

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10029	9853	9941	10032	10121	10212	Buy	Neutral	Sell
Sensex	33981	33402	33691	34001	34290	34600	Buy	Neutral	Sell
Nifty Futures	10015	9841	9928	10019	10106	10197	Buy	Neutral	Sell
Bank Nifty	20390	19791	20091	20616	20916	21442	Buy	Neutral	Sell
CNX IT	14627	14254	14441	14568	14755	14882	Buy	Neutral	Neutral
CNX Midcap	13913	13651	13782	13936	14067	14221	Buy	Neutral	Sell
CNX Small Cap	4279	4197	4238	4283	4324	4369	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33980.70	-128.8	-0.38
NIFTY	10029.10	-32.45	-0.32
MIDCAP	12333.29	-7.36	-0.06
SMLCAP	11564.79	-5.86	-0.05
BSEFMC	11070.43	33.60	0.30
AUTO	14749.25	30.37	0.21
POWER	1532.20	13.30	0.88
REALTY	1535.70	-25.95	-1.66
BSE IT	14683.09	267.66	1.86
BANKEX	23437.28	-651.3	-2.70
OILGAS	12358.77	106.54	0.87
METAL	7159.75	86.31	1.22

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.72	0.04	0.05
26-Jun-20 EUR-INR	84.79	0.07	0.08
26-Jun-20 GBP-INR	94.88	-0.30	-0.32
26-Jun-20 JPY- INR	69.60	-0.04	-0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	930	888	81
BSE	1268	1183	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8506	5601	2905
DII	3623	4470	(847)

