

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9826	9597	9712	9822	9936	10046	Buy	Neutral	Sell
Sensex	33304	32487	32895	33285	33693	34082	Buy	Neutral	Sell
Nifty Futures	9777	9505	9641	9776	9912	10047	Buy	Neutral	Sell
Bank Nifty	19960	19347	19653	19939	20246	20532	Neutral	Neutral	Sell
CNX IT	14307	14003	14155	14293	14445	14584	Buy	Neutral	Neutral
CNX Midcap	13685	13339	13512	13614	13787	13890	Buy	Neutral	Sell
CNX Small Cap	4131	4047	4089	4119	4161	4190	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33303.52	879.42	2.71
NIFTY	9826.15	245.85	2.57
MIDCAP	12157.40	314.18	2.65
SMLCAP	11222.76	330.16	3.03
BSEFMC	11024.65	126.98	1.17
AUTO	14545.08	450.39	3.20
POWER	1510.38	28.85	1.95
REALTY	1448.92	37.46	2.65
BSE IT	14365.69	298.39	2.12
BANKEX	22856.80	721.13	3.26
OILGAS	11989.76	153.79	1.30
METAL	7071.78	266.52	3.92

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.75	-0.04	-0.05
26-Jun-20 EUR-INR	84.17	-0.17	-0.20
26-Jun-20 GBP-INR	93.68	0.25	0.27
