

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10305	10109	10207	10380	10478	10651	Buy	Neutral	Sell
Sensex	34869	34212	34540	35123	35452	36035	Buy	Neutral	Sell
Nifty Futures	10299	10108	10203	10370	10465	10632	Buy	Neutral	Sell
Bank Nifty	21427	20604	21016	21748	22159	22891	Neutral	Neutral	Sell
CNX IT	14581	14416	14499	14630	14713	14844	Buy	Neutral	Neutral
CNX Midcap	14810	14485	14647	14934	15096	15383	Buy	Neutral	Sell
CNX Small Cap	4671	4559	4615	4719	4775	4879	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34868.98	-561.4	-1.58
NIFTY	10305.30	-165.7	-1.58
MIDCAP	13140.43	-143.0	-1.08
SMLCAP	12510.77	-157.4	-1.24
BSEFMC	11027.91	31.32	0.28
AUTO	15298.14	-81.98	-0.53
POWER	1613.21	-41.80	-2.53
REALTY	1663.84	-46.79	-2.74
BSE IT	14622.58	-90.70	-0.62
BANKEX	24296.57	-1033	-4.08
OILGAS	12844.97	-180.8	-1.39
METAL	7387.88	-161.3	-2.14

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.65	0.03	0.04
26-Jun-20 EUR-INR	85.49	0.13	0.16
26-Jun-20 GBP-INR	94.67	0.51	0.54
26-Jun-20 JPY- INR	71.00	0.37	0.53

Advance/ Decline	Adv	Dec	Un Ch.
NSE	761	1119	64
BSE	1222	1511	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8721	6954	1767
DII	4528	6053	(1525)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

