

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10383	10269	10326	10368	10425	10467	Buy	Neutral	Sell
Sensex	35171	34768	34969	35112	35314	35457	Buy	Neutral	Sell
Nifty Futures	10332	10192	10262	10305	10375	10419	Buy	Neutral	Sell
Bank Nifty	21592	21101	21347	21566	21811	22030	Buy	Neutral	Sell
CNX IT	14995	14243	14619	14852	15228	15462	Buy	Neutral	Neutral
CNX Midcap	14975	14841	14908	15024	15091	15206	Buy	Neutral	Sell
CNX Small Cap	4708	4665	4687	4721	4743	4778	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35171.27	329.17	0.94
NIFTY	10383.00	94.10	0.91
MIDCAP	13258.44	36.01	0.27
SMLCAP	12630.28	24.14	0.19
BSEFMC	11144.90	-131.0	-1.16
AUTO	15278.12	0.30	0.00
POWER	1616.62	4.62	0.29
REALTY	1630.05	-18.17	-1.10
BSE IT	15125.00	728.56	5.06
BANKEX	24465.39	18.71	0.08
OILGAS	13072.92	349.71	2.75
METAL	7390.42	44.20	0.60

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.47	-0.16	-0.20
26-Jun-20 EUR-INR	84.63	-0.15	-0.18
