

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10062	9950	10006	10091	10147	10232	Buy	Neutral	Sell
Sensex	34110	33747	33928	34209	34390	34670	Buy	Neutral	Sell
Nifty Futures	10085	9948	10017	10105	10173	10261	Buy	Neutral	Sell
Bank Nifty	20941	20330	20635	21127	21433	21925	Neutral	Neutral	Sell
CNX IT	14362	14178	14270	14409	14501	14641	Buy	Neutral	Neutral
CNX Midcap	13924	13726	13825	13975	14074	14224	Buy	Neutral	Sell
CNX Small Cap	4278	4221	4250	4291	4319	4361	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34109.54	284.01	0.84
NIFTY	10061.55	82.45	0.83
MIDCAP	12340.65	37.96	0.31
SMLCAP	11570.65	142.24	1.24
BSEFMC	11036.83	71.59	0.65
AUTO	14718.88	50.02	0.34
POWER	1518.90	-13.01	-0.85
REALTY	1561.65	46.47	3.07
BSE IT	14415.43	-61.51	-0.42
BANKEX	24088.60	488.75	2.07
OILGAS	12252.23	182.23	1.51
METAL	7073.44	-15.99	-0.23

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.68	0.36	0.48
26-Jun-20 EUR-INR	84.68	0.60	0.71
26-Jun-20 GBP-INR	95.11	0.63	0.66
26-Jun-20 JPY- INR	69.62	-0.25	-0.35

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1276	581	78
BSE	1672	845	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9979	8128	1851
DII	4633	5415	(782)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

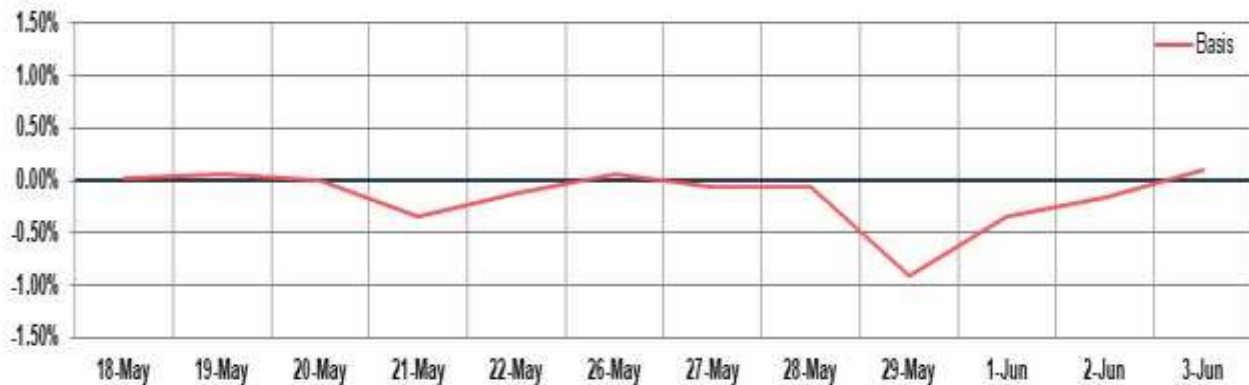
Extending their northward journey for sixth straight session, Indian equity benchmarks reclaimed their crucial 34,100 (Sensex) and 10,050 (Nifty) levels on Wednesday. Markets started the session on an optimistic note as traders took encouragement with Prime Minister Narendra Modi's assurance to India Inc that growth in the economy will return soon as the government continues to pursue multiple reforms. He added that with unlock phase-1 India has already begun getting its growth back. Some support also came as the World Bank urged countries to go for comprehensive policies to boost long-term growth along with short term measures to address health emergencies and secure core public services in the wake of the coronavirus crisis, amid indications that 60 million people could be pushed into extreme poverty in 2020.

Markets continued their bull run even after business activity across India's service sector fell drastically during May as the unfavourable economic effects of the coronavirus disease 2019 (COVID-19) pandemic impaired business operations, restricted consumer footfall and led demand to collapse. While most measures came off the unprecedented lows seen in April, survey data still pointed to extreme month-to-month declines in output and new orders. However, key gauges gave up some of their gains in final hour of trade after Former finance secretary Subhash Chandra Garg's statement that the Indian economy will shrink by 10 percent or Rs 20 lakh crore in current financial year (FY21), the first contraction in over 40 years, due to a faulty COVID lockdown.