26-Jun-20 JPY- INR	70.26	-0.40	-0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1501	344	107
BSE	1884	605	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7015	5440	1575
DII	4891	5350	(459)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

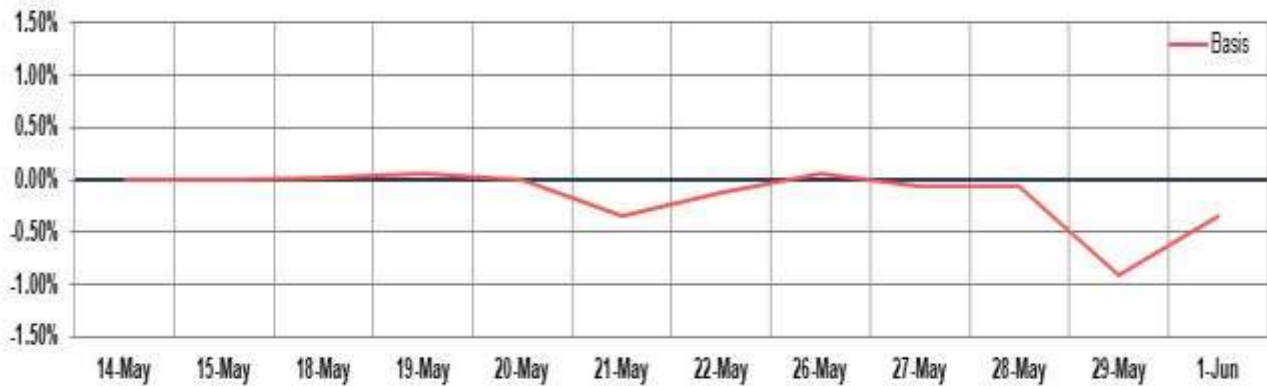
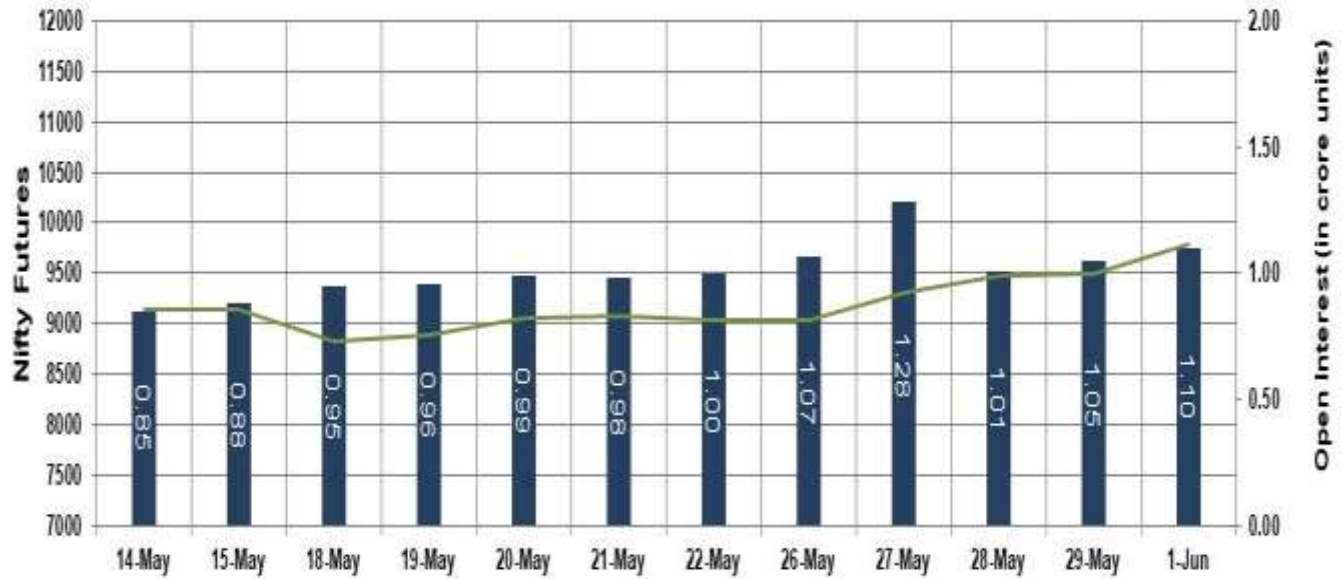
Extending northward journey for fourth straight session, Indian equity benchmarks ended Monday's session with healthy gains of over two and half percent, as the country geared up to further open its economy after a months-long lockdown to curb the spread of the coronavirus pandemic. Sensex and Nifty closed above their crucial 33,300 and 9,800 levels, respectively. Key indices made gap-up opening, tracking positive cues from the Asian peers. Sentiments remained up-beat with Commerce minister Piyush Goyal's statement that most startups will be eligible for additional liquidity and funding under the credit and funding support announced for MSMEs under the Aatmanirbhar Bharat Abhiyan package.

