

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10311	10211	10261	10327	10377	10444	Buy	Neutral	Sell
Sensex	34911	34554	34733	34973	35152	35392	Buy	Neutral	Sell
Nifty Futures	10305	10167	10236	10305	10375	10444	Buy	Neutral	Sell
Bank Nifty	21708	21085	21397	21737	22049	22390	Buy	Neutral	Sell
CNX IT	14464	14364	14414	14482	14532	14600	Neutral	Neutral	Neutral
CNX Midcap	14797	14610	14704	14780	14874	14950	Buy	Neutral	Sell
CNX Small Cap	4683	4605	4644	4667	4705	4728	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34911.32	179.59	0.52
NIFTY	10311.20	66.80	0.65
MIDCAP	13062.67	258.83	2.02
SMLCAP	12443.95	166.84	1.36
BSEFMC	10798.42	44.49	0.41
AUTO	15238.10	233.63	1.56
POWER	1587.72	42.85	2.77
REALTY	1659.97	14.47	0.88
BSE IT	14489.38	-50.24	-0.35
BANKEX	24711.23	467.79	1.93
OILGAS	13004.80	116.01	0.90
METAL	7422.56	194.39	2.69

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	76.06	-0.18	-0.24
26-Jun-20 EUR-INR	85.22	-0.15	-0.18
26-Jun-20 GBP-INR	94.22	-0.12	-0.13
