

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10092	9750	9921	10016	10187	10282	Buy	Neutral	Sell
Sensex	34208	33047	33628	33952	34532	34856	Buy	Neutral	Sell
Nifty Futures	10075	9722	9899	10001	10177	10280	Buy	Neutral	Sell
Bank Nifty	20956	19674	20315	20672	21313	21670	Buy	Neutral	Sell
CNX IT	14551	14358	14455	14539	14636	14720	Buy	Neutral	Neutral
CNX Midcap	14428	14140	14284	14363	14507	14587	Buy	Neutral	Sell
CNX Small Cap	4493	4411	4452	4475	4516	4539	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34208.05	700.13	2.09
NIFTY	10091.65	210.50	2.13
MIDCAP	12673.4	131.66	1.05
SMLCAP	12110.72	177.19	1.48
BSEFMC	10724.98	78.04	0.73
AUTO	14803.96	74.78	0.51
POWER	1520.32	36.82	2.48
REALTY	1547.10	12.13	0.79
BSE IT	14597.28	77.29	0.53
BANKEX	23867.23	875.85	3.81
OILGAS	12573.80	99.94	0.80
METAL	7227.07	210.41	3.00

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	76.19	-0.06	-0.07
26-Jun-20 EUR-INR	85.59	-0.15	-0.17
26-Jun-20 GBP-INR	95.26	-0.54	-0.56
