

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10244	9997	10121	10196	10320	10396	Buy	Neutral	Sell
Sensex	34732	33860	34296	34572	35008	35284	Buy	Neutral	Sell
Nifty Futures	10247	9982	10114	10183	10315	10384	Buy	Neutral	Sell
Bank Nifty	21338	20639	20988	21228	21578	21817	Buy	Neutral	Sell
CNX IT	14500	14313	14406	14516	14610	14719	Neutral	Neutral	Neutral
CNX Midcap	14566	14372	14469	14531	14628	14690	Buy	Neutral	Sell
CNX Small Cap	4577	4502	4539	4562	4600	4622	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34731.73	523.68	1.53
NIFTY	10244.40	152.75	1.51
MIDCAP	12803.84	130.80	1.03
SMLCAP	12277.11	166.39	1.37
BSEFMC	10753.93	28.95	0.27
AUTO	15004.47	200.51	1.35
POWER	1544.87	24.55	1.61
REALTY	1645.50	98.40	6.36
BSE IT	14539.62	-57.66	-0.40
BANKEX	24243.44	376.21	1.58
OILGAS	12888.79	314.99	2.51
METAL	7228.17	1.10	0.02

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	76.26	0.10	0.12
26-Jun-20 EUR-INR	85.38	-0.25	-0.29