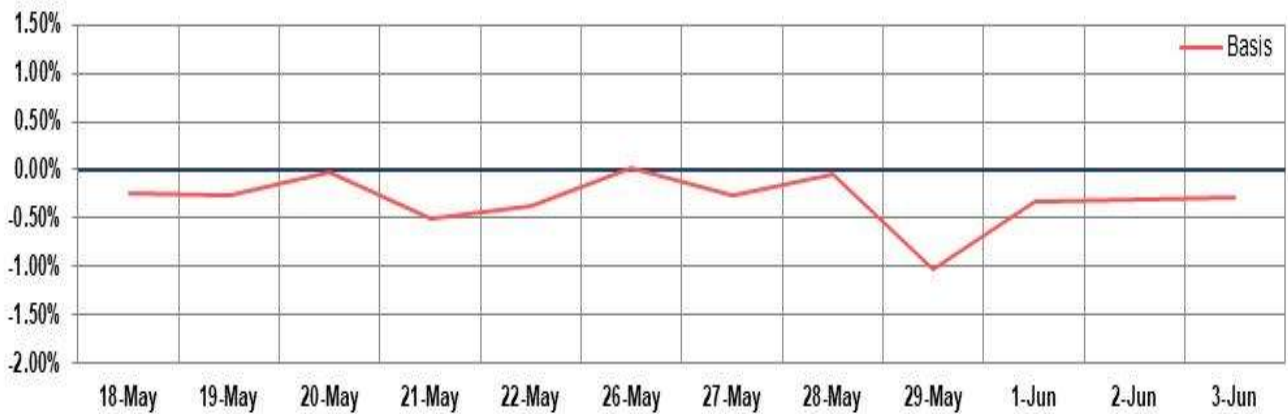
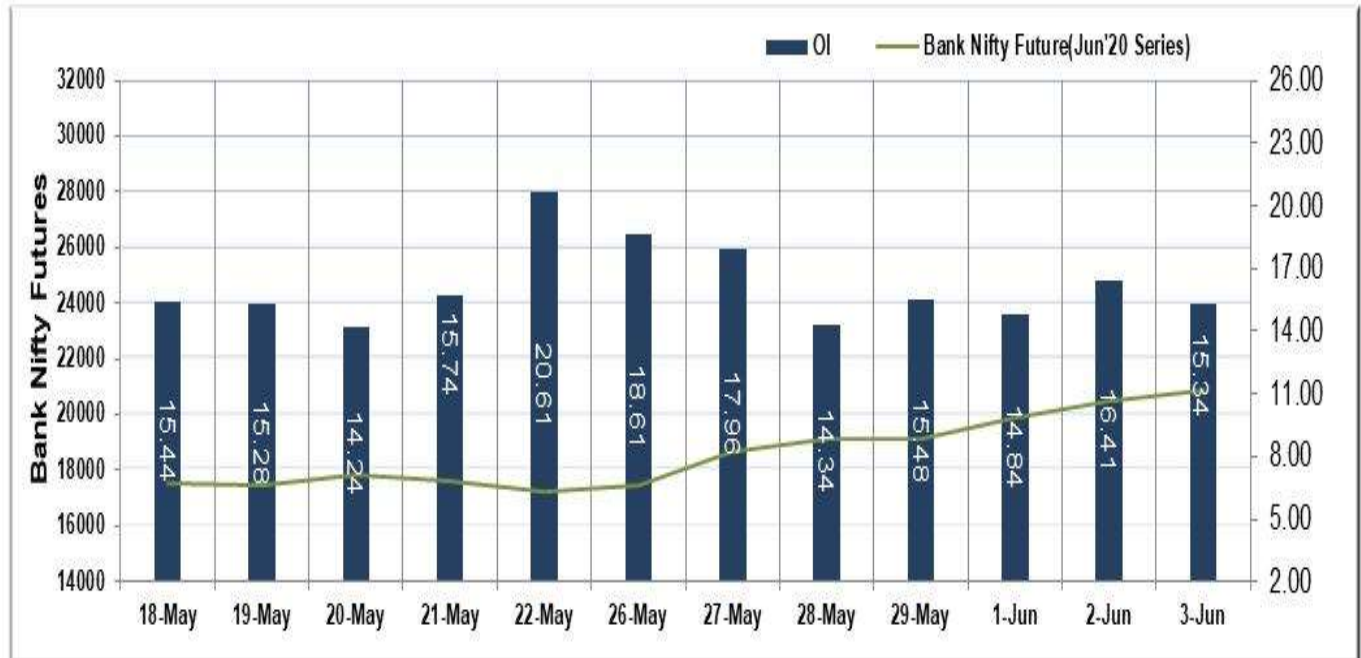
Market TO	Current	Previous	Net%
BSE CASH	4230	2861	48
NSE CASH	65928	63414	4
NSE FO	1725771	1100322	57