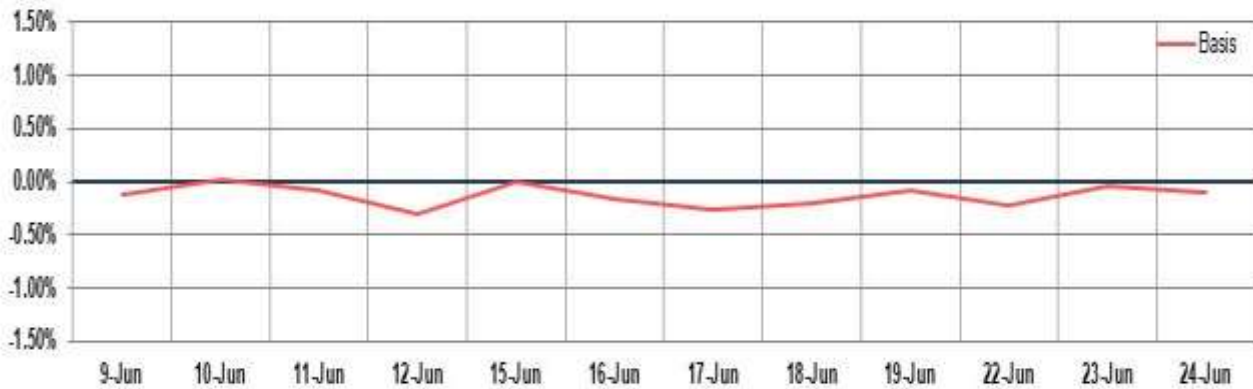
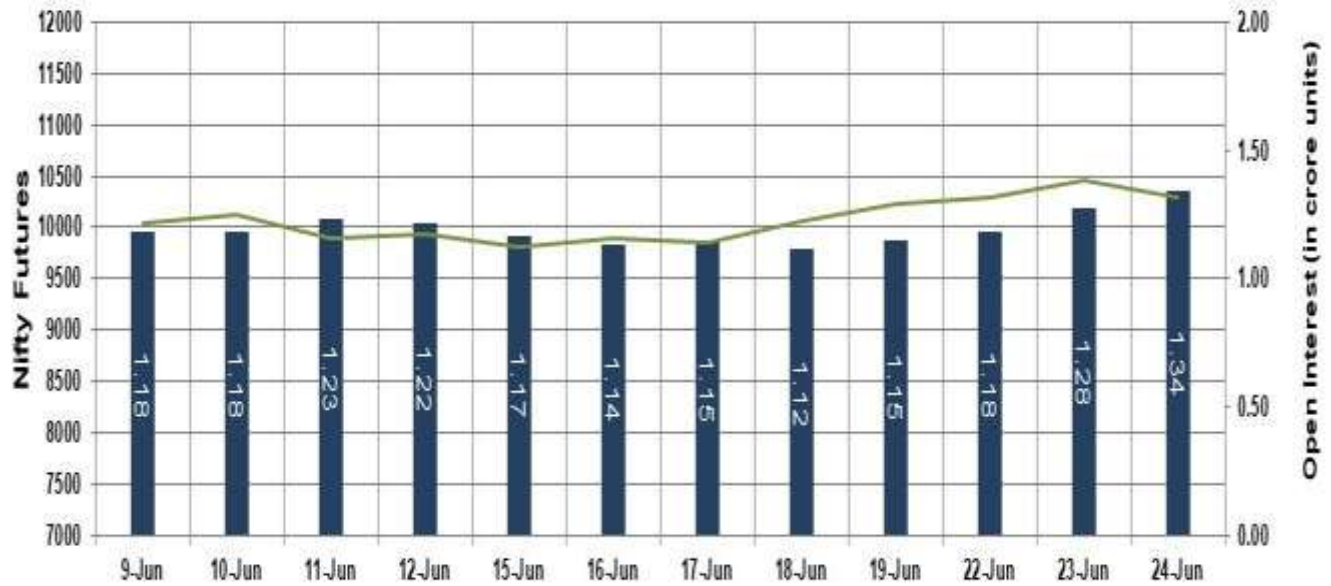
Snapping a four-session gaining run, Indian equity benchmarks ended Wednesday's trade on a negative note with losses of over one and half percent, tracking a selloff in banking, telecom and financial stocks and weak cues from global markets. Key gauges kicked off session in the green, as the Finance Ministry cited green shoots of recovery in agriculture, manufacturing and services sectors, and said the prompt policy measures taken by the government and RBI have helped reinvigorate the economy with minimal damage. Sentiments remained positive with Fitch Solutions' statement that the country's farm trade, which was disrupted during the COVID-19 lockdown due to logistic issues in March-June, is expected to rebound in the second half of the calendar year 2020.

However, Indian indices pared all their gains and witnessed heavy selling pressure in the second half of the session, as traders turned cautious, with ratings agency S&P Global Ratings' statement that companies in India face further potential rating downside if the recovery in corporate earnings is prolonged beyond 18 months. About 35 per cent of credit ratings on Indian corporates have either a negative outlook or are on 'CreditWatch' with negative implications. Domestic sentiments also got hit after India Ratings and Research in its report said that India's economy is likely to shrink by 5.3 per cent this fiscal, the lowest GDP growth in the Indian history and the sixth instance of economic contraction.

