

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9881	9736	9809	9906	9979	10076	Neutral	Neutral	Sell
Sensex	33508	3299081	33249	33592	333850	34192	Neutral	Neutral	Sell
Nifty Futures	9850	9704	9777	9883	9956	10062	Neutral	Neutral	Sell
Bank Nifty	20202	19620	19911	20269	20560	20919	Neutral	Neutral	Sell
CNX IT	14478	14297	14387	14474	14564	14650	Neutral	Neutral	Neutral
CNX Midcap	14239	14072	14155	14243	14327	14415	Buy	Neutral	Sell
CNX Small Cap	4426	4357	4392	4423	4457	4488	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33507.92	-97.30	-0.29
NIFTY	9881.15	-32.85	-0.33
MIDCAP	12541.38	40.09	0.32
SMLCAP	11933.53	83.91	0.71
BSEFMC	10646.94	-37.60	-0.35
AUTO	14729.18	112.50	0.77
POWER	1483.50	-15.75	-1.05
REALTY	1534.97	7.91	0.52
BSE IT	14519.99	37.76	0.26
BANKEX	22991.38	-119.7	-0.52
OILGAS	12473.86	32.36	0.26
METAL	7016.66	-55.33	-0.78

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	76.24	0.07	0.09
26-Jun-20 EUR-INR	85.27	-0.46	-0.53
26-Jun-20 GBP-INR	95.81	-0.49	-0.51