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

## Market Commentary

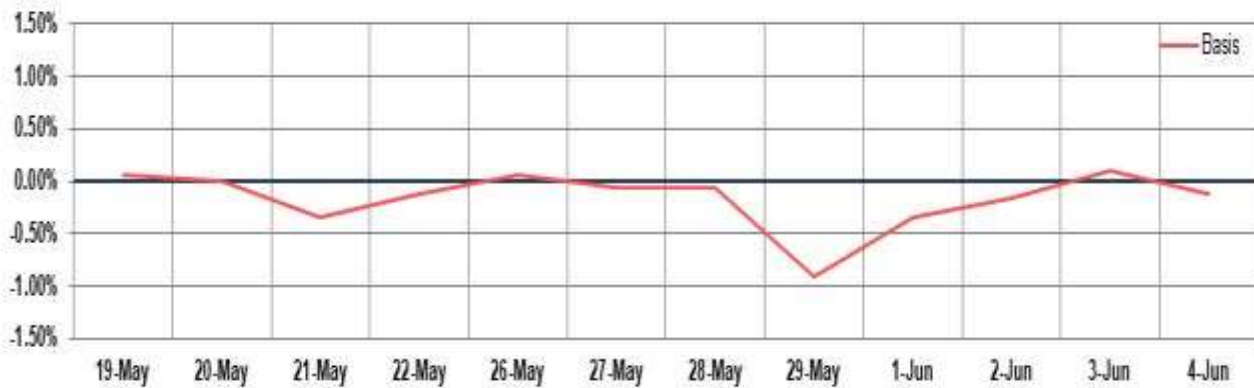
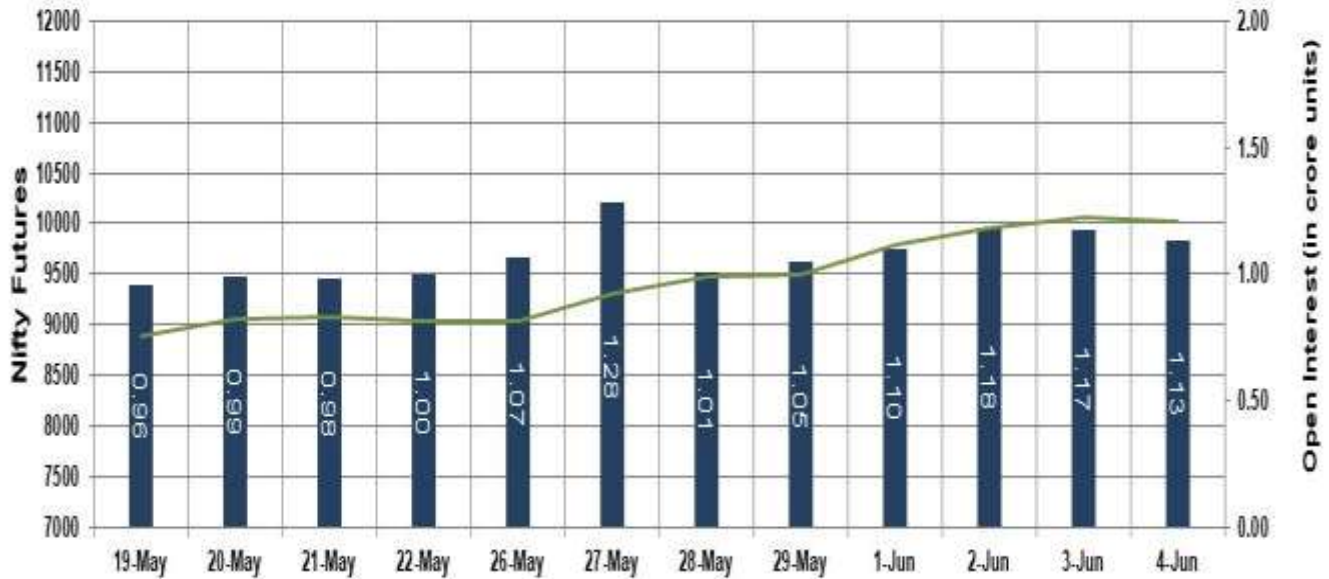
Snapping 6-day gaining streak, Indian equity benchmarks ended Thursday's session in red terrain, as investors remained anxious about rising number of coronavirus cases and its impact on the global as well as domestic economy. Markets made slightly positive start, tracking positive global shares. Traders also took some support with Union minister Prakash Javdekar's statement that the government has formed an empowered group of secretaries to enhance investment in the country to offset the impact of coronavirus. However, key indices failed to hold on to gains and slipped into red terrain, as traders turned wary with Moody's Investors Service stating that the quality of retail and small business loans will deteriorate, which account of 44 per cent of the total loans. Elaborating on the key drivers behind India's sovereign downgrade, it said that the risks to the financial system are rising.

Markets extended their losses in afternoon session, as former chief economic adviser Arvind Subramanian said the FRBM Act will probably have to be revised by the end of the year as India will witness a sharp decline in GDP growth due to the COVID-19 crisis. Subramanian further said while labor reforms were necessary, the way they have been done by some states has undermined basic protections to workers, especially in light of the migrant crisis.