26-Jun-20 JPY- INR	71.16	0.17	0.24

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1396	448	69
BSE	1876	734	139

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4918	4551	367
DII	3671	2540	1131

*NOTE: - FII AND DII data figure is provisional

Market Commentary

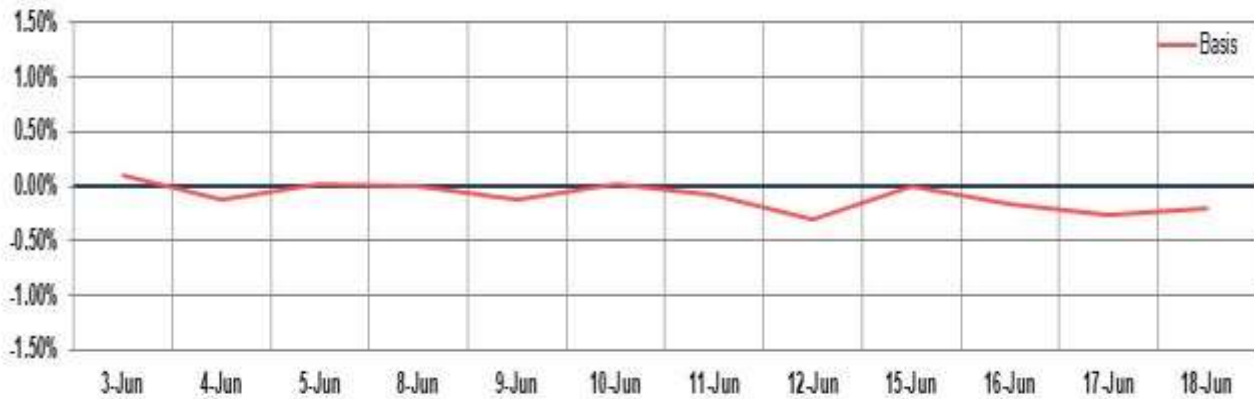
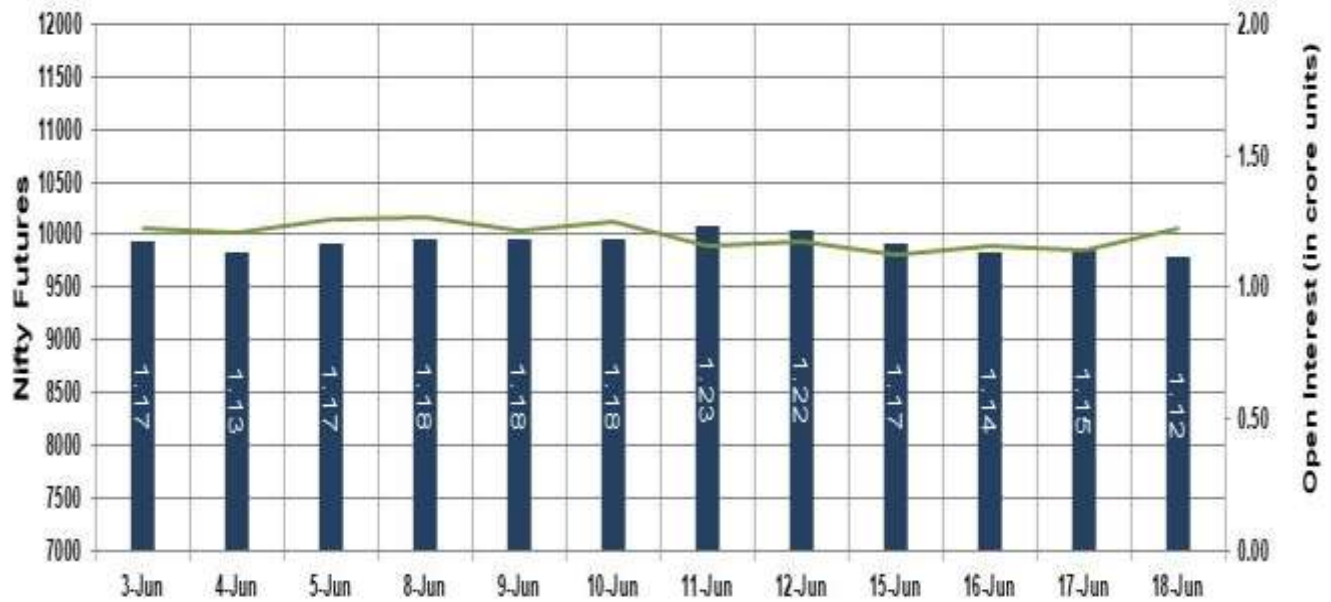
Indian equity benchmarks ended Thursday's session near day's high with a gain of over two percent each, on the back of strong buying in banking, financial and metal stocks despite weak cues from global markets. Key bourses started the day on tepid note, as border tensions between India and China continued to simmer while COVID-19 infections surged. But, markets soon inched higher and traded in fine fettle as traders found some support with Federation of Indian Export Organisations (FIEO) President S K Saraf's statement that the ongoing India-China border tensions may not have any immediate impact on the bilateral trade relations.