26-Jun-20 JPY- INR	70.97	-0.01	-0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1012	835	69
BSE	1410	1154	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4911	5397	(487)
DII	3760	3592	168

*NOTE: - FII AND DII data figure is provisional

Market Commentary

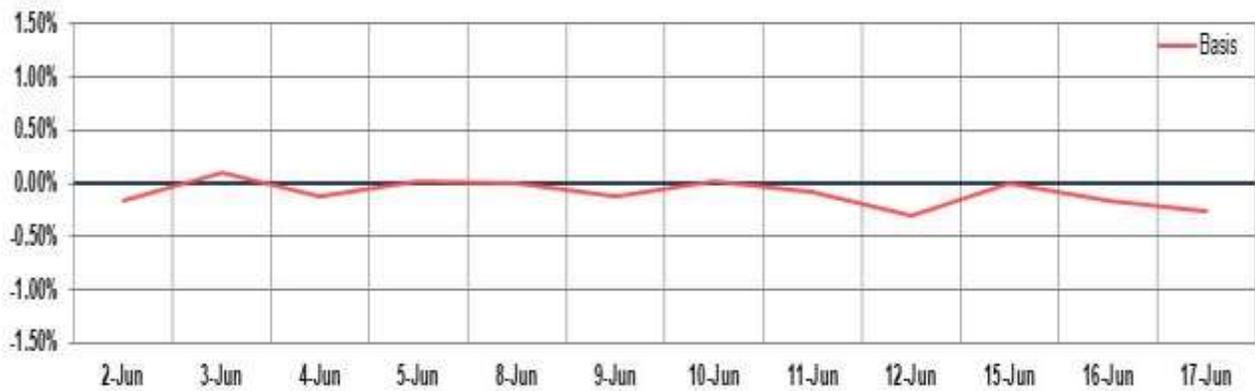
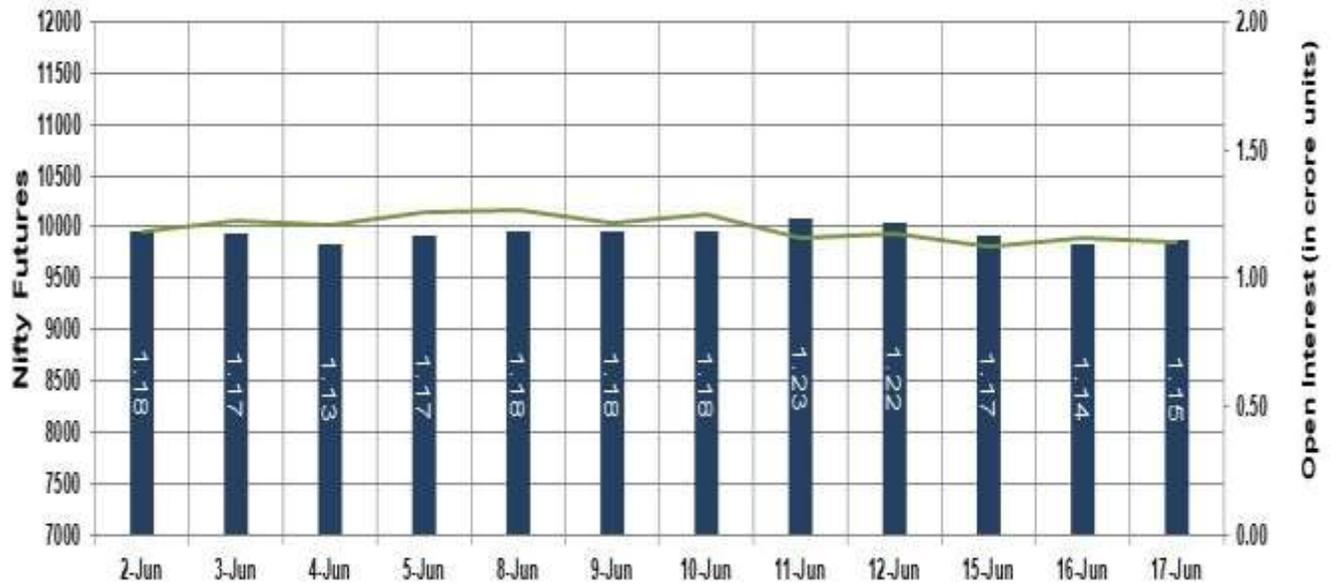
In a highly volatile session, Indian equity benchmarks gyrated between green and red terrain for most part of the day and finally settled with marginal losses on Wednesday, amid concerns over border tensions with China and the impact of spiking coronavirus on economic recovery. The domestic markets made pessimistic start but soon gave up all losses and entered into green territory, as traders found some support with Prime Minister Narendra Modi's statement that 'green shoots' had started to emerge in the economy and called for the need to focus on both lives and livelihood while ensuring that economic activity gathered pace, with the lifting of various lockdown-related curbs over the past two weeks.