However, markets trimmed some of their initial gains in late hour of trade, as some anxiety remained among traders with the National Statistical Office (NSO) data showing that India's economic growth slipped to 3.1% in the January-March quarter of 2019-20 compared to growth of 5.7% in the corresponding quarter of 2018-19 showing impact of COVID-19 pandemic. In 2019-20, the Indian economy grew by 4.2% against 6.1% expansion in 2018-19. Also, the output of eight core infrastructure industries plunged by a record 38.1% in April as the nationwide lockdown to contain coronavirus pandemic caused a substantial loss of production across sectors.

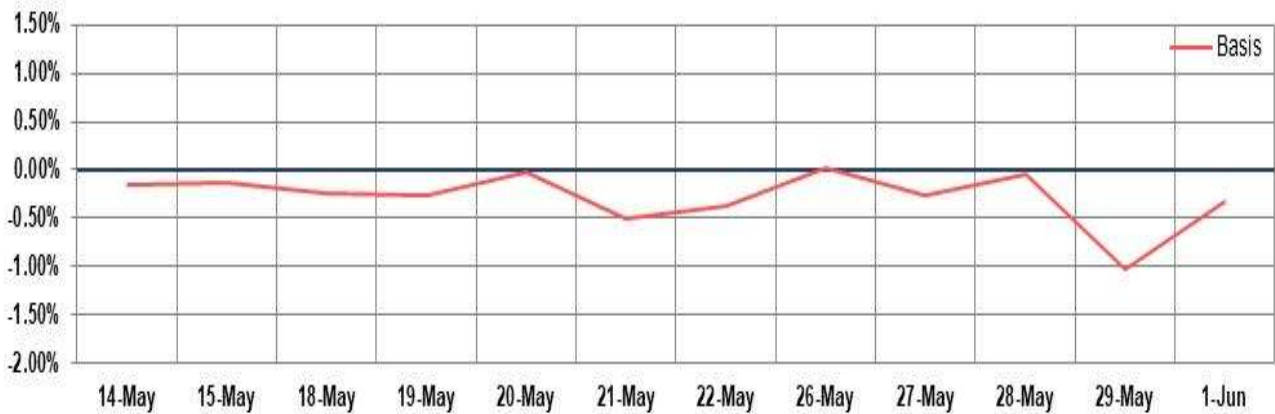
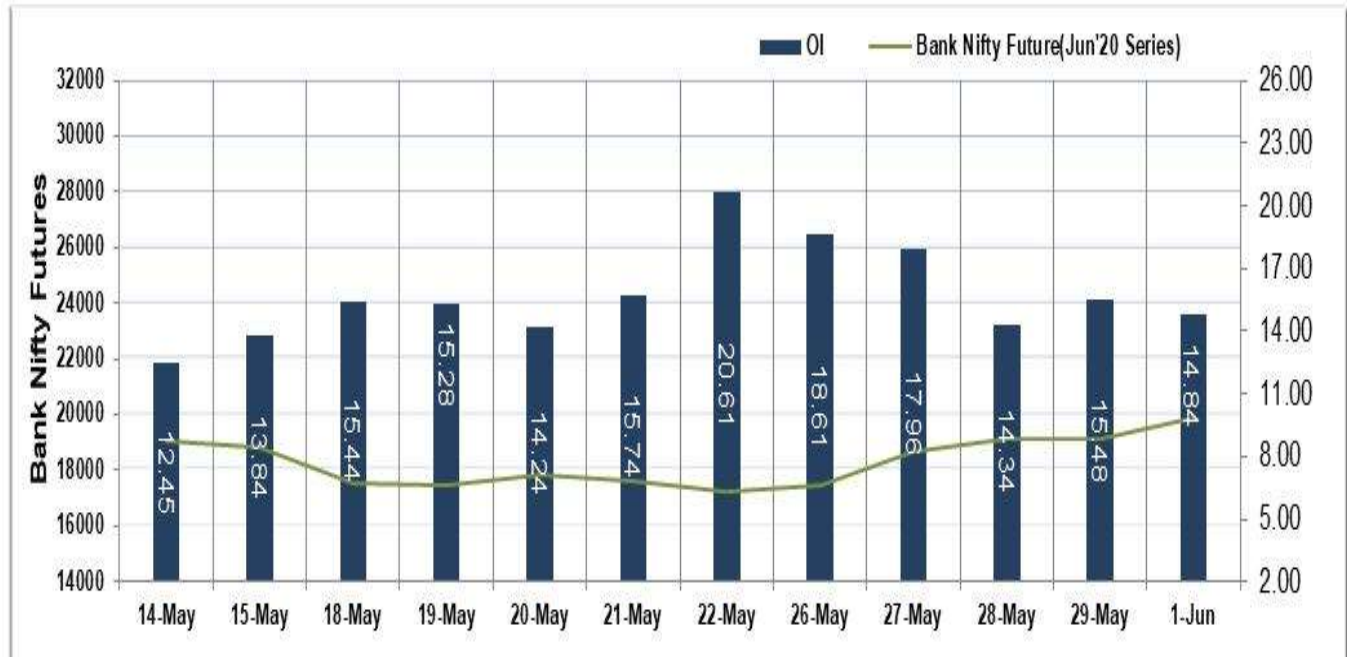
Market TO	Current	Previous	Net%
BSE CASH	2861	3734	(23)
NSE CASH	63414	83655	(24)
NSE FO	1100322	772014	43

FII Derivatives	Buy	Sell	Net
Ind. Futures	6461.35	6325.34	136
Ind. Options	176210	174436	(226)
Stk. Futures	21653	21305	(351)
Stk. Options	4053.02	4193.39	(140)

