

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9979	9761	9870	9933	10042	10104	Buy	Neutral	Sell
Sensex	33826	32966	33396	33631	34061	34296	Buy	Neutral	Sell
Nifty Futures	9988	9711	9849	9919	10057	10127	Buy	Neutral	Sell
Bank Nifty	20530	19570	20050	20333	20813	21096	Neutral	Neutral	Sell
CNX IT	14422	14172	14297	14395	14520	14617	Buy	Neutral	Neutral
CNX Midcap	13870	13675	13773	13829	13927	13983	Buy	Neutral	Sell
CNX Small Cap	4229	4131	4180	4207	4256	4283	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33825.53	522.01	1.57
NIFTY	9979.10	152.95	1.56
MIDCAP	12302.69	145.29	1.20
SMLCAP	11428.41	205.65	1.83
BSEFMC	10965.24	-59.41	-0.54
AUTO	14668.86	123.78	0.85
POWER	1531.91	21.53	1.43
REALTY	1515.18	66.26	4.57
BSE IT	14476.94	111.25	0.77
BANDEX	23599.85	743.05	3.25
OILGAS	12070.00	80.24	0.67
METAL	7089.43	17.65	0.25

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.35	-0.39	-0.51
26-Jun-20 EUR-INR	84.09	-0.07	-0.08
26-Jun-20 GBP-INR	94.43	0.69	0.73
26-Jun-20 JPY- INR	69.89	-0.42	-0.59

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1375	456	85
BSE	1732	725	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	12157	4659	7498
DII	5066	4625	441

*NOTE: - FII AND DII data figure is provisional

Market Commentary

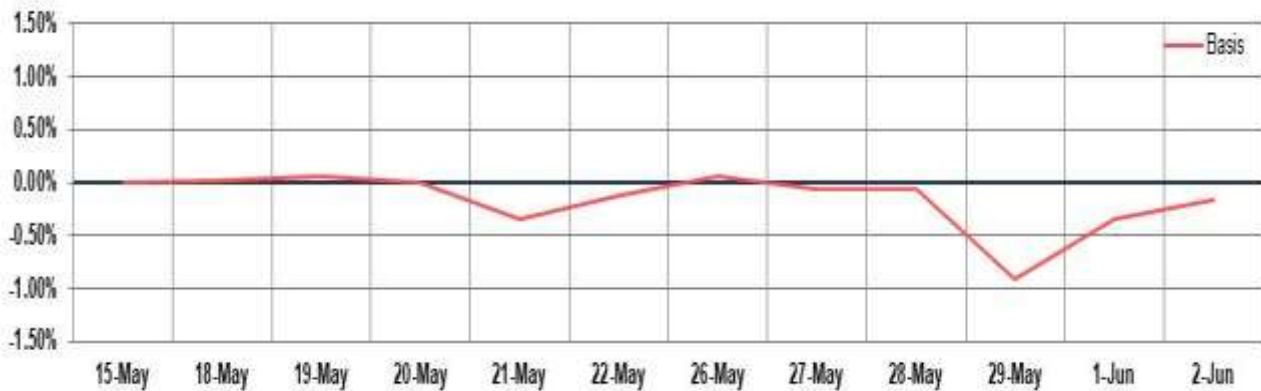
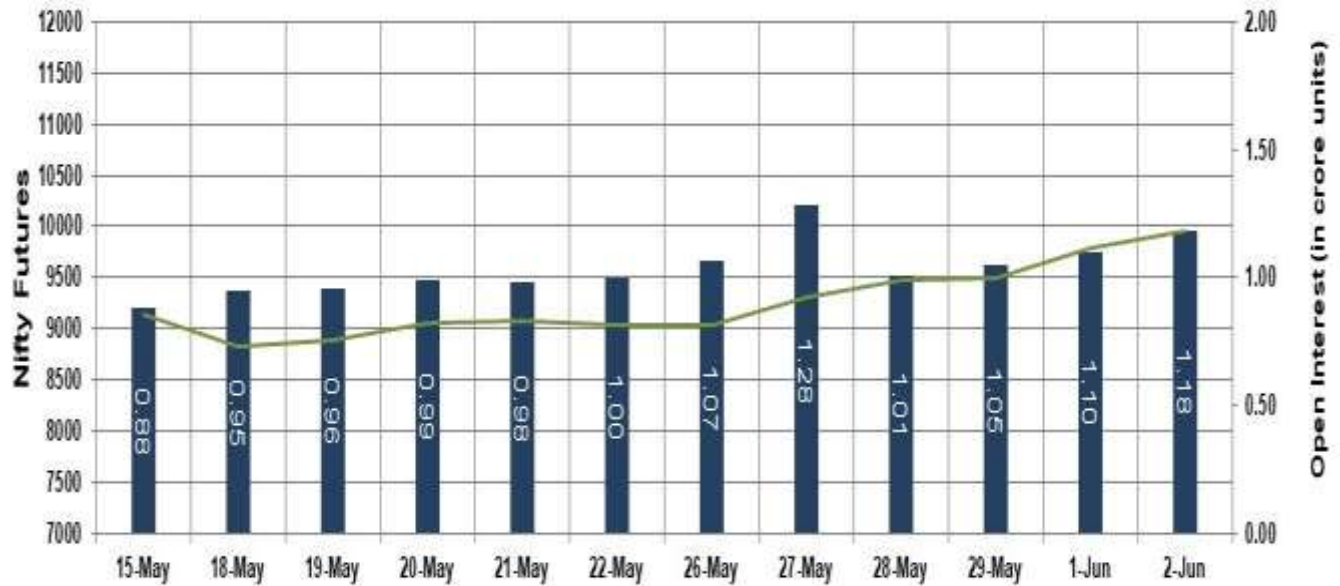
Bringing up fifth-day of gains, Indian equity benchmarks finished Tuesday's session on a higher note, driven by strong buying across Realty and Banking stocks amid positive cues from global markets. After opening on a tepid note, key indices gained traction and traded in fine fettle, as investors took encouragement with the India Meteorological Department's (IMD) statement that the Southwest monsoon arrived in India on June 01 with heavy rainfall over several places in Kerala, marking the commencement of the four-month long rainfall season. It also upgraded its forecast for 2020 rainfall to 102% of the Long Period Average (LPA), from the 100% in April. The forecast is with a model error of plus and minus of 4%.

