

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9902	9739	9821	9966	10048	10193	Neutral	Neutral	Sell
Sensex	33538	33007	33273	33746	34012	34485	Neutral	Neutral	Sell
Nifty Futures	9896	9734	9815	9957	10038	10180	Neutral	Neutral	Sell
Bank Nifty	20525	19956	20241	20743	21027	21529	Neutral	Neutral	Sell
CNX IT	14619	14427	14523	14682	14778	14937	Neutral	Neutral	Neutral
CNX Midcap	14158	13900	14029	14262	14391	14625	Buy	Neutral	Sell
CNX Small Cap	4398	4327	4363	4426	4462	4525	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33538.37	-708.7	-2.07
NIFTY	9902.00	-214.2	-2.12
MIDCAP	12480.58	-178.8	-1.41
SMLCAP	11830.42	-124.6	-1.04
BSEFMC	10894.00	-142.1	-1.29
AUTO	14430.46	-293.4	-1.99
POWER	1554.12	-11.15	-0.71
REALTY	1566.12	-32.03	-2.00
BSE IT	14588.79	-243.2	-1.64
BANKEX	23431.24	-671.5	-2.79
OILGAS	12401.62	-184.8	-1.47
METAL	7066.29	-207.5	-2.85

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.89	0.24	0.32
26-Jun-20 EUR-INR	86.22	0.18	0.21
26-Jun-20 GBP-INR	96.08	-0.56	-0.58
26-Jun-20 JPY- INR	70.84	0.36	0.50

Advance/ Decline	Adv	Dec	Un Ch.
NSE	642	1197	74
BSE	993	1565	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3805	4610	(805)
DII	3027	3902	(874)

