

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9580	9297	9439	9519	9660	9741	Buy	Neutral	Neutral
Sensex	32424	31586	32005	32243	32662	32900	Buy	Neutral	Neutral
Nifty Futures	9482	9303	9393	9451	9540	9599	Buy	Neutral	Neutral
Bank Nifty	19297	18500	18899	19128	19527	19757	Neutral	Neutral	Neutral
CNX IT	14011	13634	13822	13951	14140	14269	Buy	Neutral	Neutral
CNX Midcap	13273	12889	13081	13226	13417	13562	Neutral	Neutral	Sell
CNX Small Cap	4003	3927	3965	3994	4032	4061	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32424.10	223.51	0.69
NIFTY	9580.30	90.20	0.95
MIDCAP	11843.22	221.6	1.90
SMLCAP	10892.60	123.26	1.14
BSEFMC	10897.67	306.24	2.89
AUTO	14094.69	229.95	1.66
POWER	1481.53	11.59	0.79
REALTY	1411.46	60.75	4.50
BSE IT	14067.30	-137.5	-0.97
BANKEX	22135.67	114.01	0.52
OILGAS	11835.97	391.62	3.42
METAL	6805.26	113.95	1.70

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.79	-0.22	-0.29
26-Jun-20 EUR-INR	84.37	0.72	0.87
26-Jun-20 GBP-INR	93.47	0.36	0.38
26-Jun-20 JPY- INR	70.67	0.15	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1158	629	112
BSE	1412	938	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	25389	23929	1461
DII	8144	7177	967

*NOTE: - FII AND DII data figure is provisional

Market Commentary

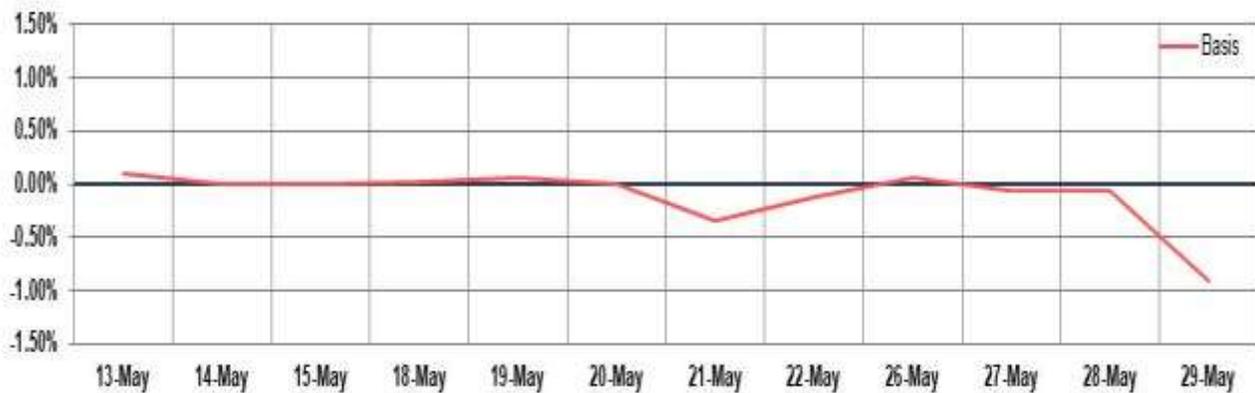
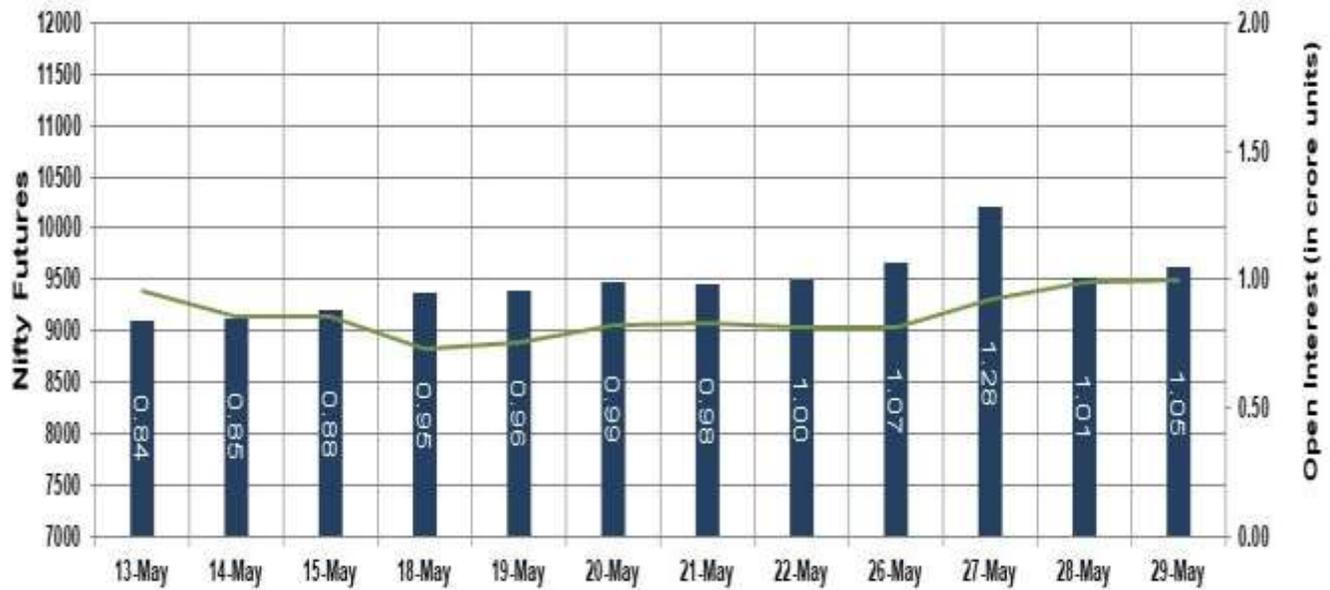
In a highly volatile session, Indian equity benchmarks traded between green and red for most part of the day and finally managed to close Friday's session on higher note, despite weak cues from global markets. With that, markets took winning run to third day, recapturing their crucial 9,550 (Nifty) and 32,400 (Sensex) bastions. Key indices made a negative start, as traders were on sidelines ahead of release of official gross domestic product (GDP) data for the January-March period due later in the day. Some pessimism also came with Care ratings stating that the country's GDP growth is likely to be at 3.6% in January-March 2020 as economic activity came to a complete halt due to the nationwide lockdown imposed to contain the coronavirus outbreak.