FII Derivatives	Buy	Sell	Net
Ind. Futures	6955.72	6424.08	532
Ind. Options	176210	174436	(161)
Stk. Futures	21653	21305	1636
Stk. Options	3639.10	3663.29	(24)

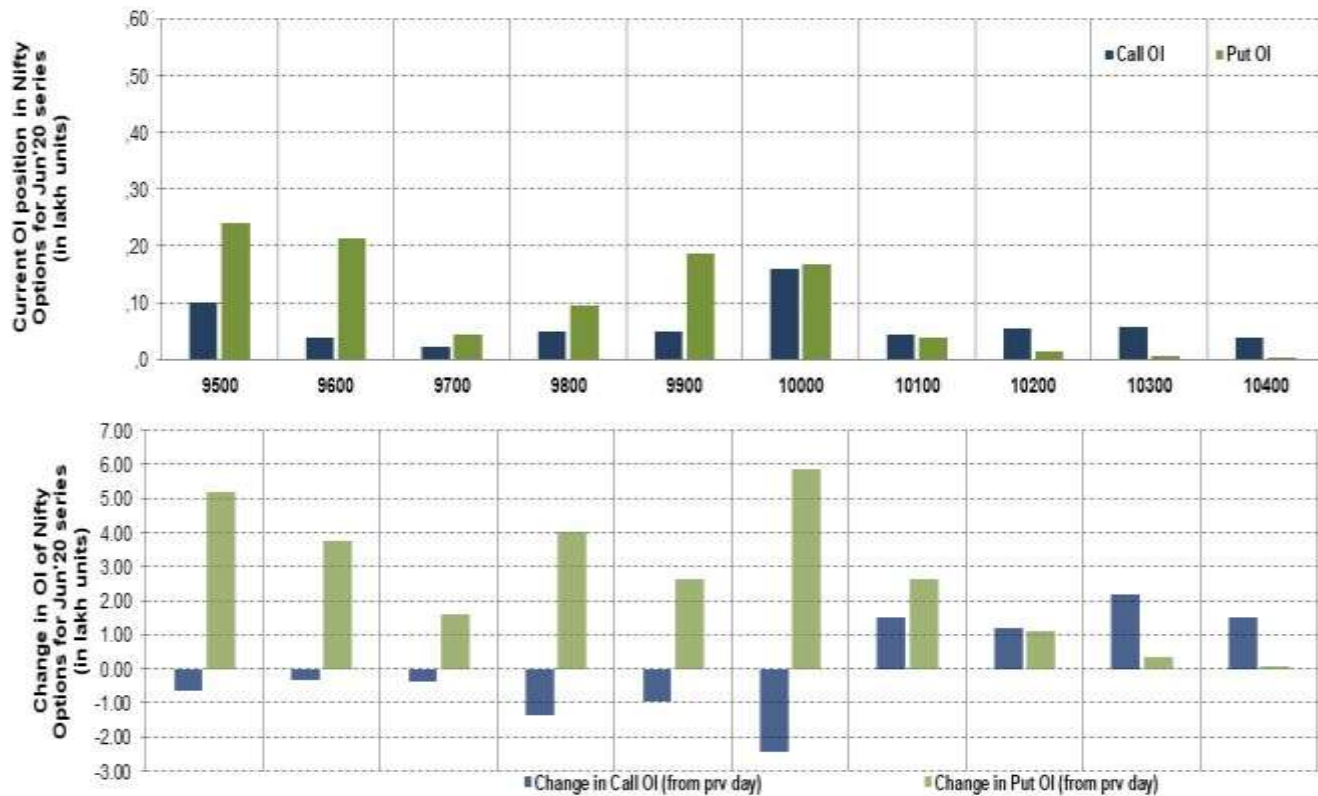
Nifty Futures



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 0.25 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.52 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (1.60mn) and that for Puts was at 9,500 SP (2.40mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10061.55 up by 0.83 percent from the previous close. On the upper side it has resistance of 10290 and 10440 levels, while lower side it has support of 9870 and 9630 levels. Intraday traders should be cautious and take position accordingly.

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