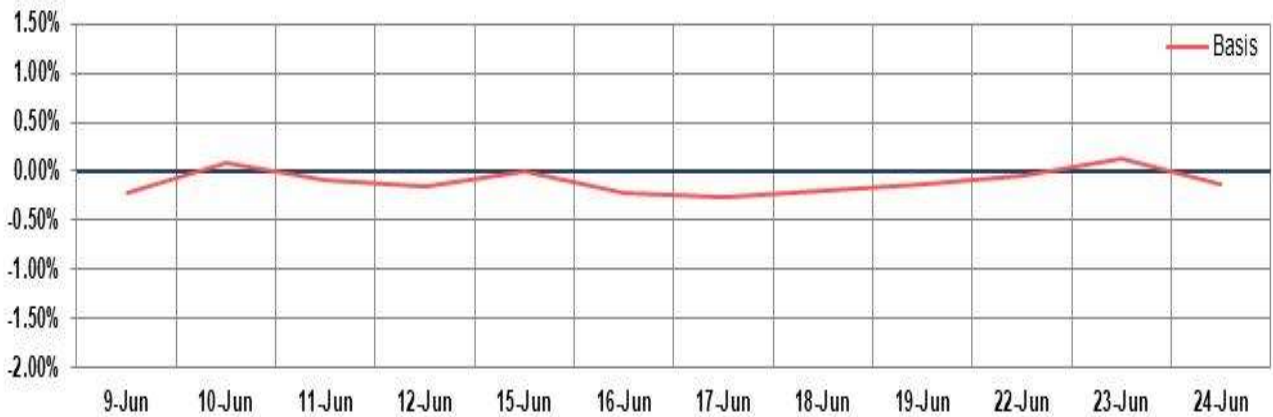
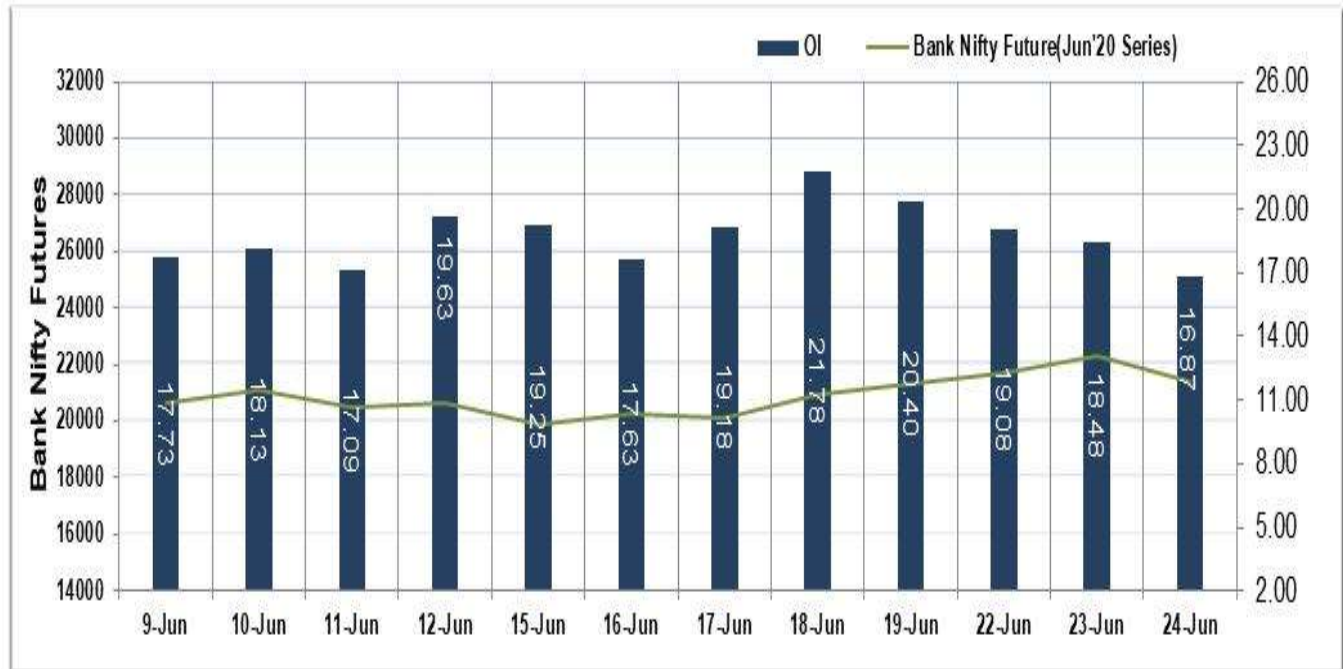
Market TO	Current	Previous	Net%
BSE CASH	7588	22503	(66)
NSE CASH	74690	64810	15
NSE FO	2255548	1382702	63

FII Derivatives	Buy	Sell	Net
Ind. Futures	7459.20	8510.19	(1051)
Ind. Options	176210	174436	(66)
Stk. Futures	21653	21305	460
Stk. Options	5210.68	5077.32	133

