

## Technical Build up

- ❖ Bullish candle with decrease in volume
- ❖ Buy crossover in Oscillators
- ❖ Lower band of Bollinger exist at 9876
- ❖ Crucial moving average of 20/50 SMA are at 10437 and 9869
- ❖ 200 SMA trend deciding level exist at 10885

## Outlook for the day

Indian equity market ended higher but off day's highs, led by a rally in Reliance Industries. However, gains were capped by declines in the banking and financial sectors after rating agency Moody's warned of challenging economic and credit conditions stemming from COVID-19 for Indian banks. On the sectoral front, all the sectors were in the green except BFSI and Realty. Nifty IT, Metals and FMCG were the stalwarts with gains between 1.28 % to 1.71%. The BFSI space declined between 1.22 % to 1.59% while Realty declined by 1.58%. On the technical front, Nifty remained within a range, which it has been witnessing for last few sessions. The broader market, on the other hand, has started showing signs of weakness though RSI remains neutral and no divergence against price can be seen yet. Index has been facing resistance from the 200dma which currently stands at 10800-10880. Significant up-moves will not occur until the index penetrates the 200 DMA and closes above that level with volumes. This coincided with the negative gap seen during mid-March (10827-10752). The rising channel connecting swing lows of 7511 & 9004 might provide support for the market around 9900-10000. as it is confluence 100 days SMA. On the option front, maximum Put OI is at 10000 followed by 9000 strikes, while maximum Call OI is at 11500 followed by 11000 strike. Call writing were seen at 10900 strike price followed by 11000 strikes while put writing was seen at 10800 followed by 10400 strikes

World Indices588	LTP	Daily Ch (Pts)	Daily Ch (%)
Dow Jones	26085	10	0.04
Nasdaq	10390	-226	-2.13
S&P 500	3155	-29	-0.94
FTSE 100	6176	80	1.33
DAX	12799	166	1.32
Hang Seng	25572	-204	-0.79
Nikkei	22605	-177	-0.77
Sensex	36693	99	0.27
Nifty	10815	47	0.44

Commodity / Forex	LTP	Daily Ch (Pts)	Daily Ch (%)
Gold (\$/Oz)	1799.80	-14.30	-0.79
Silver (\$/Oz)	19.47	-5.41	-0.30
Copper (\$/lb.)	292.95	-2.55	-0.86
Brent Crude (\$/bl)	42.09	-0.63	-1.47
USD/INR	75.19	-0.01	-0.01
USD/YEN	107.23	-0.06	-0.06
EUR/USD	1.1344	-	-

### Support/Resistance levels for Indian Equity Indices

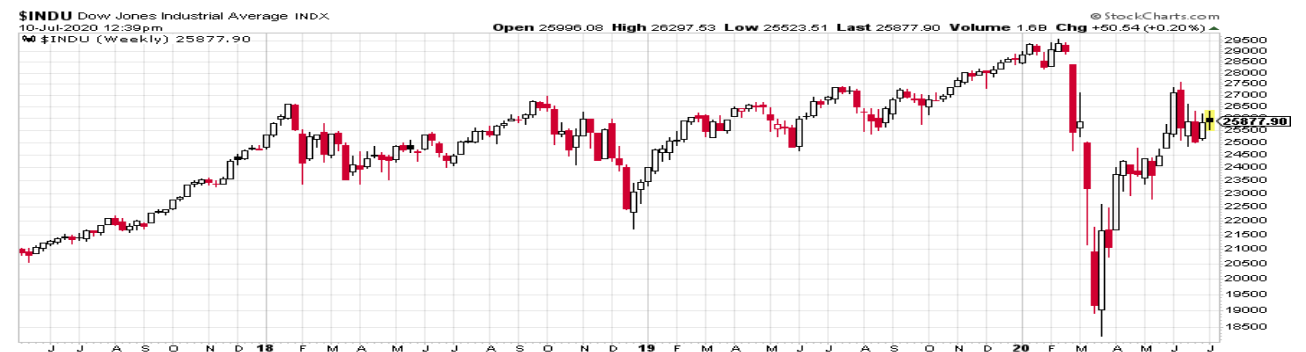
	S1	S2	CMP	R1	R2
Sensex	36315	36115	36693	36925	37140
Nifty	10700	10640	10815	10885	10950
Nifty (Fut)	10705	10645	10807	10890	10955

### Pivot Level

Sensex	36750
Nifty	10821



**US:** US Market after jumping by as much as 2%, the Nasdaq plunged 226.60 points or 2.1% to 10,390.84. Early rally on Wall Street came as traders reacted positively to more upbeat news regarding a potential coronavirus vaccine.



## Derivative Report

Nifty gained by 0.32% with Nifty future shaded 2.70 lakh shares in open interest and stock future shaded 364.6 Lakh shares in open interest.

