

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10116	9989	10052	10101	10164	10212	Buy	Neutral	Sell
Sensex	34247	33782	34014	34182	34415	34583	Buy	Neutral	Sell
Nifty Futures	10142	9995	10069	10111	10185	10228	Buy	Neutral	Sell
Bank Nifty	21100	20428	20764	21008	21344	21588	Buy	Neutral	Sell
CNX IT	14842	14613	14728	14805	14919	14997	Buy	Neutral	Neutral
CNX Midcap	14342	14086	14214	14291	14420	14497	Buy	Neutral	Sell
CNX Small Cap	4437	4367	4402	4424	4458	4480	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34247.05	290.36	0.86
NIFTY	10116.15	69.50	0.69
MIDCAP	12659.34	101.84	0.81
SMLCAP	11955.04	108.99	0.92
BSEFMC	11036.13	0.18	0.00
AUTO	14723.85	-148.5	-1.00
POWER	1565.27	3.03	0.19
REALTY	1598.15	27.95	1.78
BSE IT	14832.00	84.88	0.58
BANKEX	24102.77	423.93	1.79
OILGAS	12586.45	-46.76	-0.37
METAL	7273.78	-30.27	-0.41

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.66	-0.08	-0.11
26-Jun-20 EUR-INR	86.08	0.69	0.81
26-Jun-20 GBP-INR	96.65	0.90	0.94
26-Jun-20 JPY- INR	70.50	0.42	0.61

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1139	737	76
BSE	1511	1050	146

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4432	5351	(919)
DII	3180	2679	501

*NOTE: - FII AND DII data figure is provisional

Market Commentary

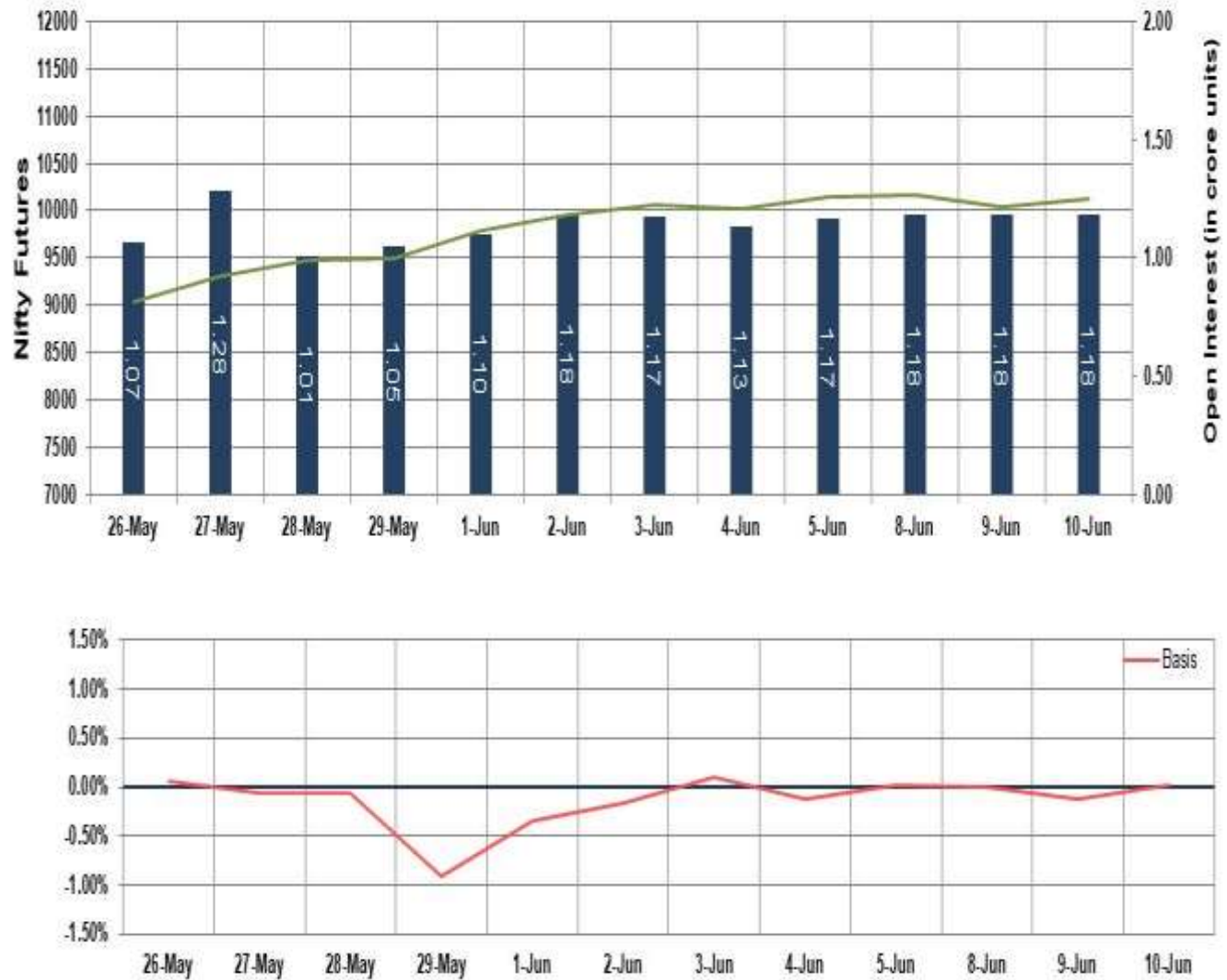
Indian equity benchmarks were struggling with extreme volatility but ended Wednesday's session on optimistic note with gains of over half percent, amid buying across sectors led by financial shares, as hopes of economic reopening and a generally improved global risk sentiment outweighed concerns over the surge in domestic COVID-19 infections. Domestic bourses made positive start and stayed in green for whole day, tracking gains in Asian equities. Traders took encouragement with the Department for Promotion of Industry and Internal Trade' (DPIIT) data showing that Cayman Islands has emerged as the fifth largest investor in India, with foreign direct investment (FDI) from the nation increasing over three-fold to \$3.7 billion in 2019-20.