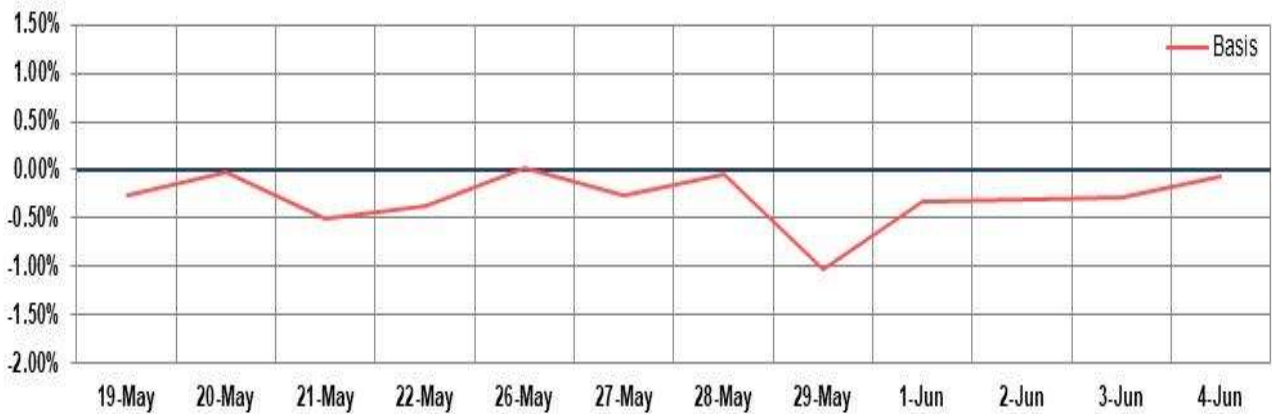
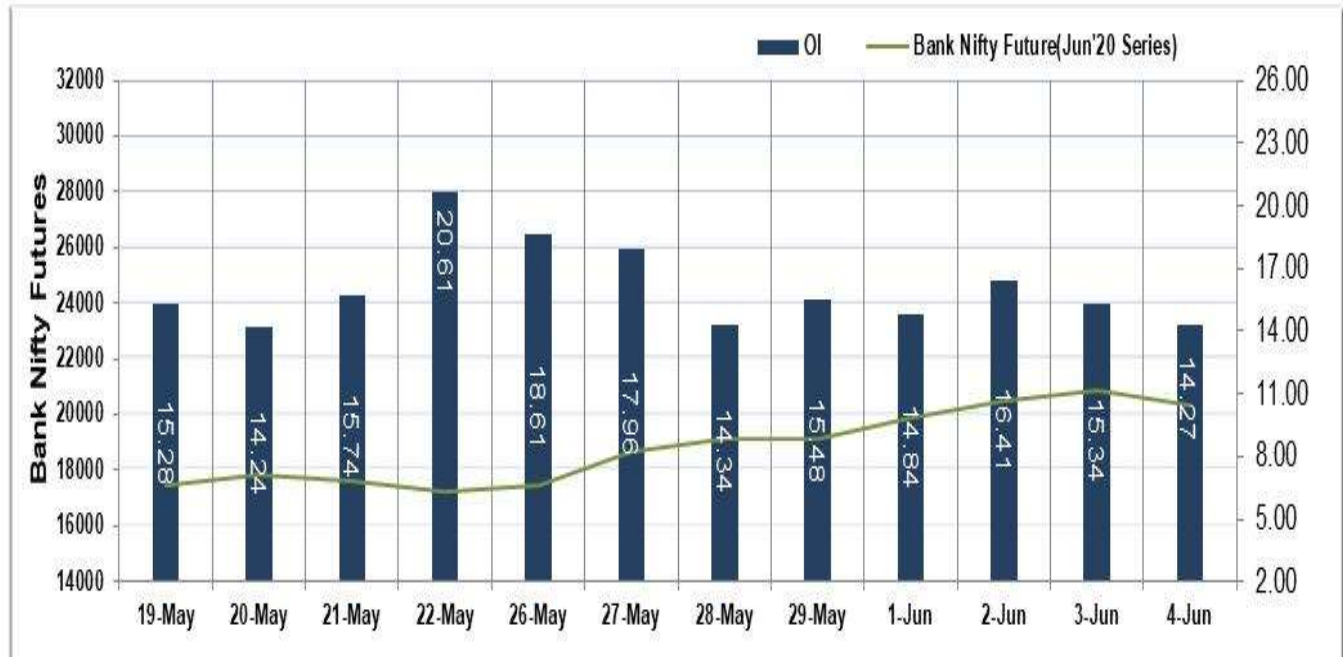
Market TO	Current	Previous	Net%
BSE CASH	4782	4230	13
NSE CASH	61126	65928	(7)
NSE FO	2225986	1725771	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	6367.05	7632.87	(1266)
Ind. Options	176210	174436	1228
Stk. Futures	21653	21305	722
Stk. Options	4262.90	4234.16	29

