

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9973	9386	9679	9838	10131	10289	Neutral	Neutral	Sell
Sensex	33781	31820	32801	33328	34309	34837	Neutral	Neutral	Sell
Nifty Futures	9942	9435	9689	9835	10089	10236	Neutral	Neutral	Sell
Bank Nifty	20655	19088	19871	20309	21093	21531	Neutral	Neutral	Sell
CNX IT	14403	14004	14203	14323	14522	14642	Neutral	Neutral	Neutral
CNX Midcap	14339	13301	13820	14096	14614	14890	Buy	Neutral	Sell
CNX Small Cap	4394	4142	4268	4332	4458	4523	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33780.89	242.52	0.72
NIFTY	9972.90	70.90	0.72
MIDCAP	12600.15	119.57	0.96
SMLCAP	11845.27	14.85	0.13
BSEFMC	10886.81	-7.19	-0.07
AUTO	14849.68	419.2	2.91
POWER	1544.27	-9.85	-0.63
REALTY	1586.79	20.67	1.32
BSE IT	14371.83	-216.9	-1.49
BANKEX	23498.60	67.36	0.29
OILGAS	12529.62	128.00	1.03
METAL	7118.32	52.03	0.74

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.94	0.06	0.08
26-Jun-20 EUR-INR	85.87	-0.36	-0.42
26-Jun-20 GBP-INR	95.89	-0.20	-0.22
26-Jun-20 JPY- INR	70.62	-0.24	-0.33

Advance/ Decline	Adv	Dec	Un Ch.
NSE	942	903	67
BSE	1235	1264	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3580	4891	(1311)
DII	5252	3307	1945

