

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9914	9579	9746	9896	10064	10214	Neutral	Neutral	Sell
Sensex	33605	32458	33032	33527	34100	34596	Neutral	Neutral	Sell
Nifty Futures	9898	9541	9720	9882	10060	10223	Neutral	Neutral	Sell
Bank Nifty	20297	19016	19656	20148	20788	21279	Neutral	Neutral	Sell
CNX IT	14451	14206	14328	14498	14620	14790	Neutral	Neutral	Neutral
CNX Midcap	14231	13794	14012	14225	14444	14656	Buy	Neutral	Sell
CNX Small Cap	4405	4234	4320	4407	4493	4581	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33605.22	376.42	1.13
NIFTY	9914.00	100.30	1.02
MIDCAP	12501.29	46.34	0.37
SMLCAP	11849.62	4.77	0.04
BSEFMC	10684.54	-39.63	-0.37
AUTO	14616.68	9.74	0.07
POWER	1499.25	-9.91	-0.66
REALTY	1527.06	-11.50	-0.75
BSE IT	14482.23	135.73	0.95
BANKEX	23111.04	441.83	1.95
OILGAS	12441.50	-28.17	-0.23
METAL	7071.99	102.40	1.47

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	76.17	0.00	--
26-Jun-20 EUR-INR	86.19	0.51	0.60
26-Jun-20 GBP-INR	95.32	0.99	1.04
26-Jun-20 JPY- INR	70.99	0.03	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	835	1032	58
BSE	1172	1408	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4608	6087	(1479)
DII	4742	3581	1162