Buying got intensified in the late afternoon session, as sentiments remained buoyant with Prime Minister Narendra Modi's statement that India will definitely get its economic growth back as the government continues to pursue various reforms. He said the government has taken tough steps to fight the coronavirus pandemic and has also taken care of the economy. Market participants paid no heed towards report that Moody's has downgraded the Government of India's foreign-currency and local-currency long-term issuer ratings to Baa3 from Baa2, saying there will be challenges in implementation of policies to mitigate risks of a sustained period of low growth and deteriorating fiscal position.

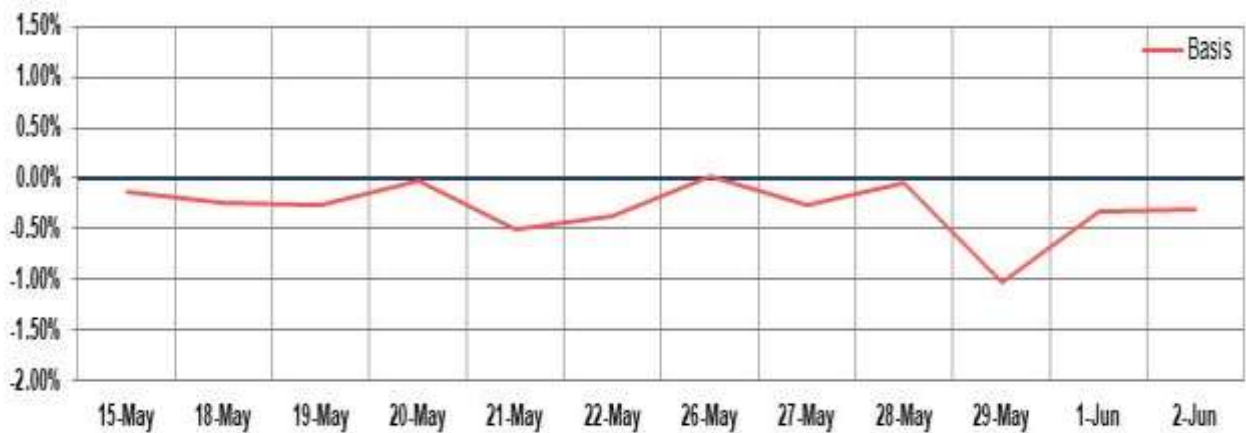
Market TO	Current	Previous	Net%
BSE CASH	10244	2861	258
NSE CASH	60670	63414	(4)
NSE FO	1179194	1100322	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	5228.47	4871.80	357
Ind. Options	176210	174436	483
Stk. Futures	21653	21305	(484)
Stk. Options	2951.62	2959.50	(8)