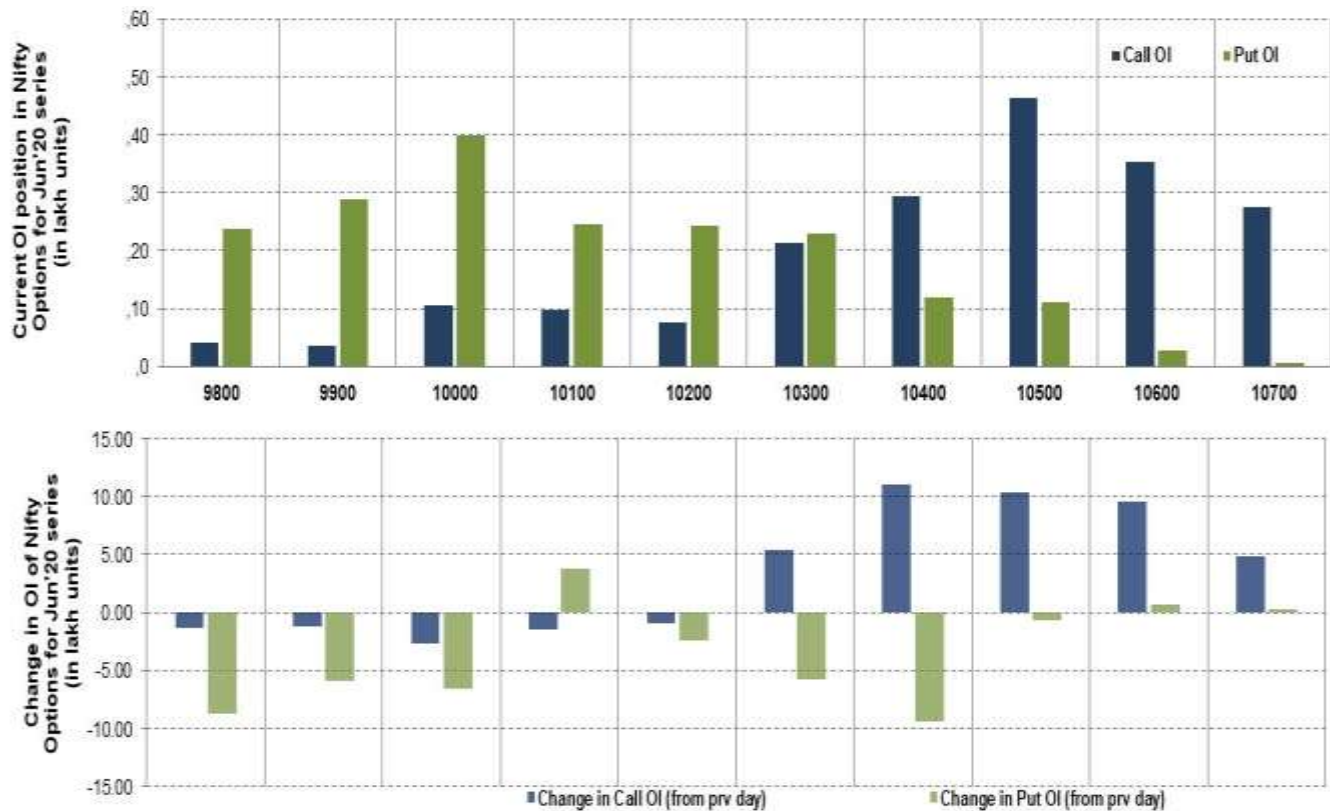
Nifty Futures



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 10,500 SP from the Jun month expiry was the most active call with an addition of 1.03 million in open interest.
- Among Nifty puts 10,000SP from the Jun month expiry was the most active put with a reduction of 0.66 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.65mn) and that for Puts was at 10,000 SP (3.98mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10305.30 down by 1.58 percent from the previous close. On the upper side it has resistance of 10420 and 10600 levels, while lower side it has support of 10170 and 10070 levels. Intraday traders should be cautious and take position accordingly.

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