However, volatility struck bourses in afternoon session, as traders got wary with private report stating that consumer behaviour in India is radically changing due to COVID-19 with 60 percent of buyers in the country believing that the pandemic would alter the way they shop. However, markets gained traction in final hour of trade, as the sentiment got a boost after Fitch Ratings said that after a contraction in the current financial year, India's economy is forecast to bounce back with a sharp growth rate of 9.5 percent next year, provided it avoids further deterioration in financial sector health.

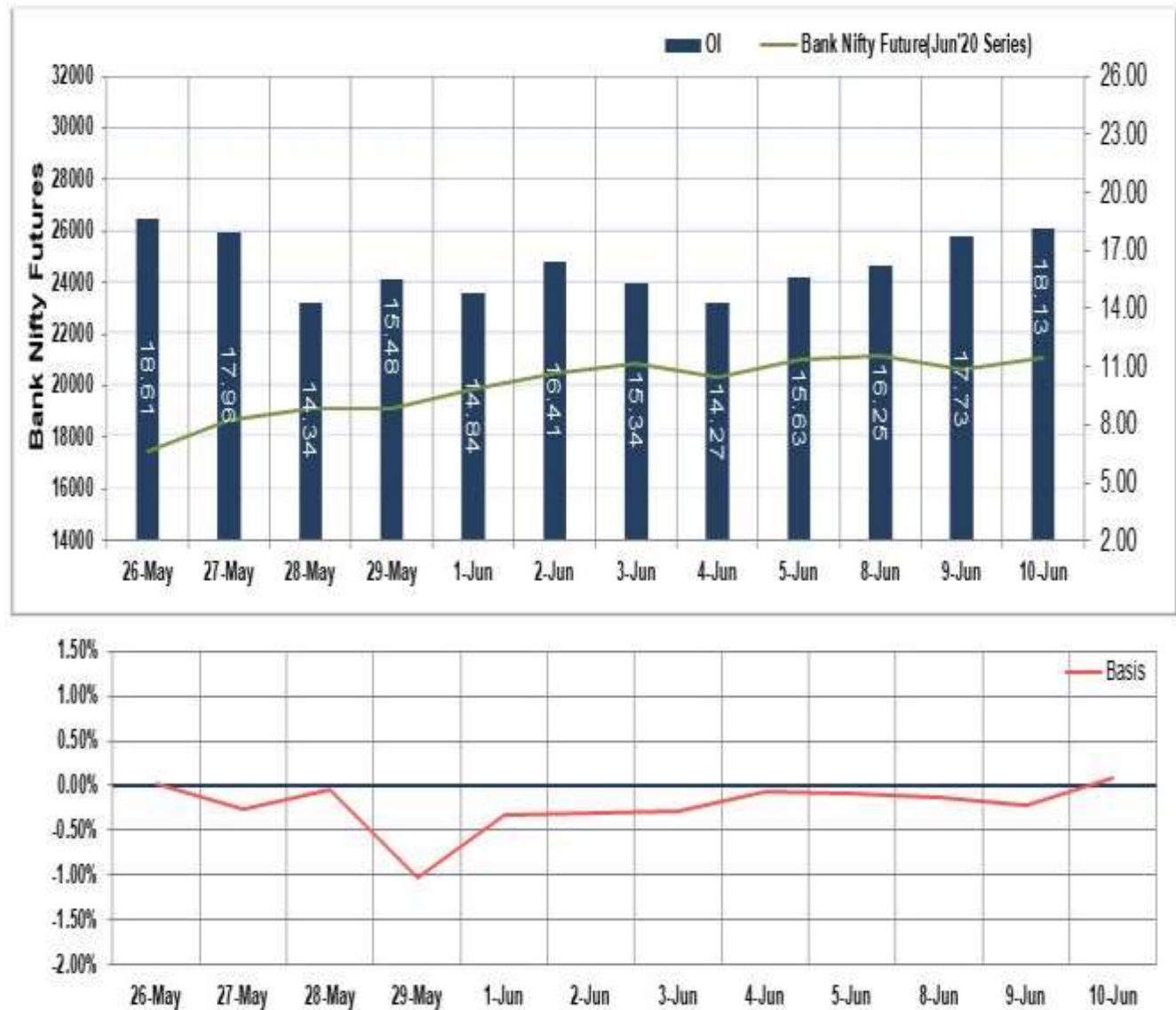
Market TO	Current	Previous	Net%
BSE CASH	2928	3421	(14)
NSE CASH	53026	63875	(17)
NSE FO	1669251	1483360	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	6064.96	5770.55	294
Ind. Options	176210	174436	(405)
Stk. Futures	21653	21305	(149)
Stk. Options	3598.16	3626.88	(29)

