

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10471	10236	10354	10419	10537	10602	Buy	Neutral	Sell
Sensex	35430	34614	35022	35252	35661	35891	Buy	Neutral	Sell
Nifty Futures	10480	10216	10348	10414	10546	10612	Buy	Neutral	Sell
Bank Nifty	22265	21404	21834	22078	22509	22753	Buy	Neutral	Sell
CNX IT	14680	14171	14426	14576	14830	14980	Buy	Neutral	Neutral
CNX Midcap	15022	14747	14885	14959	15096	15170	Buy	Neutral	Sell
CNX Small Cap	4756	4664	4710	4736	4782	4807	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35430.43	519.11	1.49
NIFTY	10471.00	159.80	1.55
MIDCAP	13283.47	220.80	1.69
SMLCAP	12668.18	224.23	1.80
BSEFMC	10996.59	198.17	1.84
AUTO	15380.12	142.02	0.93
POWER	1655.01	67.29	4.24
REALTY	1710.63	50.66	3.05
BSE IT	14713.28	223.90	1.55
BANKEX	25329.33	618.10	2.50
OILGAS	13025.76	20.96	0.16
METAL	7549.22	126.66	1.71

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.56	-0.50	-0.65
26-Jun-20 EUR-INR	85.31	0.07	0.09
26-Jun-20 GBP-INR	94.15	-0.06	-0.07
26-Jun-20 JPY- INR	70.58	-0.53	-0.75