Markets extended northward moment in the last leg of trade, as investments through participatory notes (P-notes) in the domestic capital market rose to Rs 60,027 crore till May-end, making it the second consecutive monthly increase. Sentiments also remained buoyant with report that the finance ministry has released Rs 15,187 crore to 28 states as grants to rural local bodies to help them restart economic activity. The basic grants can be used by the local bodies for location-specific felt needs, except for salary or other establishment expenditure. Investors paid no heed towards global rating agency Fitch Ratings' report in which it has revised India's outlook to 'negative' from 'stable', stating that the coronavirus pandemic has significantly weakened the country's growth prospects for the year and exposed the challenges associated with a high public-debt burden.

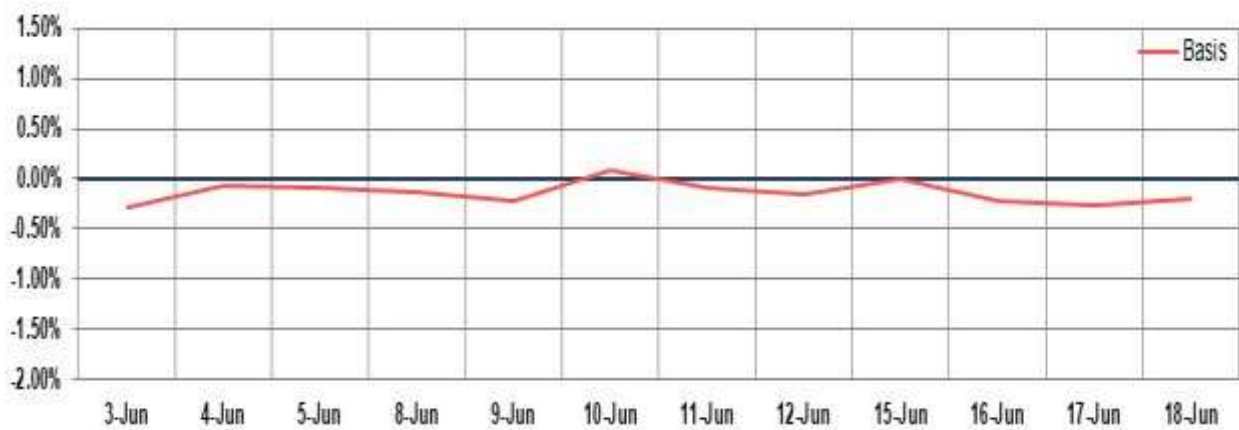
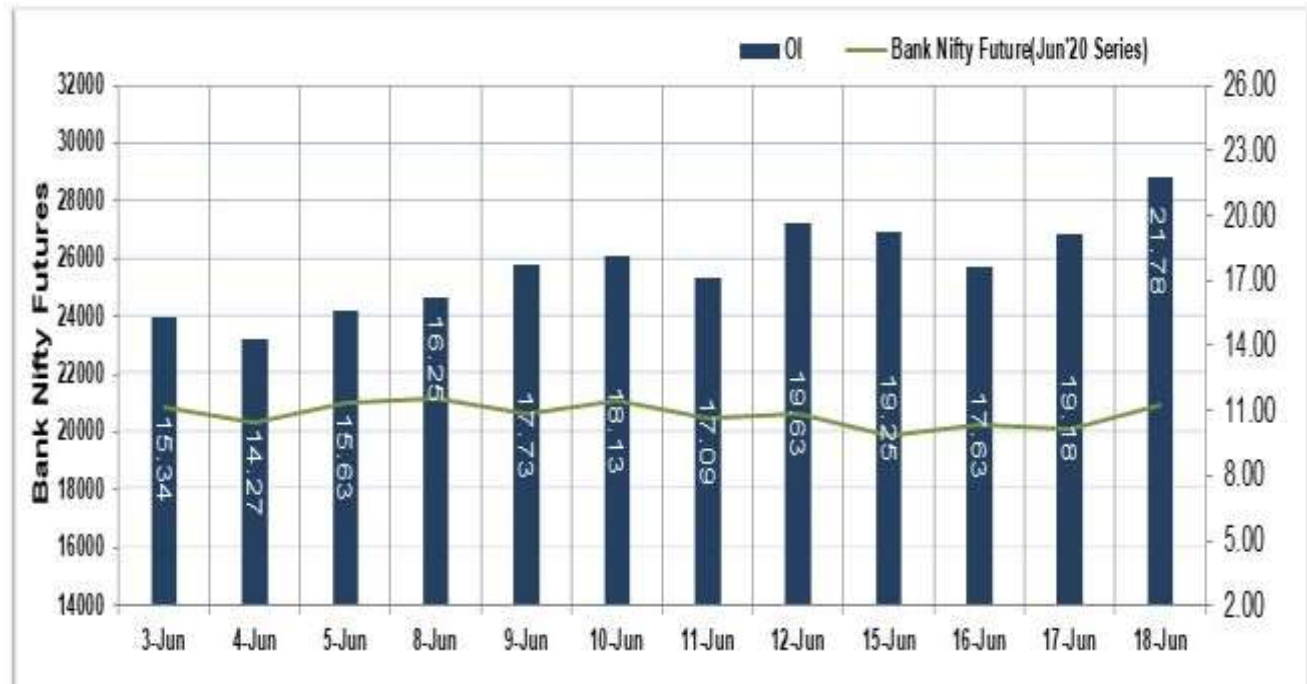
Market T	Current	Previous	Net%
BSE CASH	3303	3468	(5)
NSE CASH	51187	52322	(2)
NSE FO	3383661	1668055	103