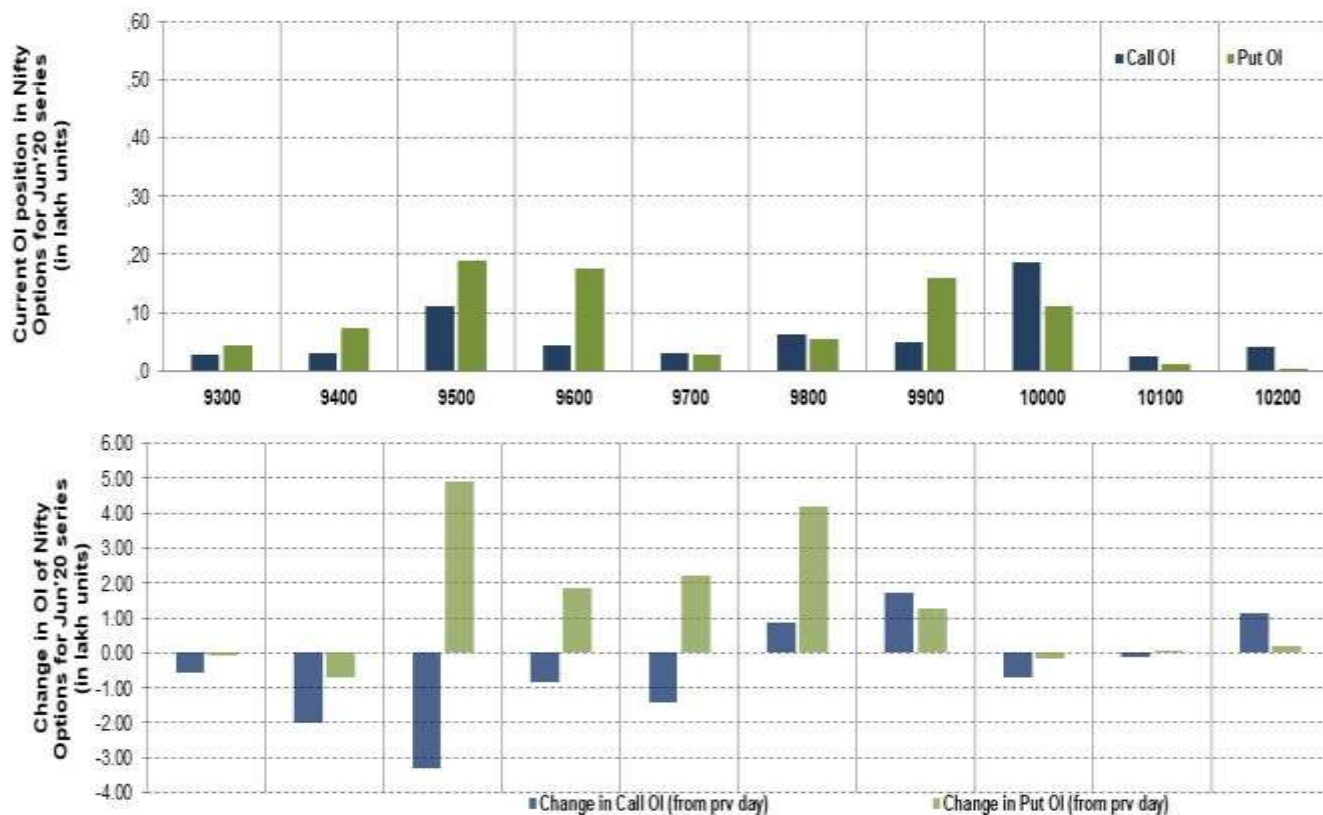
Nifty Futures



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 0.07 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (1.88mn) and that for Puts was at 9,500 SP (1.89mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9826.15 up by 2.57 percent from the previous close. On the upper side it has resistance of 9990 and 10190 levels, while lower side it has support of 9640 and 9420 levels. Intraday traders should be cautious and take position accordingly.

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