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1374	509	56
BSE	1939	777	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	23235	23066	169
DII	4753	4299	454

*NOTE: - FII AND DII data figure is provisional

Market Commentary

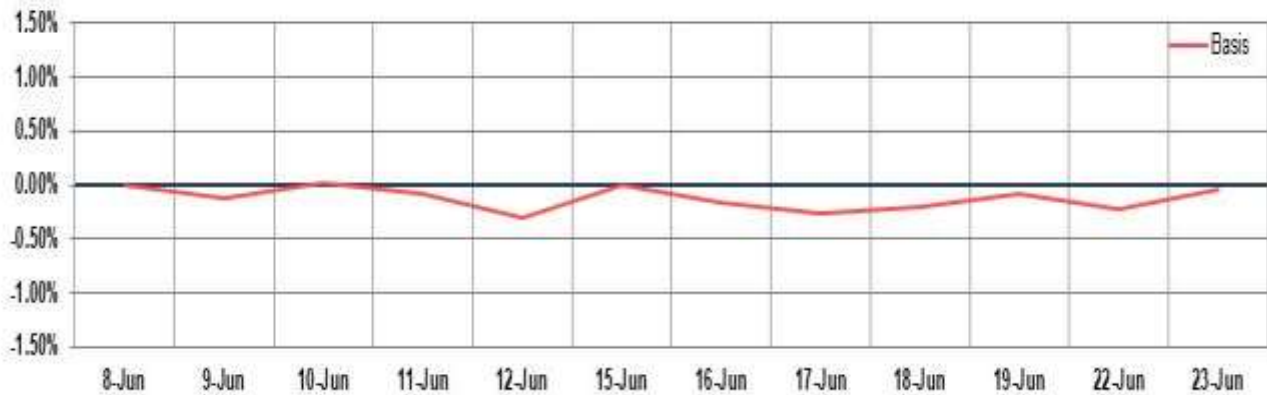
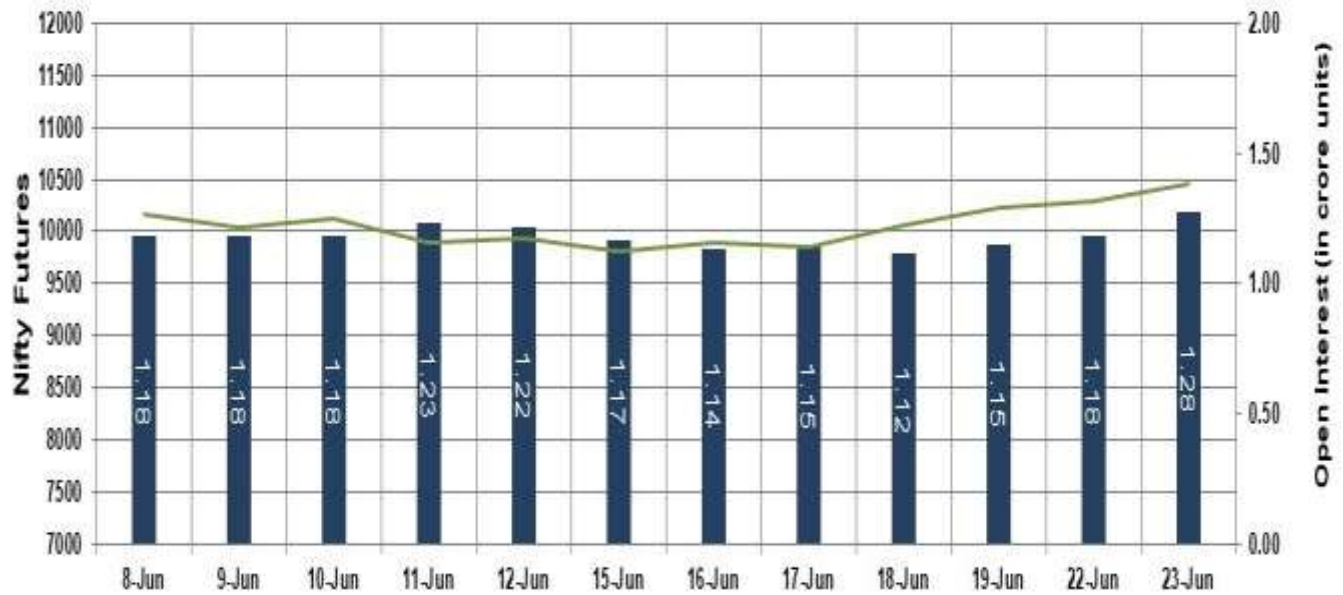
Rising for the fourth straight session, Indian equity benchmarks ended Tuesday's session near day's high level, following reports that Indian and Chinese armies reached a consensus to de-escalate tensions on the border. Positive cues from global markets and sustained foreign fund inflow also kept investor sentiment higher. Key indices made an optimistic start, as traders took encouragement with Niti Aayog Vice Chairman Rajiv Kumar's statement that India will transform into a middle-income country from a lower middle-income economy by 2030. Kumar also said that India will witness a recovery in investment cycle by April 2021 and beef up efforts on trade front as well.