26-Jun-20 GBP-INR	93.72	-0.41	-0.43
26-Jun-20 JPY- INR	70.46	-0.01	-0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1097	767	65
BSE	1619	1097	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4220	4974	(753)
DII	4764	3459	1304

*NOTE: - FII AND DII data figure is provisional

Market Commentary

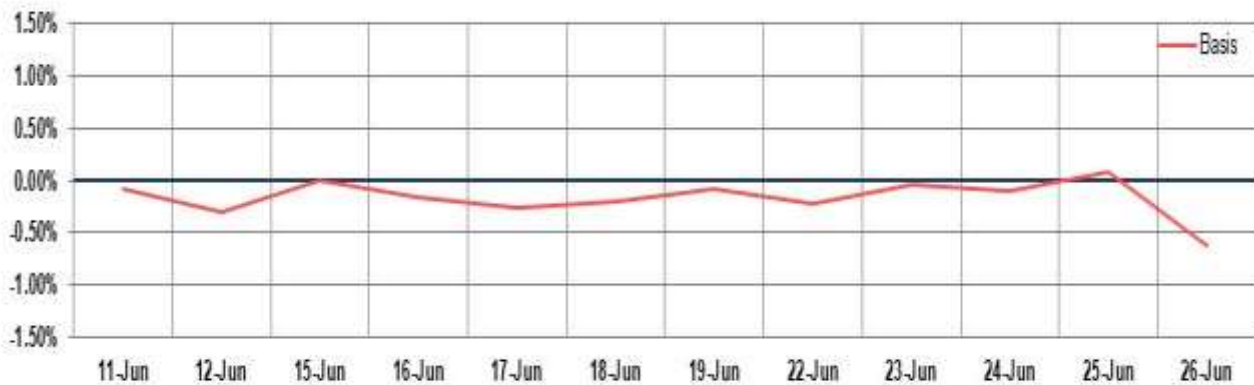
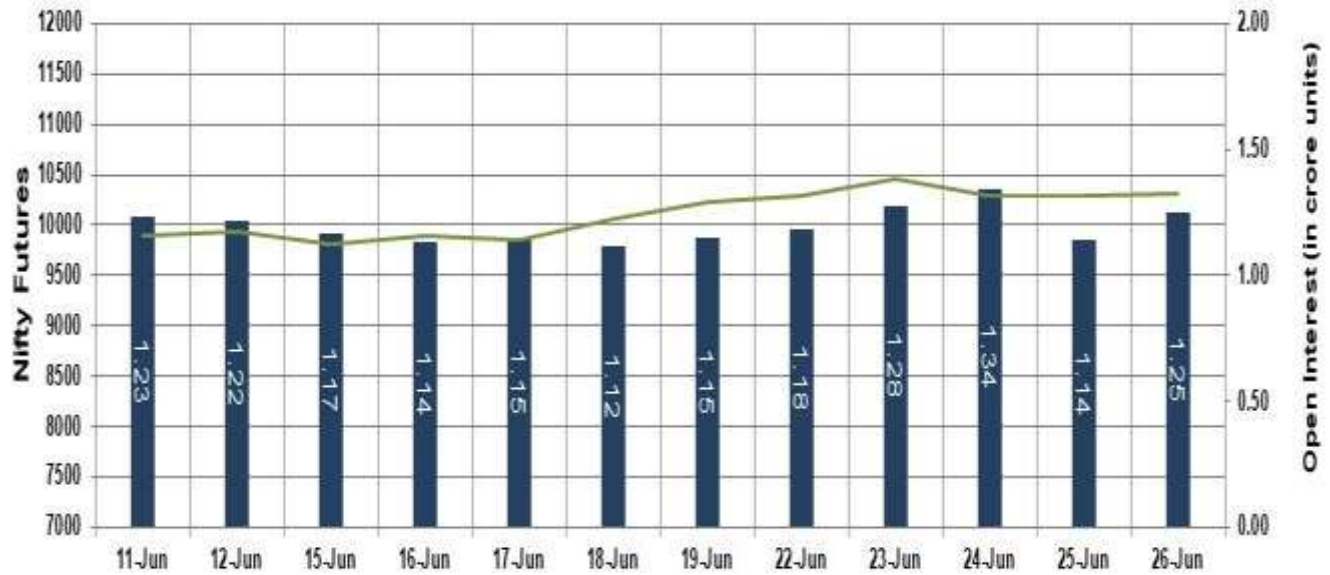
Indian equity benchmarks traded with volatility, but in green terrain, throughout the day and ended Friday's session with gains of around a percent on the back of buying by participants amid positive cues from global markets. The benchmarks staged a gap up opening, as traders took encouragement from Union Commerce Minister Piyush Goyal's statement that India is keen to focus on certain sectors where it has competitive advantage, emphasising that the country cannot afford to remain dependent on low cost, low quality products.