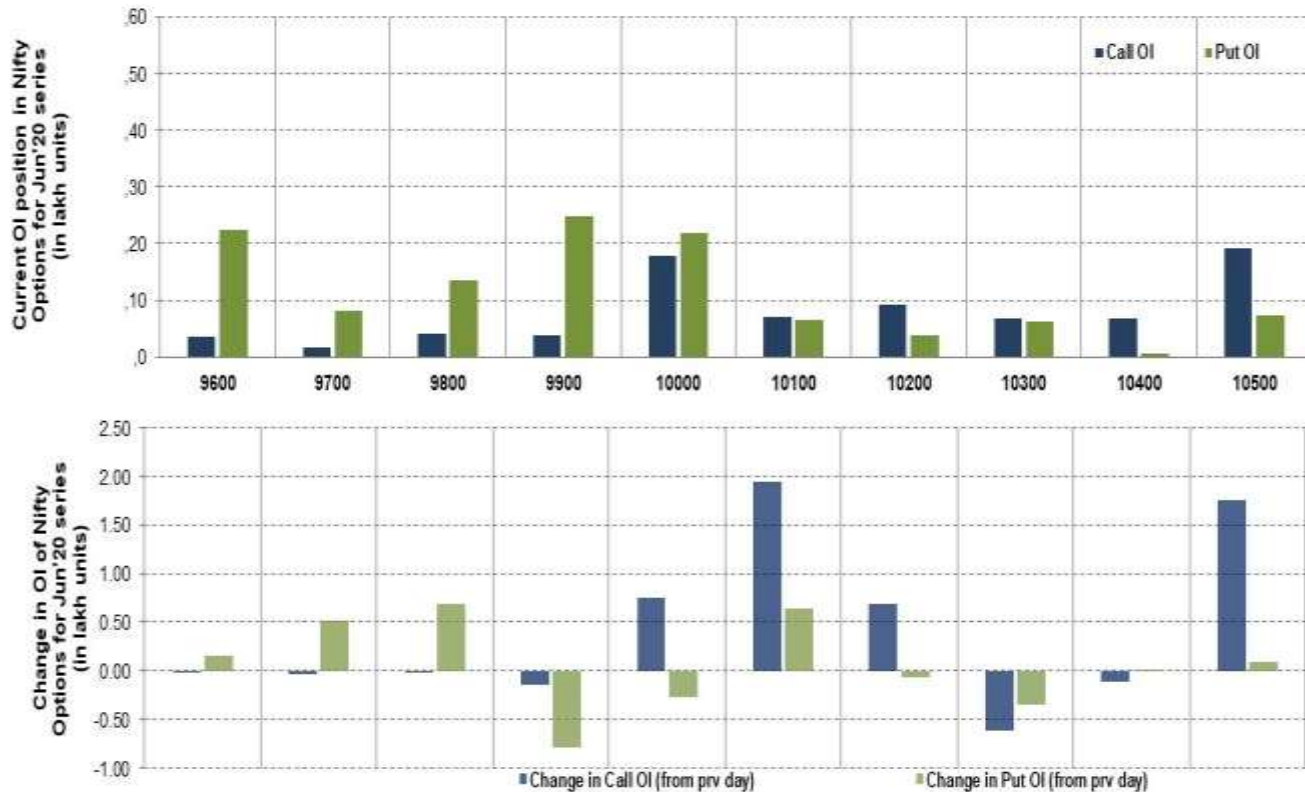
Nifty Futures



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 0.18 million in open interest.
- Among Nifty puts 9,900SP from the Jun month expiry was the most active put with a reduction of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.92mn) and that for Puts was at 9,900 SP (2.48mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10116.15 up by 0.69 percent from the previous close. On the upper side it has resistance of 10290 and 10440 levels, while lower side it has support of 10020 and 9890 levels. Intraday traders should be cautious and take position accordingly.

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