-Nifty PCR decreased to 1.43 from 1.48

Total Nifty Calls added 51.6 lakh shares in open interest.

-Total Nifty Puts added 51.5 lakh shares in open interest.

-Maximum open interest (Nifty) in Calls for June series is at 11500 and 10000 put.

-FII's bought net Rs.221.76 Cr(provisional), while DIIs sold net Rs.1485.59 Cr in cash market.

-FII sold net Rs.1163.64 Cr in F&O

-Securities in Ban Period: SAIL, CENTURYTEX, EQUITAS, GLENMARK, IDEA, PNB, ESCORTS

### Nifty Tracker

Particulars	13/07/2020	10/07/2020	09/07/2020	08/07/2020
Spot	10802.7	10768.05	10813.45	10705.75
% Change in Spot	0.32%	-0.42%	1.01%	-0.87%
Nifty(FUT) July	10807.55	10766.65	10823.55	10696.3
Nifty(FUT) July Vol.	168331	196207	172748	204646
Nifty(FUT) July - OI	11510175	11680050	11662575	11196000
Nifty(FUT) Aug	10810.75	10776.9	10833.4	10698.1
Nifty(FUT) Aug Vol.	8213	6964	9568	9566
Nifty(FUT) Aug - OI	1410450	1516725	1501725	1214100

### Trade Statistics for 13/07/2020

Particulars	No. of Contracts	Turnover (Rs. Cr.)	Put Call Ratio
NSE Index Futures	434261	28711	-
NSE Stock Futures	702078	50143	-
NSE Index Options	16739313	1010885	-
NSE Stock Options	994962	78073	0.44
NSE F&O Total Turnover	18870614	1,167,813	0.93
NSE Cash Turnover	-	52,416.83	-
BSE Cash Turnover	-	3,193.10	-
Total Turnover	-	1223422	-

### FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
Particulars	13/07/2020		10/07/2020		09/07/2020	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-498	-566	-1610	-602	1331	1285
Index option	335	2659	1029	5311	1199	-8687
Stock Future	-830	-346	-938	-250	-751	384
Stock option	-171	97	-1	287	11	361
Total	-1164	1844	-1520	4746	1790	-6657

**Market Open Interest**

Addition/Reduction in Market Open Interest					
Contracts	13/07/2020	10/07/2020	09/07/2020	08/07/2020	07/07/2020
Index Futures	12	245	1037	-367	988
Index Options	306	535	1368	-757	1919
Stock Futures	20870	-63880	36448	9184	10531
Stock Options	2257	3115	3273	2512	2804
F&O Total	23445	-59985	42126.45	10571.99	16242.61

Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
IBULHSGFIN	9,907,600	12,096,200	238.55	1.08%	22.09%
MINDTREE	1,576,000	1,724,800	1,014	0.27%	9.44%
BHARATFORG	6,571,500	7,101,000	368.6	3.52%	8.06%
AMARAJABAT	1,478,000	1,596,000	701	0.50%	7.98%
WIPRO	27,193,600	29,171,200	228.8	2.60%	7.27%

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
SAIL	41,192,000	48,716,000	36.05	-2.83%	18.27%
BIOCON	15,400,800	16,716,400	415.35	-0.14%	8.54%
CANBK	11,535,000	12,490,000	103.2	-1.48%	8.28%
RBLBANK	19,840,600	21,294,000	178.35	-1.49%	7.33%
SRF	595,500	638,000	3,858.50	-1.13%	7.14%