However, markets reversed trend and traded higher by the last hour of trade, as traders found some support with Commerce and Industry Minister Piyush Goyal's statement that India's exports will improve in May compared to April when shipments contracted by a record 60.28%. Additional support also came as the Department for Promotion of Industry and Internal Trade (DPIIT) in its latest data showed that foreign direct investment (FDI) in India rose by 13 percent - the sharpest pace in the last four fiscals - to a record of \$49.97 billion in the financial year 2019-20 (FY20).

Market TO	Current	Previous	Net%
BSE CASH	3734	3027	23
NSE CASH	83655	56952	47
NSE FO	772014	2929333	(74)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5303.97	5935.11	(631)
Ind. Options	176210	174436	205
Stk. Futures	21653	21305	1374
Stk. Options	2763.36	2827.75	(64)

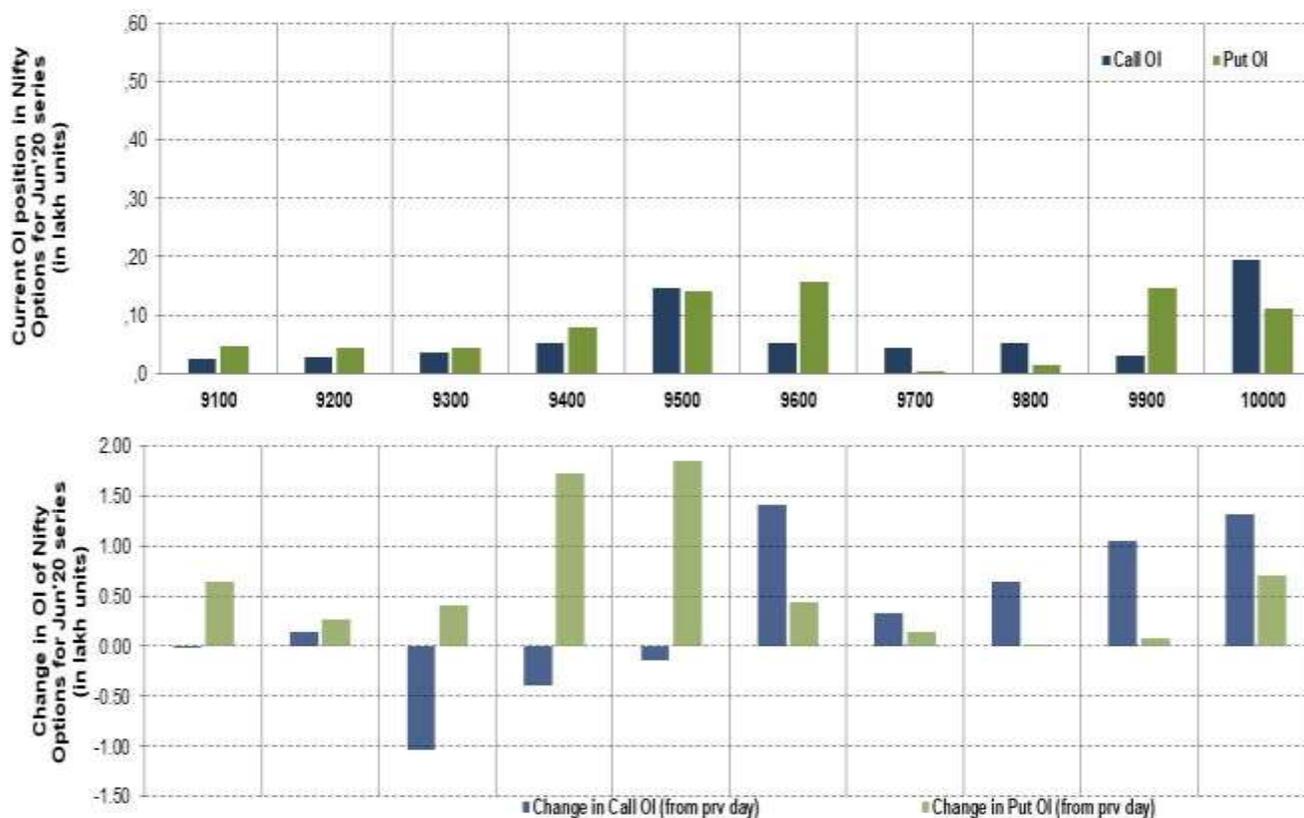
Nifty Futures



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 0.13 million in open interest.
- Among Nifty puts 9,600SP 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 (1.95mn) and that for Puts was at 9,600 SP (1.60mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9580.30 up by 0.95 percent from the previous close. On the upper side it has resistance of 9720 and 9990 levels, while lower side it has support of 9340 and 9220 levels. Intraday traders should be cautious and take position accordingly.

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