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

## Market Commentary

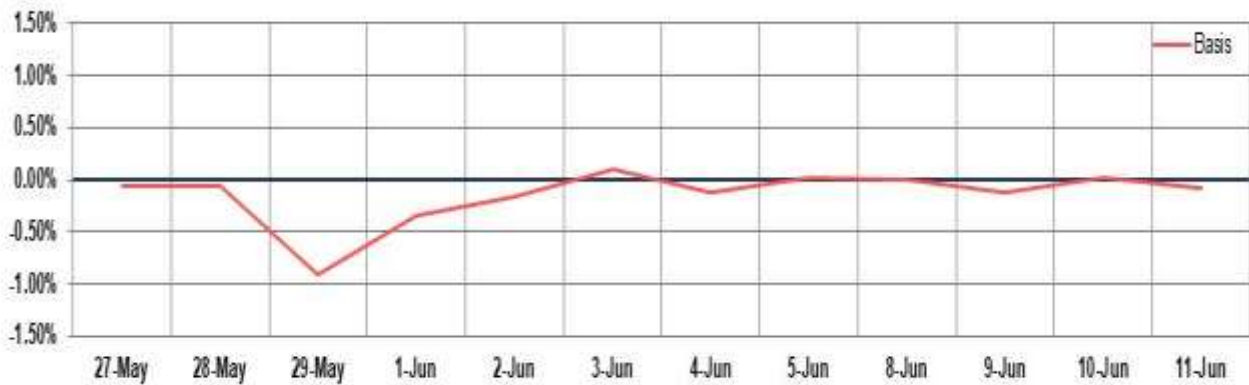
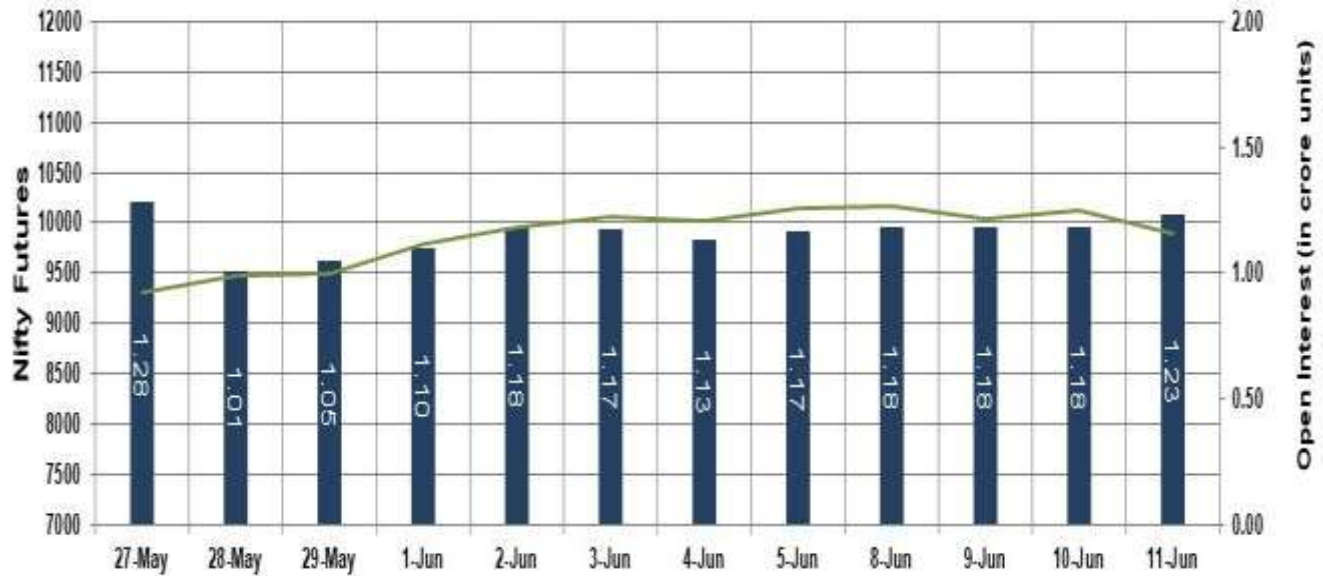
Thursday turned out to be a disappointing session for the Indian equity indices which got crushed by over two percent, on the back of weakness in global stocks along with rising COVID-19 cases in India. After a negative start, the domestic bourses never looked in recovery mood, as the Organization for Economic Co-operation and Development (OECD) projected that India's economy will contract 7.3% in the current fiscal year if there is a second wave of the coronavirus (Covid-19) later this year. This is so far the steepest contraction that any agency has predicted for the country. The sentiment was also weighed as global rating agency -- S&P Global Ratings has affirmed 'BBB-' long-term and 'A-3' short-term unsolicited foreign and local currency sovereign credit ratings on India, dispelling fears that a rating downgrade is on the cards. The agency said the outlook on the long-term rating is stable

Markets extended their free fall in late afternoon session to end near day's low, as traders remained anxious with Union minister Nitin Gadkari's statement that India was expected to lose revenue of Rs 10 lakh crore due to the coronavirus crisis. He also said the situation was so grim that some states do not have money to pay salaries next month, and the country needs to tackle the crisis with positivity. Adding to the pain, ratings agency Fitch warned that concentration of ownership after delisting may create governance and key-man issues at the companies adopting such strategies.