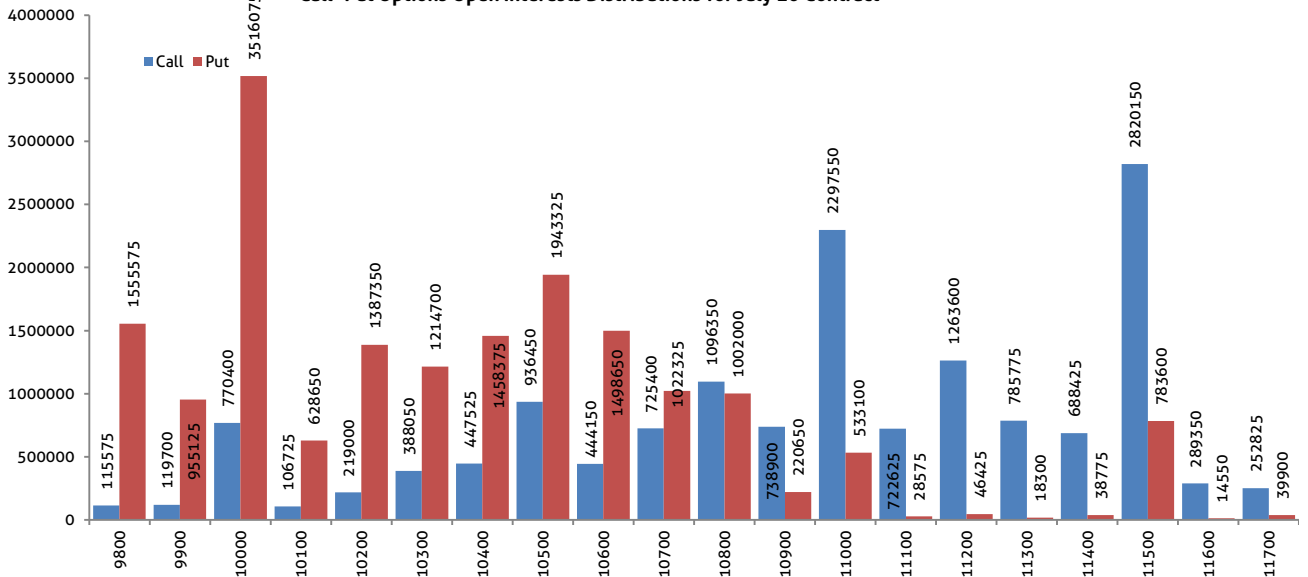
**Nifty Option Open Interest Statistics**

Nifty Options Highest <b>ADDITION</b> in Open Interest						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
16-Jul-20	10700	PE	44.35	472305	2622450	742950
16-Jul-20	11000	CE	24.45	545073	3302325	711150
16-Jul-20	11100	CE	10.85	286982	2195475	546075
16-Jul-20	10300	PE	4.75	105017	1661625	538800
16-Jul-20	10800	PE	83.05	545221	1881150	522975
16-Jul-20	10900	CE	49.95	562293	2548050	493575
16-Jul-20	10950	CE	35.25	167328	766725	427500
16-Jul-20	10500	PE	12.45	265717	2117400	377250
16-Jul-20	11150	CE	7.1	60491	592575	348225
16-Jul-20	10650	PE	31.65	151533	626325	312600

## Nifty Options Highest **REDUCTION** in Open Interest

Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
16-Jul-20	10000	PE	2.1	58335	1981575	-300450
16-Jul-20	10600	PE	23.1	326317	1632975	-222825
16-Jul-20	10800	CE	93.3	458033	2153550	-172800
30-Jul-20	9000	PE	5.7	8469	2009100	-111450
16-Jul-20	9900	PE	1.7	16401	233250	-104925
16-Jul-20	10100	PE	2.45	42413	926400	-103800
16-Jul-20	9800	PE	1.55	7942	405450	-96525
30-Jul-20	10800	CE	204.7	39314	1096350	-78075
30-Jul-20	10200	PE	41.9	21625	1387350	-76950
16-Jul-20	9500	PE	1.2	6920	474375	-61725

Call -Put Options Open Interests Distributions for July'20 Contract



## Stock Option Open Interest Statistics

### Stock Options With Highest **ADDITION** in Open Interest

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Interest	Change in OI
SAIL	30-Jul-20	40	CE	0.9	845	2850000	2850000
SAIL	30-Jul-20	37	CE	1.65	350	5054000	1919000
SBIN	30-Jul-20	200	CE	7.05	8191	17754000	1827000
HINDPETRO	30-Jul-20	220	CE	8.5	2691	2929500	1633500
SAIL	30-Jul-20	39	CE	1.1	478	4864000	1463000
HINDALCO	30-Jul-20	190	CE	1.6	745	1535100	1440500
RELIANCE	30-Jul-20	2100	CE	32.75	30553	2892135	1395315
SAIL	30-Jul-20	43	CE	0.4	150	1330000	1330000
NTPC	30-Jul-20	95	CE	1.9	1119	4679700	1311000
WIPRO	30-Jul-20	230	CE	7.9	2214	2320000	1260800

**Stock Options With Highest REDUCTION in Open Interest**

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
IDEA	30-Jul-20	15	CE	0.05	12	26320000	-1680000
EQUITAS	30-Jul-20	60	CE	3.25	221	4453600	-1679600
IDEA	30-Jul-20	16	CE	0.15	11	24080000	-1540000
PNB	30-Jul-20	37	CE	1.45	135	5936000	-1428000
IDEA	30-Jul-20	10	CE	0.9	10	37520000	-1400000
PNB	30-Jul-20	40	CE	0.8	108	13580000	-1344000
IDEA	30-Jul-20	8	PE	0.35	9	31080000	-1260000
IDEA	30-Jul-20	13	CE	0.35	8	25760000	-1120000
IDEA	30-Jul-20	11	CE	0.55	7	32340000	-980000
IDEA	30-Jul-20	12	CE	0.35	7	37660000	-980000

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