26-Jun-20 GBP-INR	94.35	-0.99	-1.04
26-Jun-20 JPY- INR	71.33	0.17	0.24

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1277	580	53
BSE	1175	880	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	14764	13527	1237
DII	6512	7392	(881)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

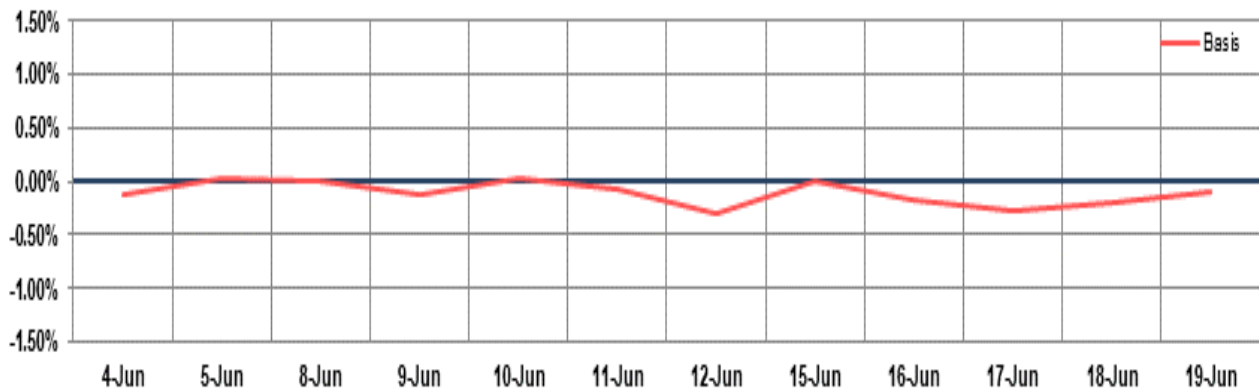
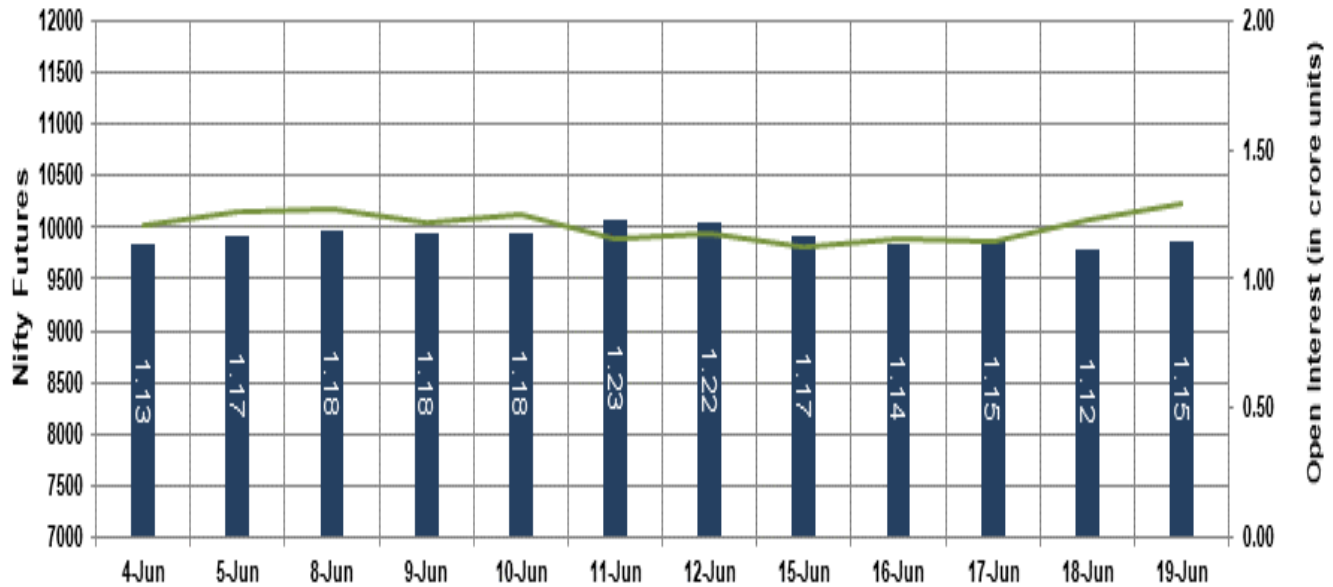
Extending northward journey for second straight session, Indian equity benchmarks ended Friday's session with gains of over one and half percent each, propelled by stellar gains in index-heavyweight Reliance Industries amid positive sentiment in global markets and fresh foreign fund inflows. Key indices made positive start and managed to keep heads above water, as traders took some support with Prime Minister Narendra Modi's statement that economic indicators show that India is ready for a swift bounce back as business activity and demand are back to the level seen before the Covid-19 pandemic.