*NOTE: - FII AND DII data figure is provisional

Market Commentary

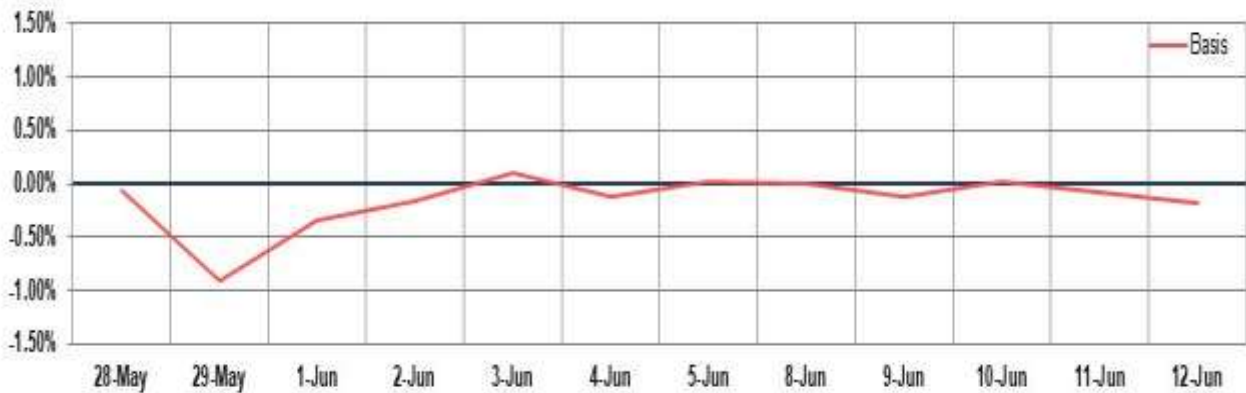
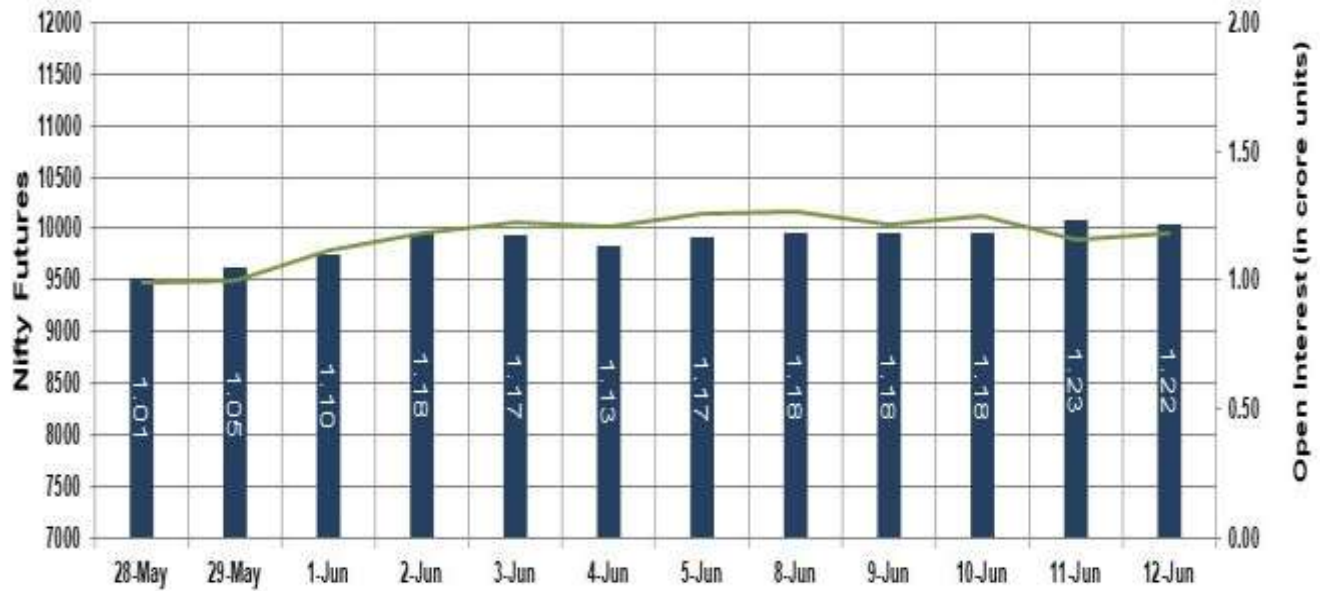
Buying activity which took place during late hour of trade mainly helped Indian equity indices to cut all of their losses and to end Friday's session on optimistic note with gains of over half percent. The indices staged a gap-down opening, tracking a global selloff as coronavirus cases continued to surge. Traders were concerned after S&P Global Ratings said India's external position should remain stable over the next 12 months but COVID-19 pandemic-related risks to growth trajectory could exert downward pressure of the sovereign ratings if there is a weak recovery. S&P had projected India's economy to shrink by 5 per cent in the current fiscal, and the growth recover to 8.5 per cent next fiscal. Selling further crept in with the credit rating agency ICRA's report that the pace of credit rating downgrades has accelerated with average monthly downgrades increasing by 22 percent in the past few months amid the rapid spread of the novel coronavirus (Covid-19) across the globe as well as in India.

However, in the last hour of trade, local barometer gauges recovered all of the day's losses to end higher, as sentiments turned optimistic with Niti Aayog vice-chairman Rajiv Kumar's statement that India's economy will recover after the containment of the COVID-19 pandemic and the country will maintain its sound net external position. He also said that India's strong democratic institutions promote policy stability and the ongoing economic reforms, if executed well, should keep the country's growth rate ahead of peers.