*NOTE: - FII AND DII data figure is provisional

Market Commentary

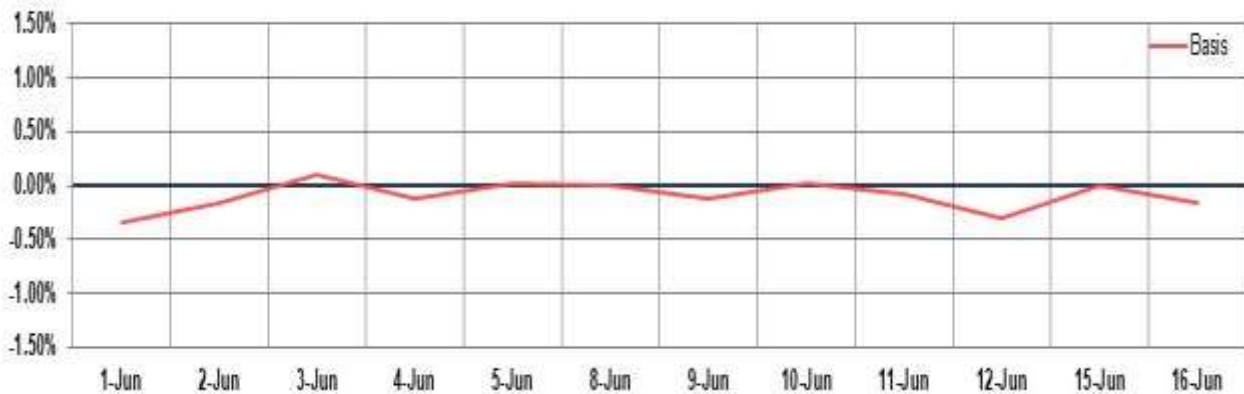
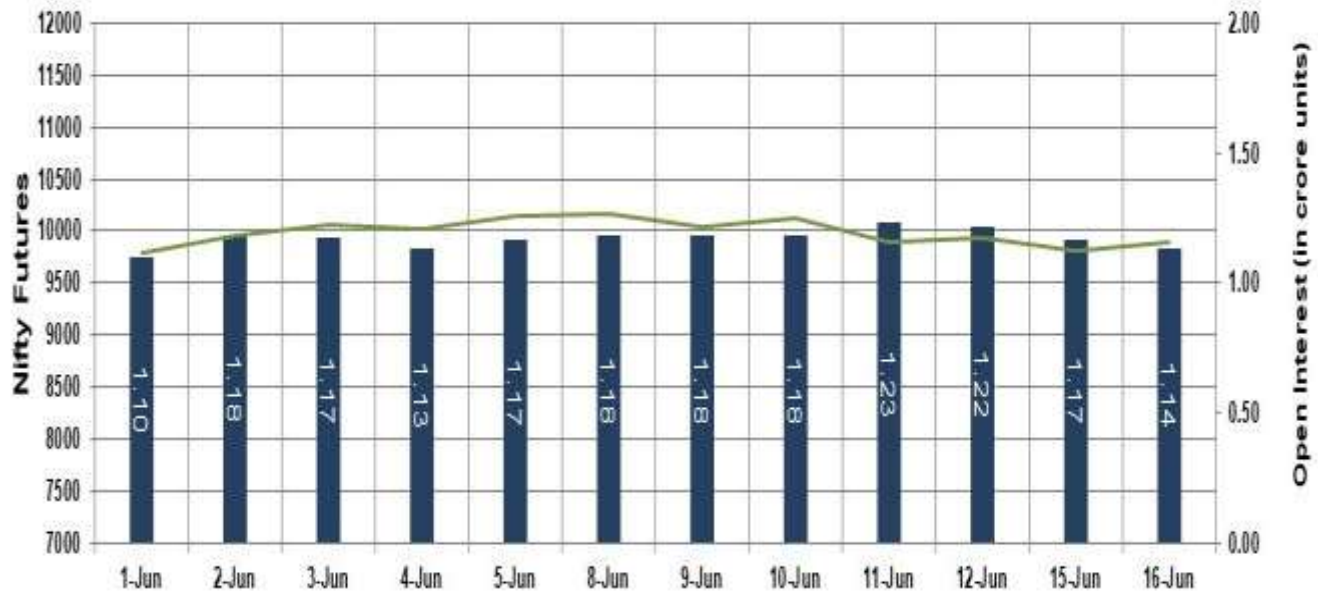
Indian equity indices traded in green terrain for most part of the day and ended with gains of over a percent on Tuesday, amid a rebound in global equities after the Fed Reserve's fresh move to support financial markets. Key indices opened majorly bullish, as traders took encouragement with the UN Conference on Trade and Development (UNCTAD) in its latest 'The World Investment Report 2020' stated that India was the 9th largest recipient of foreign direct investments (FDI) in 2019, with 51 billion dollars of inflows during the year, an increase from the 42 billion dollars of FDI received in 2018 when India ranked 12 among the top 20 host economies in the world. It also said a lower but positive economic growth in India in the post-COVID19 pandemic period and India's large market will continue to attract market-seeking investments to the country.

However, the indices gave up their gains and turned sharply volatile during the early afternoon deals, amid escalating tension with China after a 'violent face-off' on the Ladakh border. Traders were also anxious with the data released by the Commerce and Industry Ministry showing that contracting for the third straight month, India's exports declined 36.47 percent in May to \$19.05 billion, mainly on account of drop in shipments by key sectors such as petroleum, textiles, engineering, gems and jewellery. Imports too plunged 51 percent to \$22.2 billion in May, leaving a trade deficit of \$3.15 billion, compared to \$15.36 billion in the same month previous year.