26-Jun-20 JPY- INR	71.12	-0.20	-0.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1361	554	70
BSE	1858	898	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5468	5044	424
DII	4782	6069	(1288)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

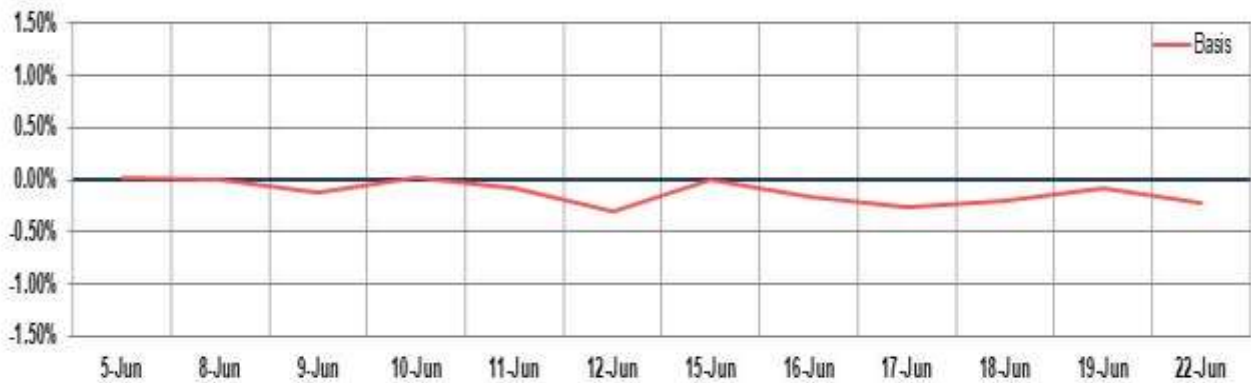
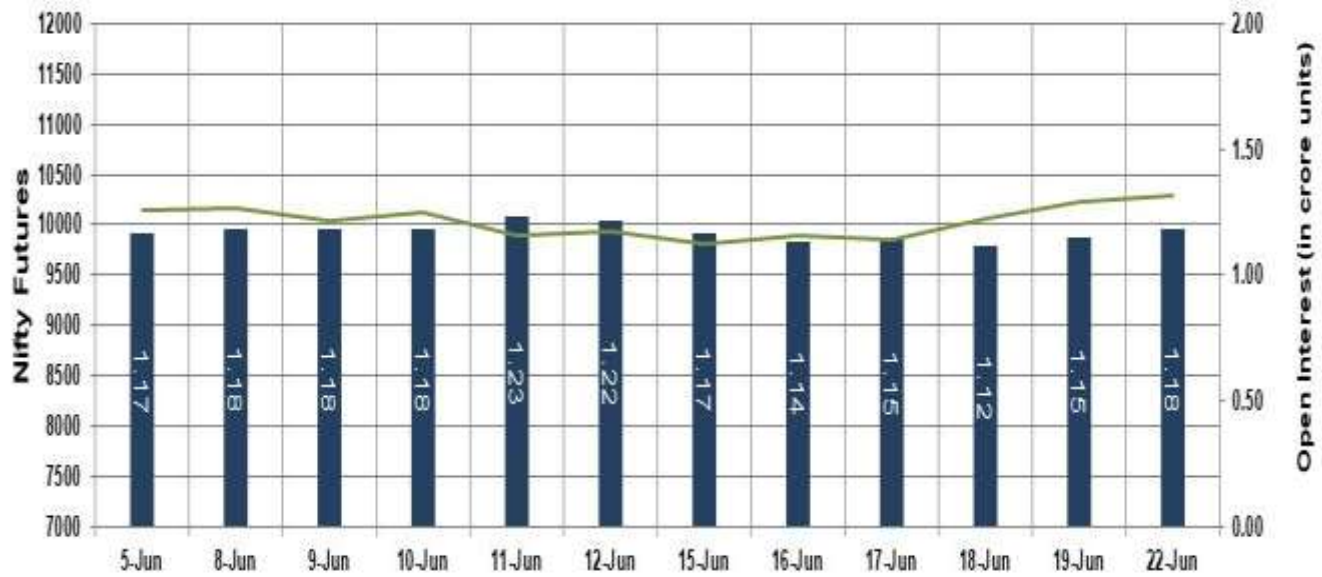
In a highly volatile session, Indian equity benchmarks gave up most of their gains but managed to end Monday's session on optimistic note, led by gains in Power, Metals and Healthcare stocks, in contrast with the global peers. Markets made optimistic start and traded with decent gains as traders took encouragement with Chief Economic Advisor Krishnamurthy V Subramanian's statement that demand in the economy will increase when the uncertainty regarding health in the wake of COVID-19 outbreak ends. Some support also came as Industry body CII has identified measures in key areas for improving India's ease of doing business scenario that can help the country achieve self-reliance.