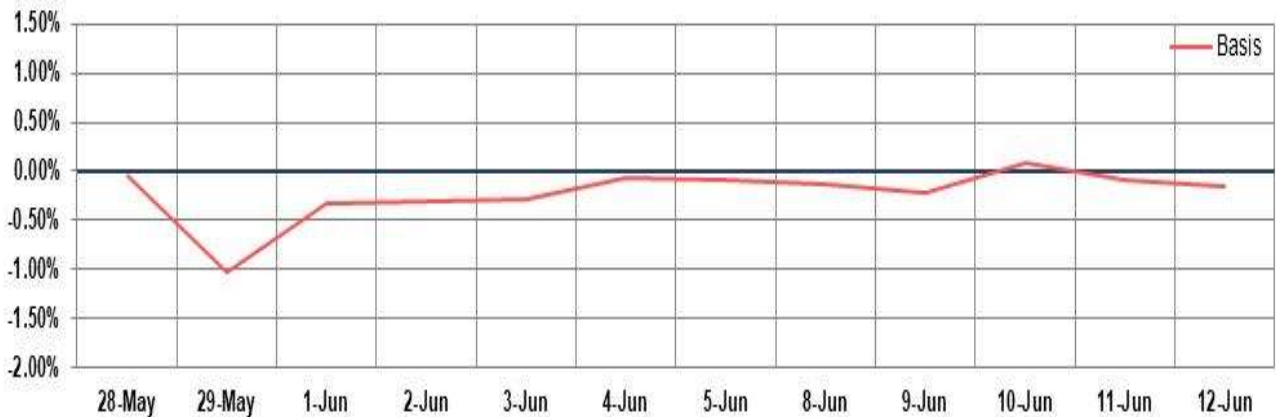
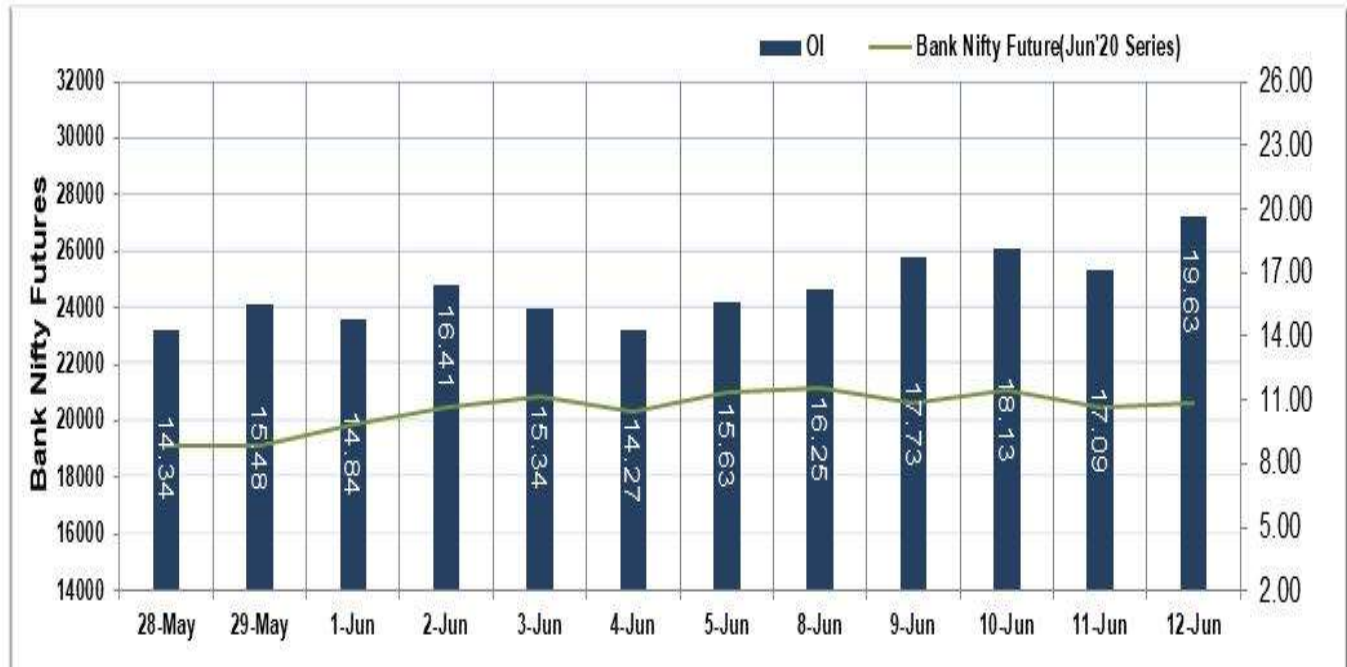
Market T	Current	Previous	Net%
BSE CASH	3348	3340	0
NSE CASH	60987	57752	6
NSE FO	1129961	3164015	(64)