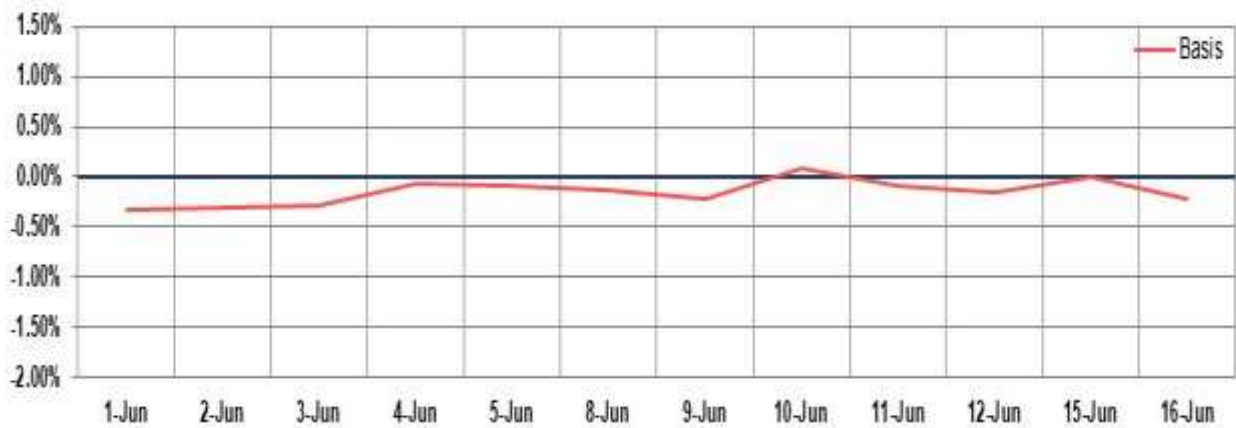
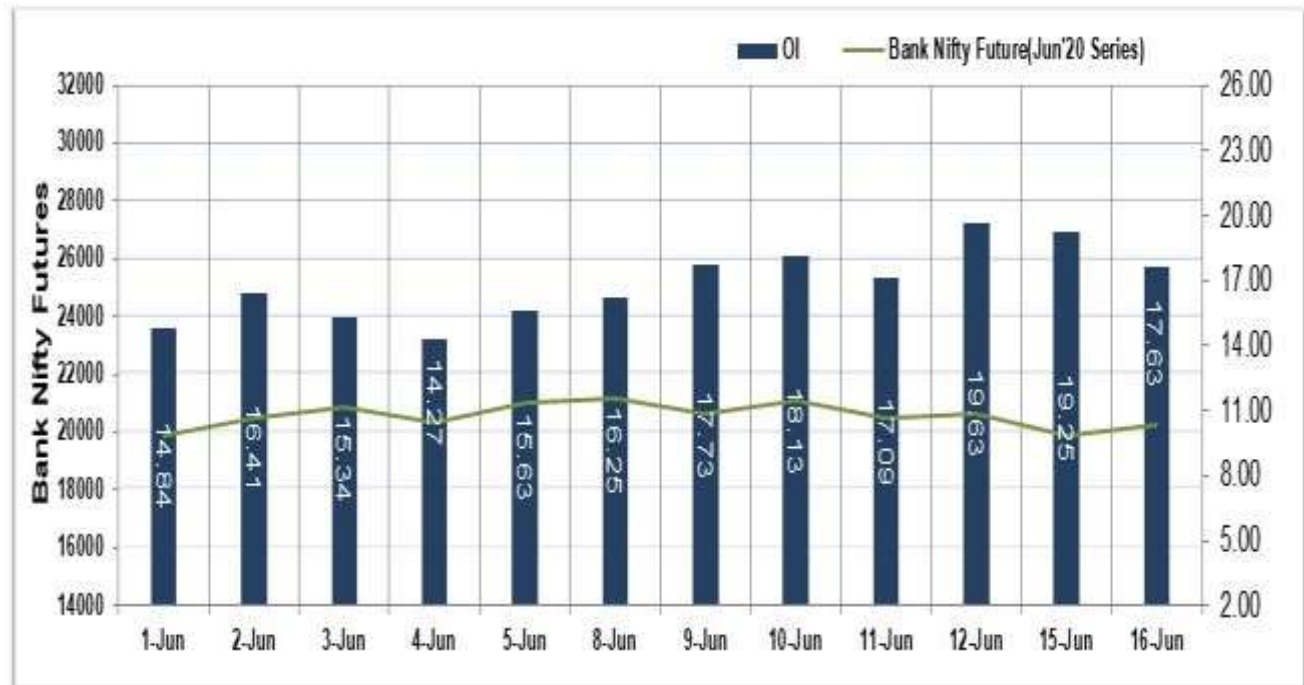
Market T	Current	Previous	Net%
BSE CASH	3888	2960	31
NSE CASH	60410	54265	11
NSE FO	1692244	1202860	41