FII Derivatives	Buy	Sell	Net
Ind. Futures	5971.06	5798.96	172
Ind. Options	176210	174436	737
Stk. Futures	21653	21305	1230
Stk. Options	5089.24	5041.11	48

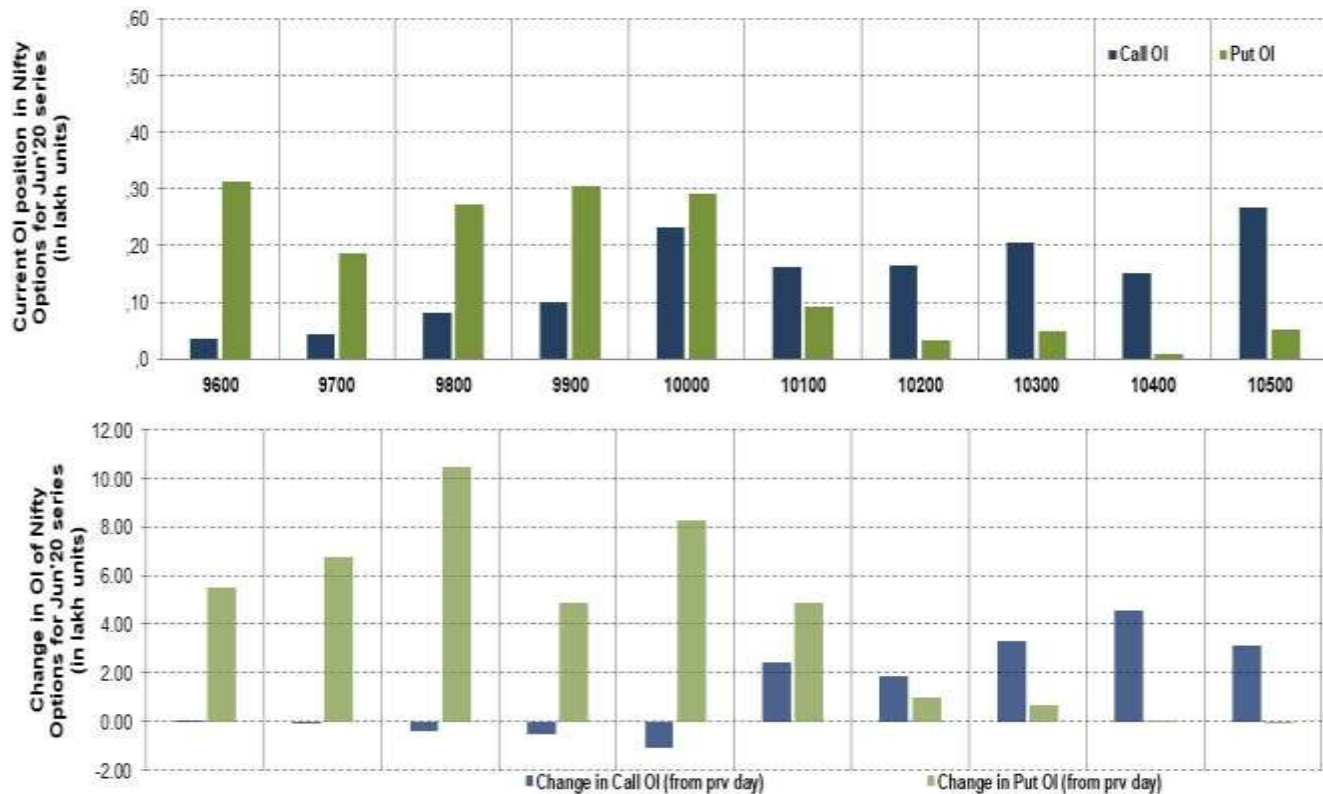
Nifty Futures



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 0.31 million in open interest.
- Among Nifty puts 9,600SP from the Jun month expiry was the most active put with an addition of 0.55 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (2.68mn) and that for Puts was at 9,600 SP (3.14mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10091.65 up by 2.13 percent from the previous close. On the upper side it has resistance of 10150 and 10310 levels, while lower side it has support of 9890 and 9720 levels. Intraday traders should be cautious and take position accordingly.

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