Domestic indices extended their upside in late afternoon session, taking support from FM Nirmala Sitharaman's statement that the government is closely monitoring situation in consultation with banks so that relief measures announced by the government are effectively percolated at ground levels especially the transmission of repo rate cuts to corporates and consumers in order to stimulate the economy, hit hard by coronavirus pandemic. However, key indices trimmed most of gains to come off day's high as Fitch Ratings has revised the outlook to negative from stable on long-term issuer default ratings (IDRs) of nine India-based banks while affirming their IDRs, support ratings and support rating floors. The rating actions follow Fitch's revision of the outlook on the BBB-minus rating on India to negative from stable due to the impact of escalating coronavirus pandemic on the country's economy.

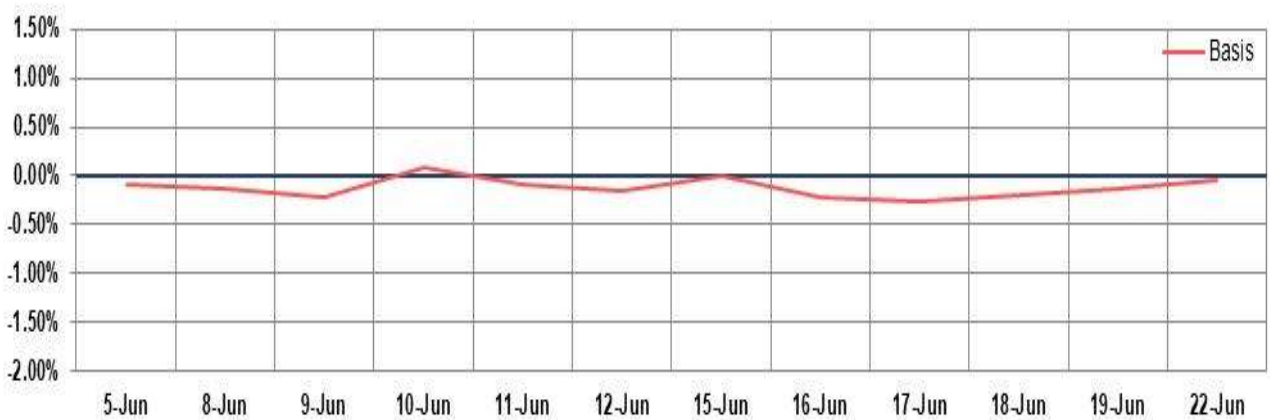
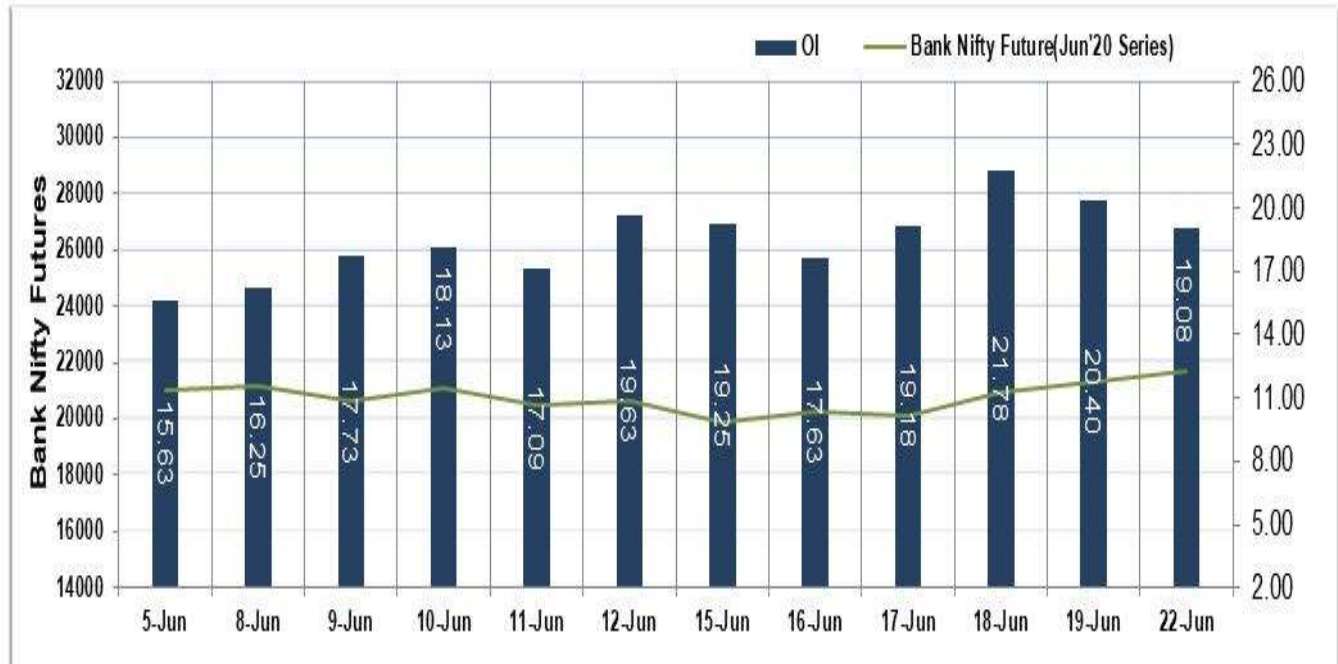
Market TO	Current	Previous	Net%
BSE CASH	4560	4722	(3)
NSE CASH	70141	83668	(16)
NSE FO	1266751	1106172	15

FII Derivatives	Buy	Sell	Net
Ind. Futures	7553.14	7477.61	76
Ind. Options	176210	174436	(167)
Stk. Futures	21653	21305	(770)
Stk. Options	6941.82	6713.50	228

