an addition of 0.91million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (4.30mn) and that for Puts was at 11,000 SP (5.03mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11300.55 up by 1.52 percent from the previous close. On the upper side it has resistance of 11350 and 11470 levels, while lower side it has support of 11240 and 11150 levels. Intraday traders should be cautious and take position accordingly.

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