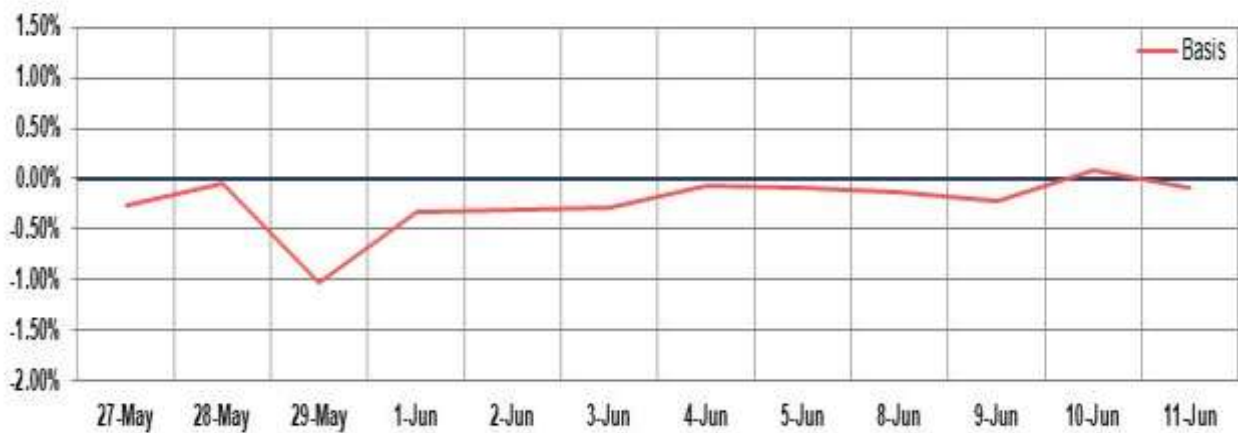
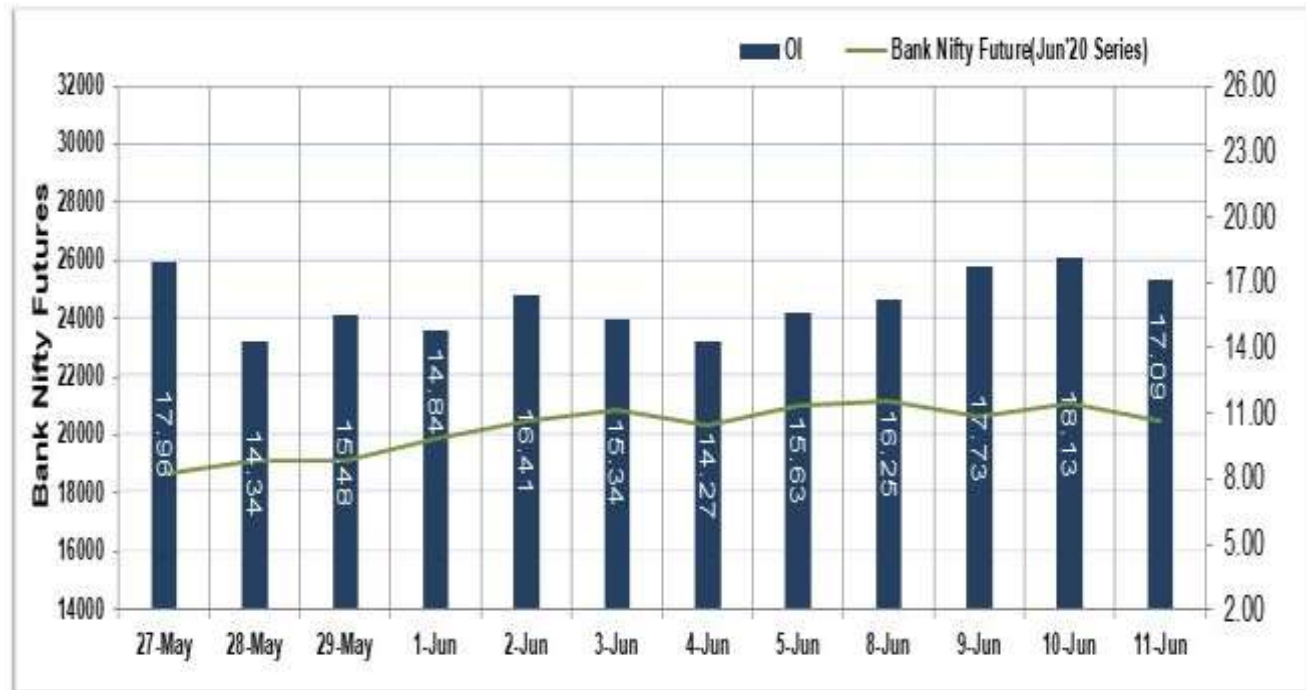
Market TO	Current	Previous	Net%
BSE CASH	3340	2928	14
NSE CASH	57752	53026	9
NSE FO	3164015	1669251	90