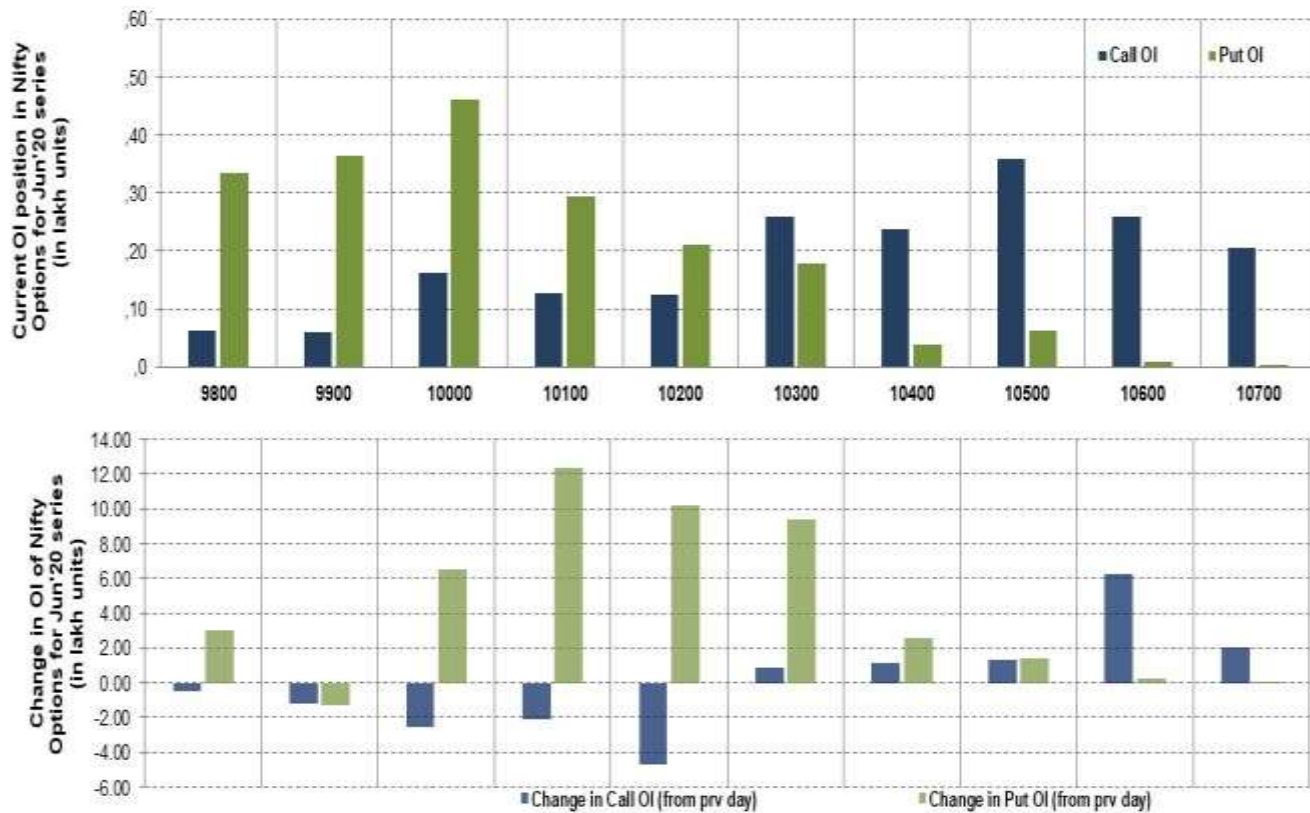
Nifty Futures



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 0.13 million in open interest.
- Among Nifty puts 10,000SP from the Jun month expiry was the most active put with an addition of 0.65 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.58mn) and that for Puts was at 10,000 SP (4.62mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10311.20 up by 0.65 percent from the previous close. On the upper side it has resistance of 10470 and 10550 levels, while lower side it has support of 10250 and 10170 levels. Intraday traders should be cautious and take position accordingly.

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