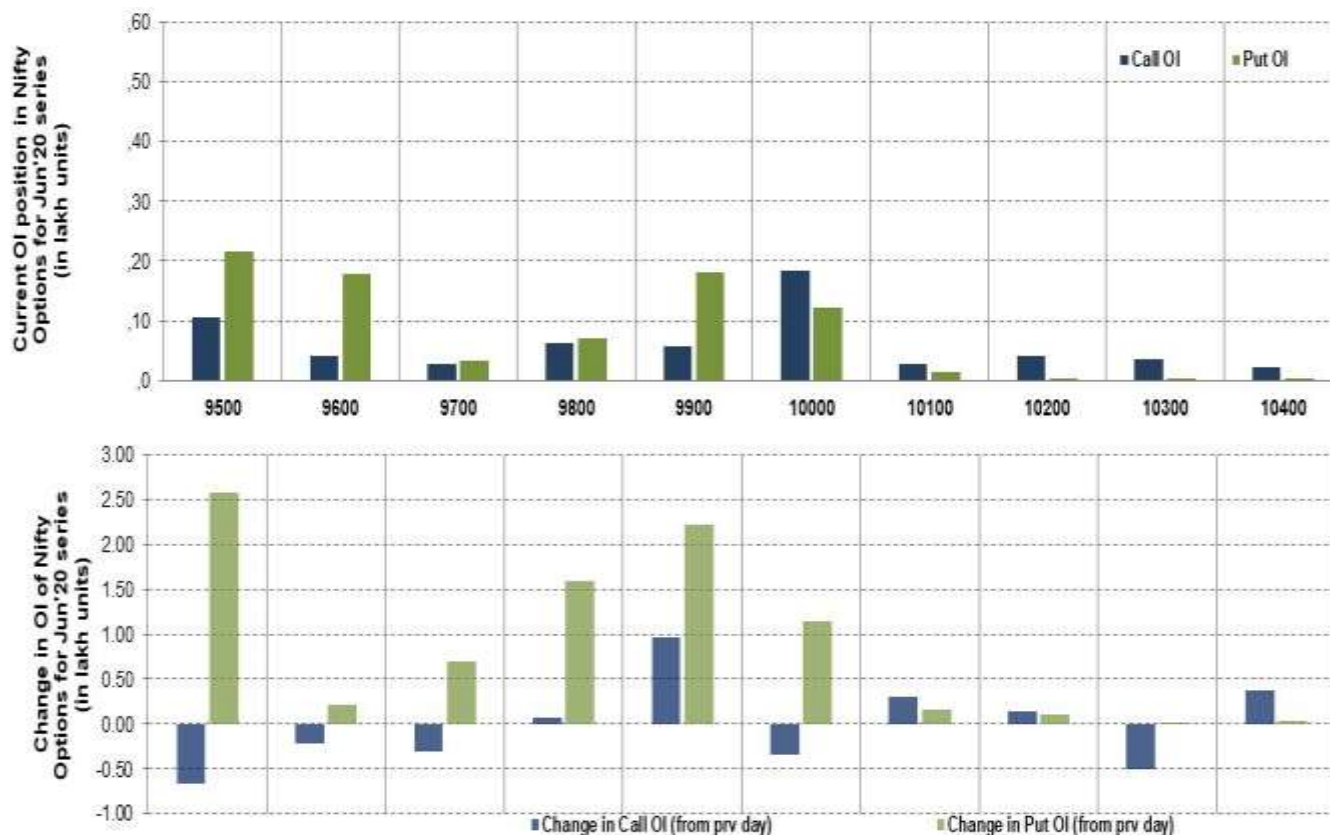
Nifty Futures



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 a reduction of 0.03 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.26 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (1.84mn) and that for Puts was at 9,500 SP (2.15mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9979.10 up by 1.56 percent from the previous close. On the upper side it has resistance of 10190 and 10280 levels, while lower side it has support of 9720 and 9560 levels. Intraday traders should be cautious and take position accordingly.

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