FII Derivatives	Buy	Sell	Net
Ind. Futures	7999.56	7885.61	114
Ind. Options	176210	174436	31
Stk. Futures	21653	21305	369
Stk. Options	6180.76	6217.35	(37)

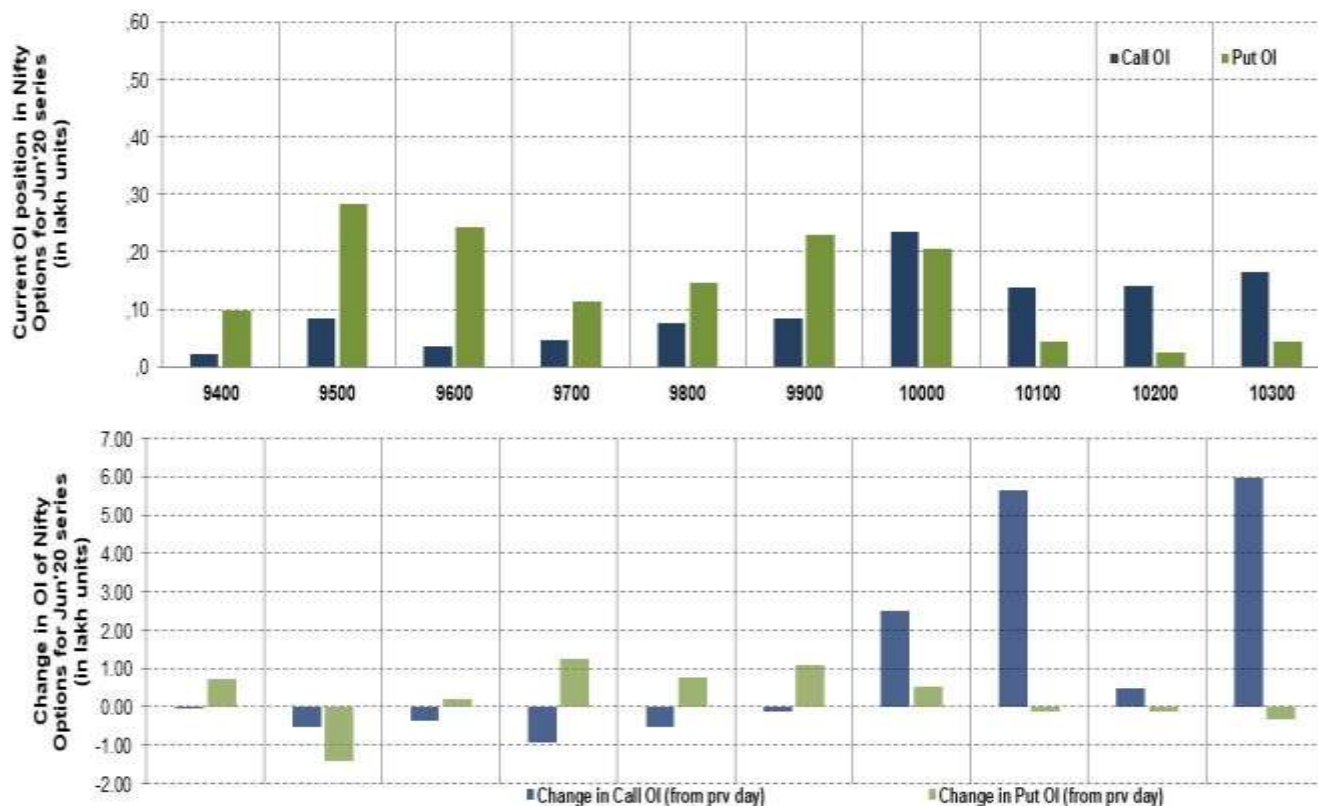
Nifty Futures



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 10,000 SP from the Jun month expiry was the most active call with an addition of 0.25 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with a reduction of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (2.34mn) and that for Puts was at 9,500 SP (2.84mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9914.00 up by 1.02 percent from the previous close. On the upper side it has resistance of 10050 and 10220 levels, while lower side it has support of 9870 and 9690 levels. Intraday traders should be cautious and take position accordingly.

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