Domestic indices extended their upside in late afternoon session, taking support from report that opening of the coal sector to private players will generate jobs, reduce dependence on fuel import, stimulate the economy and catalyse the country's path towards a \$5-trillion economy. Adding to the optimism, State Bank of India's (SBI) chairman Rajnish Kumar said that there is enough liquidity available in the system and also interest rates have moderated to a large extent. He further states that both the RBI and the government have taken measures to bring back the economy, derailed by the pandemic, back on track. Traders ignored Asian Development Bank in a supplement to its Asian Development Outlook has forecasted that the Indian economy is expected to contract by 4% during the current financial year, hit hard by the COVID-19 pandemic.

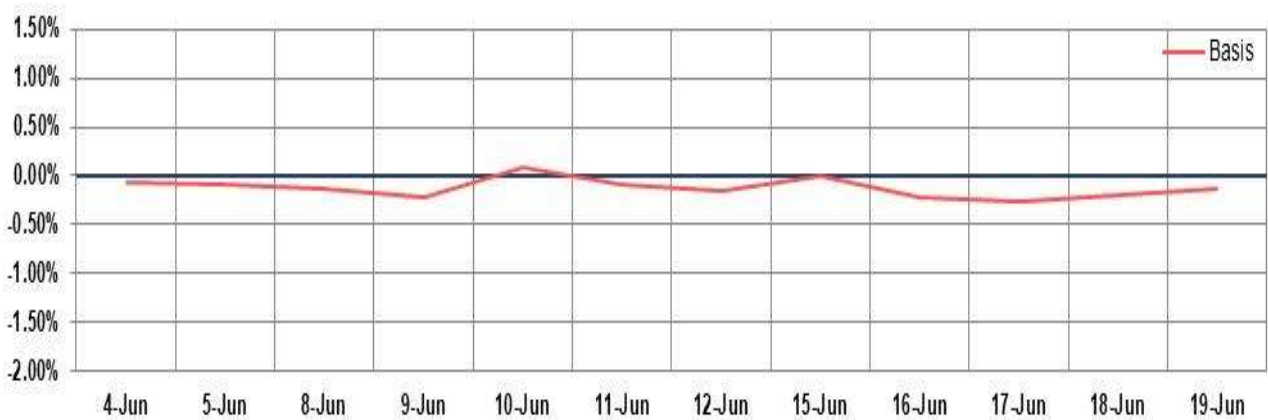
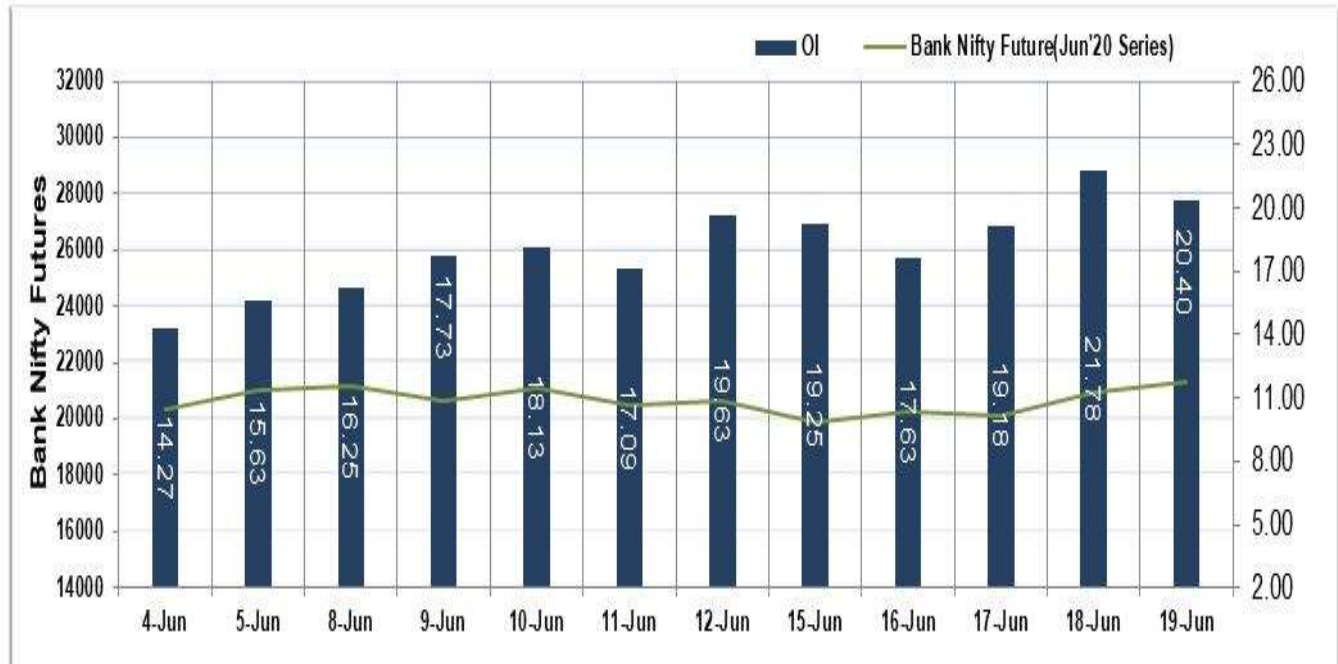
Market TO	Current	Previous	Net%
BSE CASH	4722	3303	43
NSE CASH	83668	51187	63
NSE FO	1106172	3383661	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	7342.49	6831.36	511
Ind. Options	176210	174436	595
Stk. Futures	21653	21305	1161
Stk. Options	8672.28	8591.06	81