However, volatility struck the markets in noon deals as they pared most of gains to come off intraday highs, as investors turned anxious with FIEO's statement that the country's exports are likely to witness a 10-12% year-on-year decline during the ongoing fiscal, if the current trend persists, due to the contraction in global demand on account of the COVID-19 pandemic. Some concern also came with the US-India Business Council (USIBC) stating that the delay in clearance of shipments at customs would adversely affect the Make-In-India initiative, economic growth, and job creation amid increased vigilance at ports in view of border tension with China. But, key gauges strengthened once again in final hour of trade and settled near day's high, taking support from report that Union FM Nirmala Sitharaman's statement that the government was in talks with the (RBI) for a one-time restructuring of loans to help companies which are under stressed due to the Covid-19 pandemic.

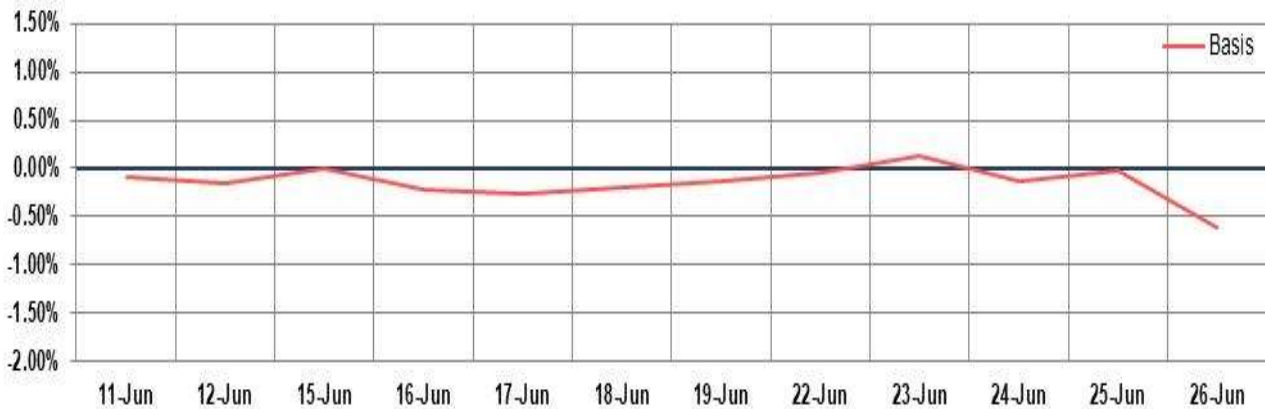
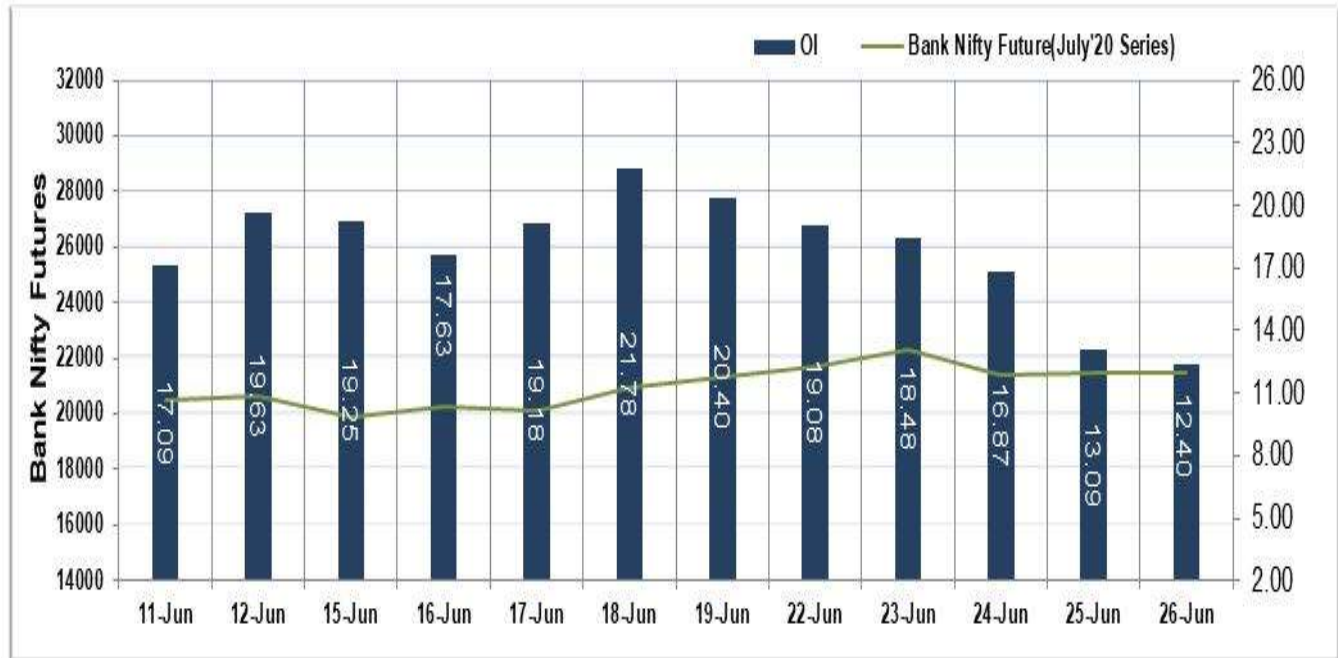
Market TO	Current	Previous	Net%
BSE CASH	3852	3718	4
NSE CASH	56067	68660	(18)
NSE FO	852956	4162943	(80)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5797.58	5987.49	(190)
Ind. Options	176210	174436	936
Stk. Futures	21653	21305	363
Stk. Options	3437.43	3730.48	(293)