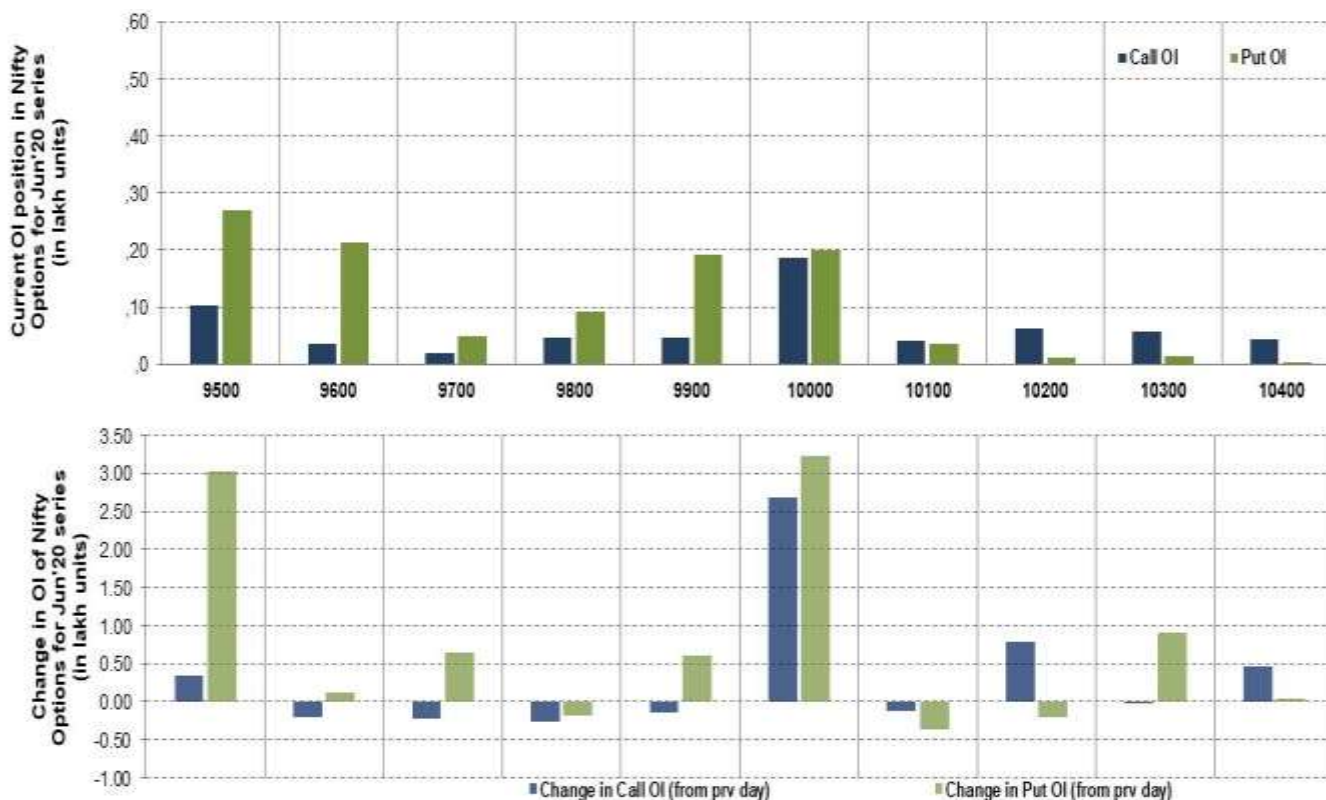
# Nifty Futures



## 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 10,000 SP from the Jun month expiry was the most active call with an addition of 0.27 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (1.87mn) and that for Puts was at 9,500 SP (2.71mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10029.10 down by 0.32 percent from the previous close. On the upper side it has resistance of 10210 and 10440 levels, while lower side it has support of 9870 and 9630 levels. Intraday traders should be cautious and take position accordingly.

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