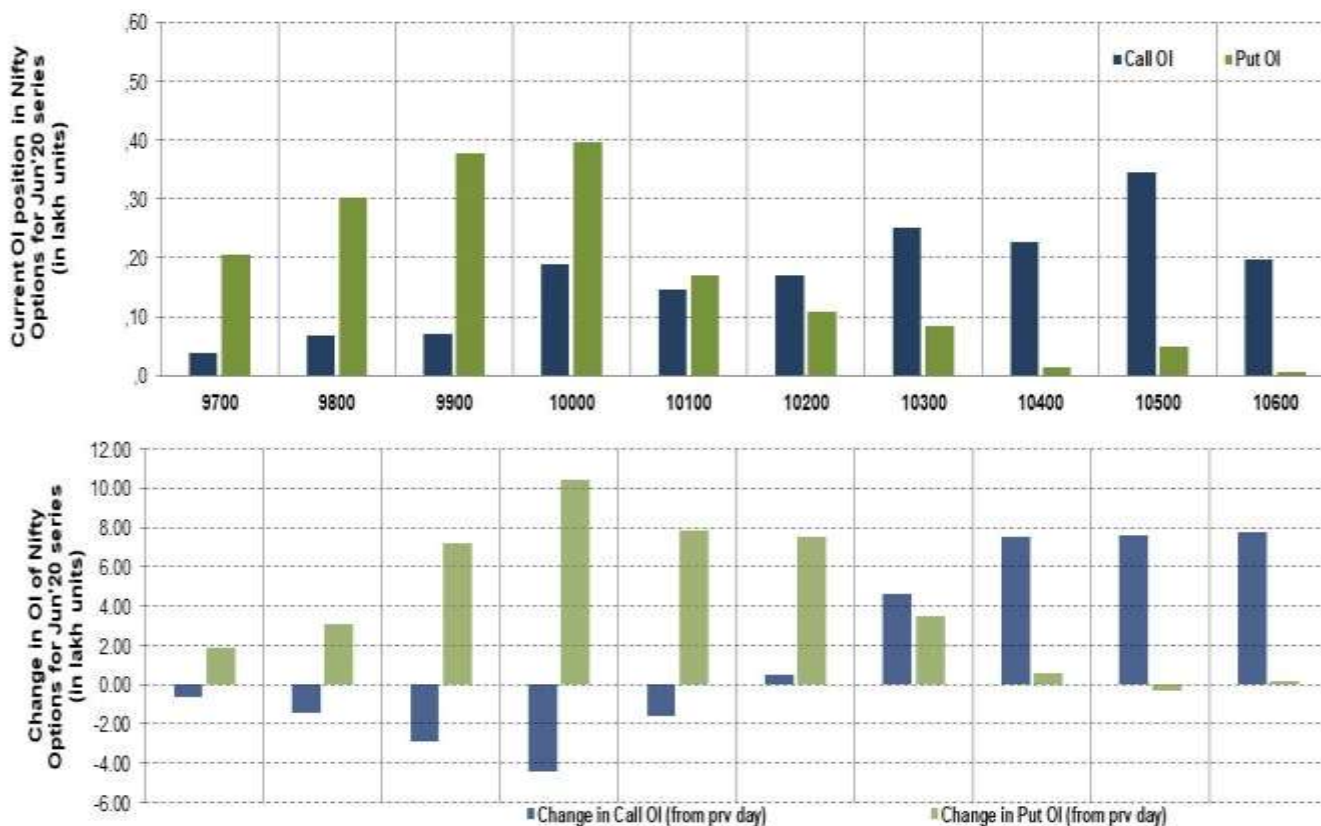
Nifty Futures



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 0.76 million in open interest.
- Among Nifty puts 10,000SP from the Jun month expiry was the most active put with an addition of 1.04 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.44mn) and that for Puts was at 10,000 SP (3.96mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10244.40 up by 1.51 percent from the previous close. On the upper side it has resistance of 10350 and 10470 levels, while lower side it has support of 10110 and 10070 levels. Intraday traders should be cautious and take position accordingly.

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