FII Derivatives	Buy	Sell	Net
Ind. Futures	8267.34	8769.34	(502)
Ind. Options	176210	174436	(666)
Stk. Futures	21653	21305	(840)
Stk. Options	5912.21	5878.62	34

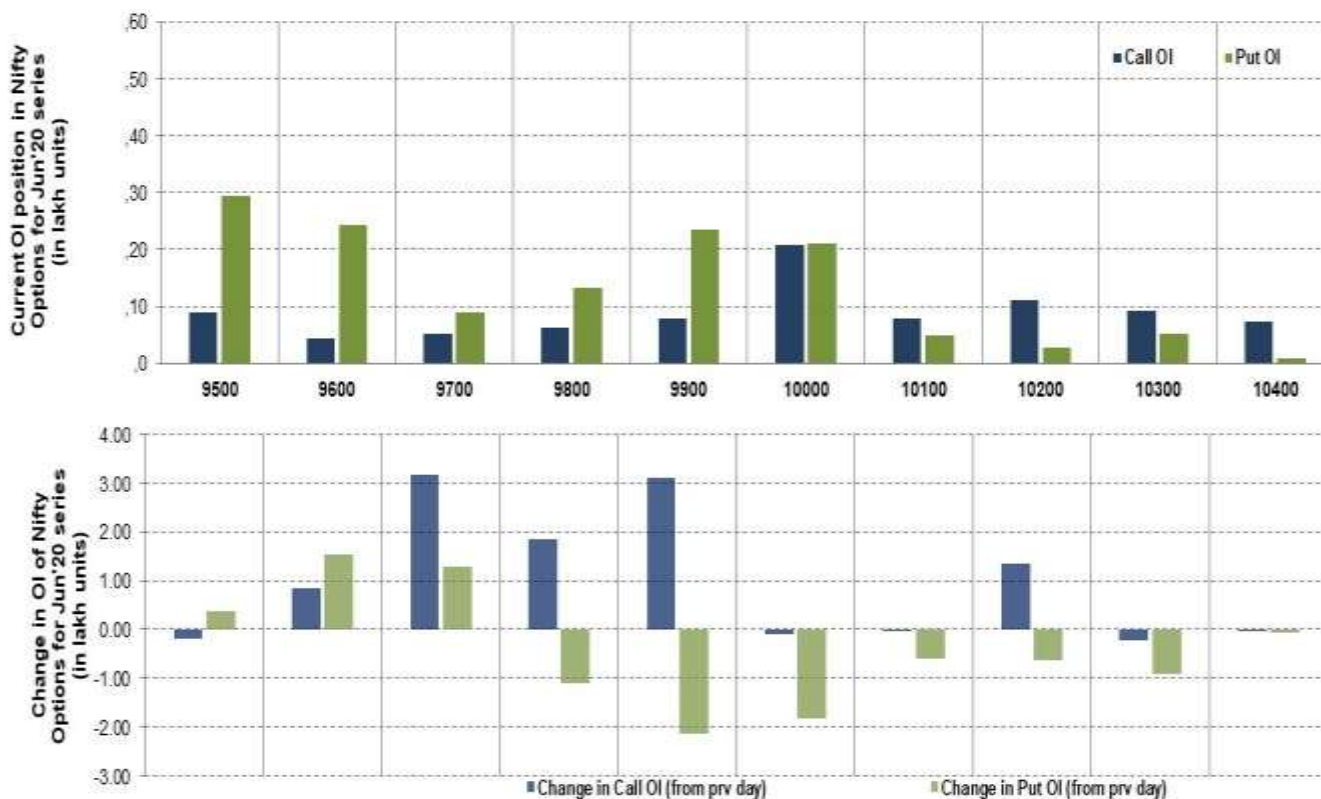
Nifty Futures



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 0.01 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (2.07mn) and that for Puts was at 9,500 SP (2.94mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9972.90 up by 0.72 percent from the previous close. On the upper side it has resistance of 10120 and 10290 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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