But, key gauges regained traction in late morning deals, as sentiment got a boost with Commerce and industry minister Piyush Goyal's statement that India's exports in the first two weeks of June have reached above 80% level of the same period last year and would be only 10-12% lower in the month compared to June 2019. Market-men also took support from the Fitch Ratings' report that India is very likely to come out with another round of fiscal stimulus package, worth about 1 percent of Gross Domestic Product (GDP) in the coming months. Buying got intensified in late afternoon session, taking support from private report stated that even though India relies sizeably on Chinese imports, there are 40 sectors where domestic substitutes do exist and switching part of the requirements to local alternatives can reduce the trade deficit with the northern neighbour by \$8.5 billion in a single year.

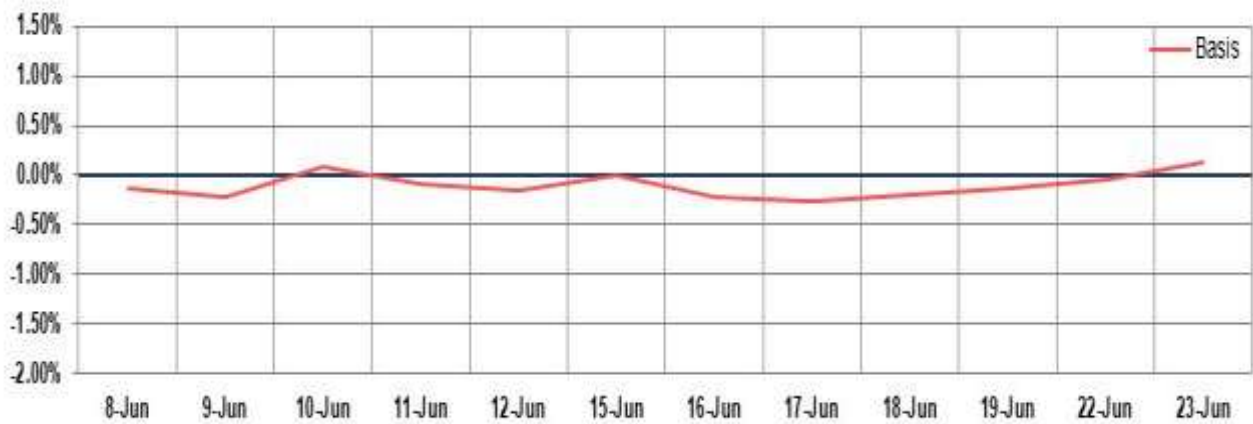
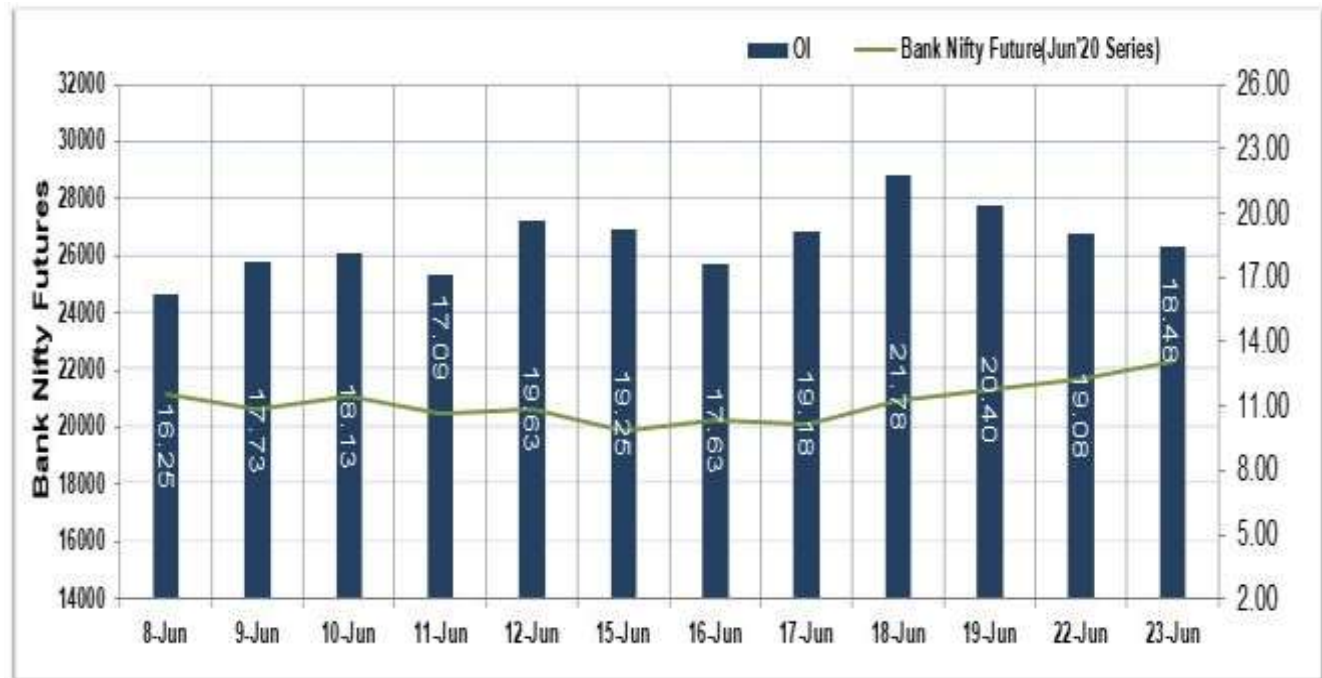
Market TO	Current	Previous	Net%
BSE CASH	22503	4560	394
NSE CASH	64810	70141	(8)
NSE FO	1382702	1266751	9

FII Derivatives	Buy	Sell	Net
Ind. Futures	6395.78	6510.48	(115)
Ind. Options	176210	174436	(320)
Stk. Futures	21653	21305	116
Stk. Options	4823.36	4622.08	201