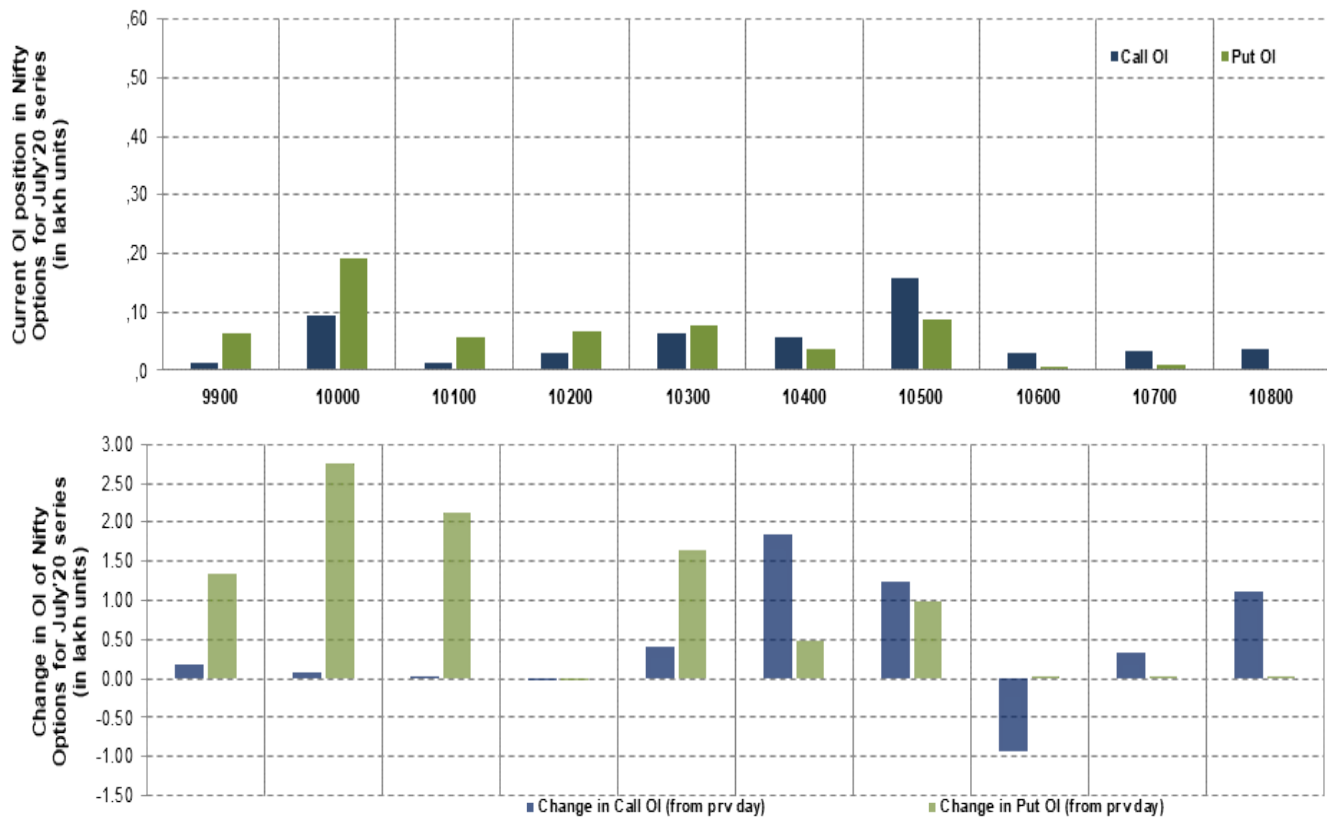
Nifty Futures



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 July month expiry was the most active call with an addition of 0.12 million in open interest.
- Among Nifty puts 10,000SP from the July month expiry was the most active put with an addition of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.59mn) and that for Puts was at 10,000 SP (1.92mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10383.00 up by 0.91 percent from the previous close. On the upper side it has resistance of 10430 and 10630 levels, while lower side it has support of 10190 and 10020 levels. Intraday traders should be cautious and take position accordingly.

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