FII Derivatives	Buy	Sell	Net
Ind. Futures	6174.55	7097.75	(923)
Ind. Options	176210	174436	2081
Stk. Futures	21653	21305	(798)
Stk. Options	4702.59	4678.64	24

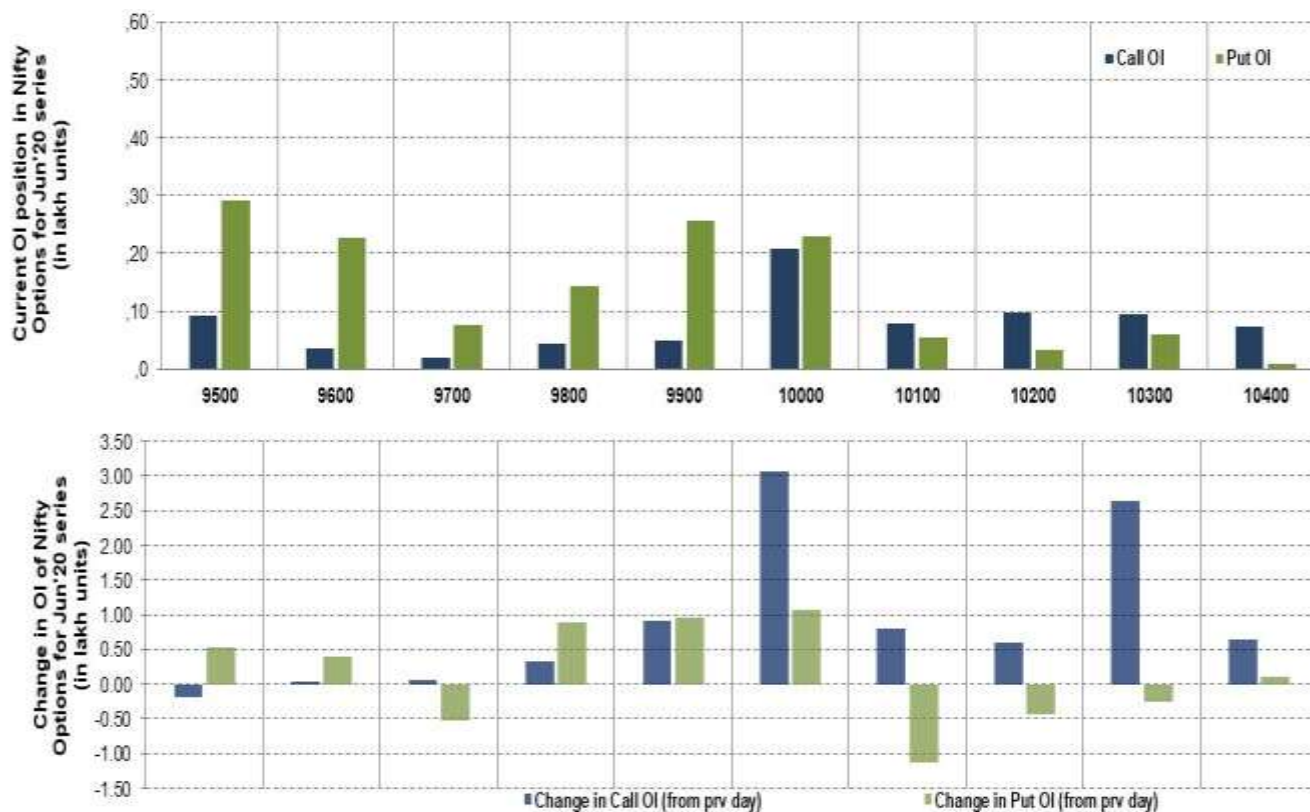
## Nifty Futures



## 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 0.31 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (2.08mn) and that for Puts was at 9,500 SP (2.90mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9902.00 down by 2.12 percent from the previous close. On the upper side it has resistance of 10120 and 10350 levels, while lower side it has support of 9770 and 9540 levels. Intraday traders should be cautious and take position accordingly.

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