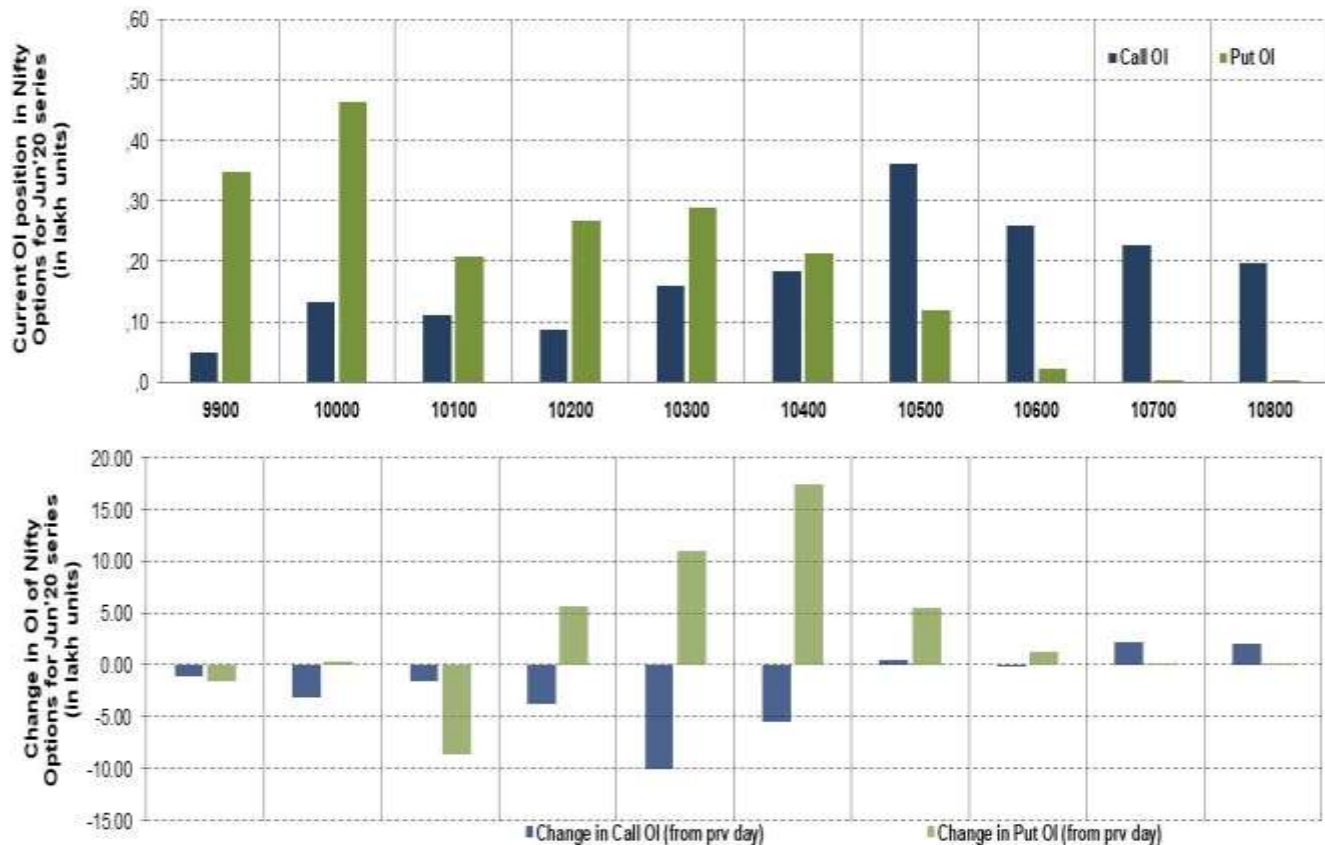
Nifty Futures



Bank Nifty Futures



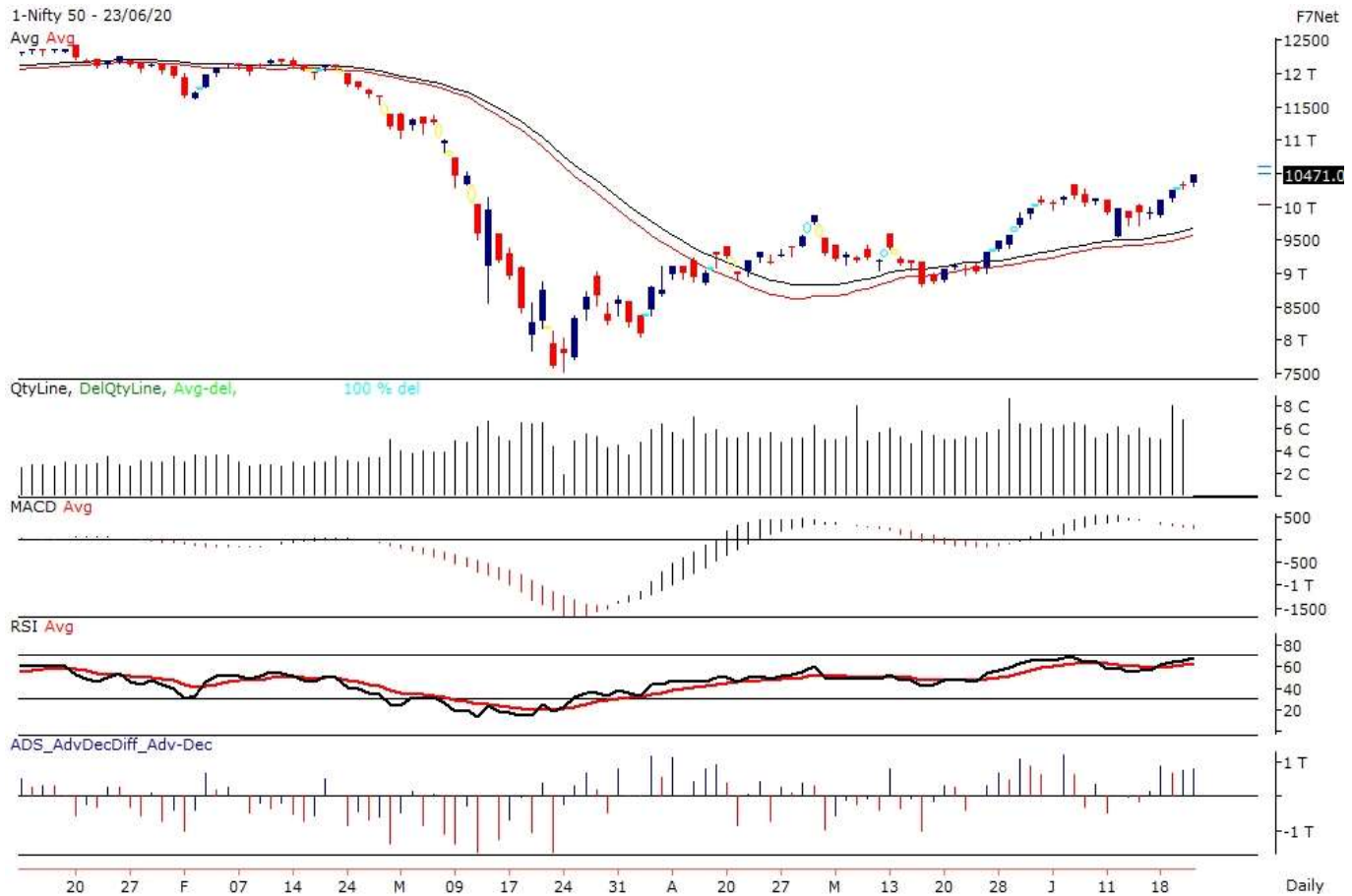
Nifty Options



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 0.56 million in open interest.
- Among Nifty puts 10,000SP from the Jun month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.62mn) and that for Puts was at 10,000 SP (4.64mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10471.00 up by 1.55 percent from the previous close. On the upper side it has resistance of 10620 and 10830 levels, while lower side it has support of 10250 and 10070 levels. Intraday traders should be cautious and take position accordingly.

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