In afternoon session, key indices once again entered into in positive zone as some optimism remained among traders with RBI Director S Gurumurthy's statement that the Centre is likely to announce the final stimulus package in the 'post-COVID era' in September or October. He added that in the post-COVID era, the world will shift from 'multilateralism to bilateralism', and revival of the Indian economy will be faster. Though, Indian bourses failed to hold gains and ended with minor cut, as India has dropped out of the 2020 Kearney FDI Confidence Index. In the previous year's index, India was ranked at 16th out of the 25 countries. It was 11th in 2018 and 8th in 2017 and 9th in 2016 index.

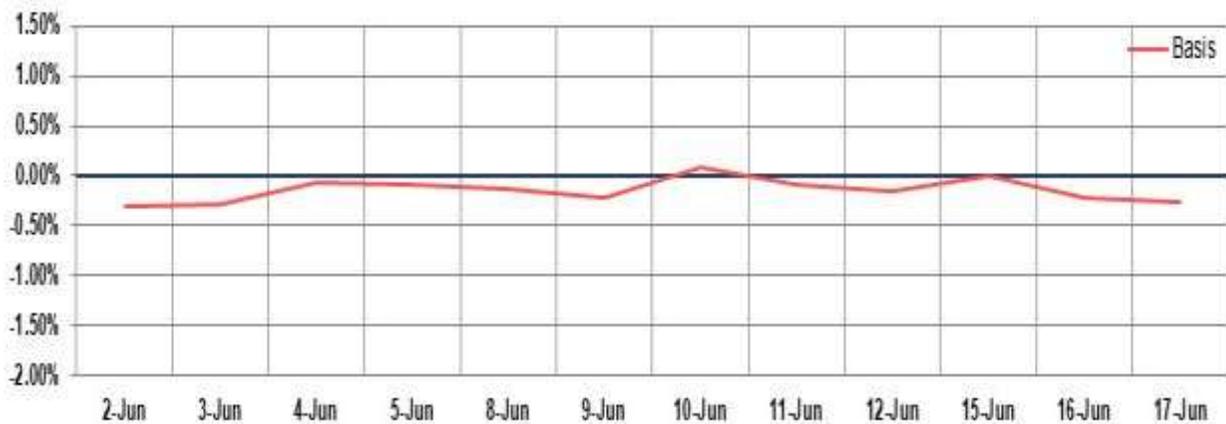
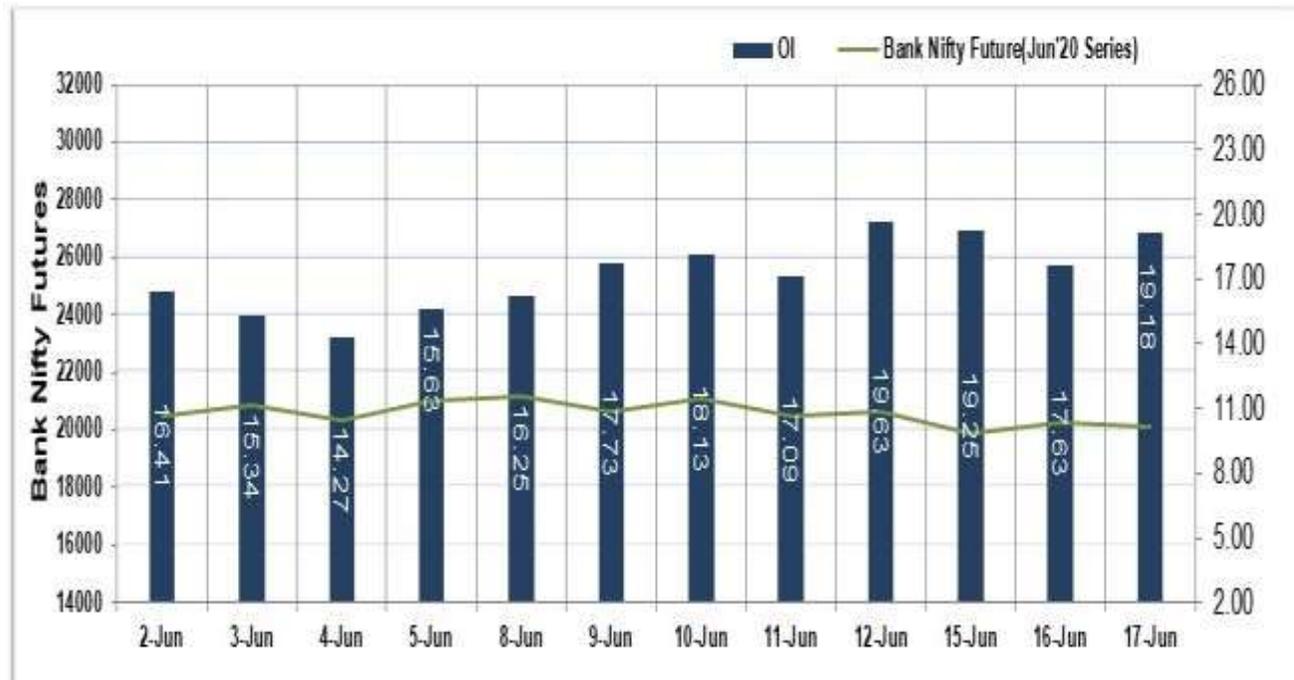
Market T	Current	Previous	Net%
BSE CASH	3468	3888	(11)
NSE CASH	52322	60410	(13)
NSE FO	1668055	1692244	(1)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6624.02	6358.00	266
Ind. Options	176210	174436	(919)
Stk. Futures	21653	21305	553
Stk. Options	4481.41	4451.77	30

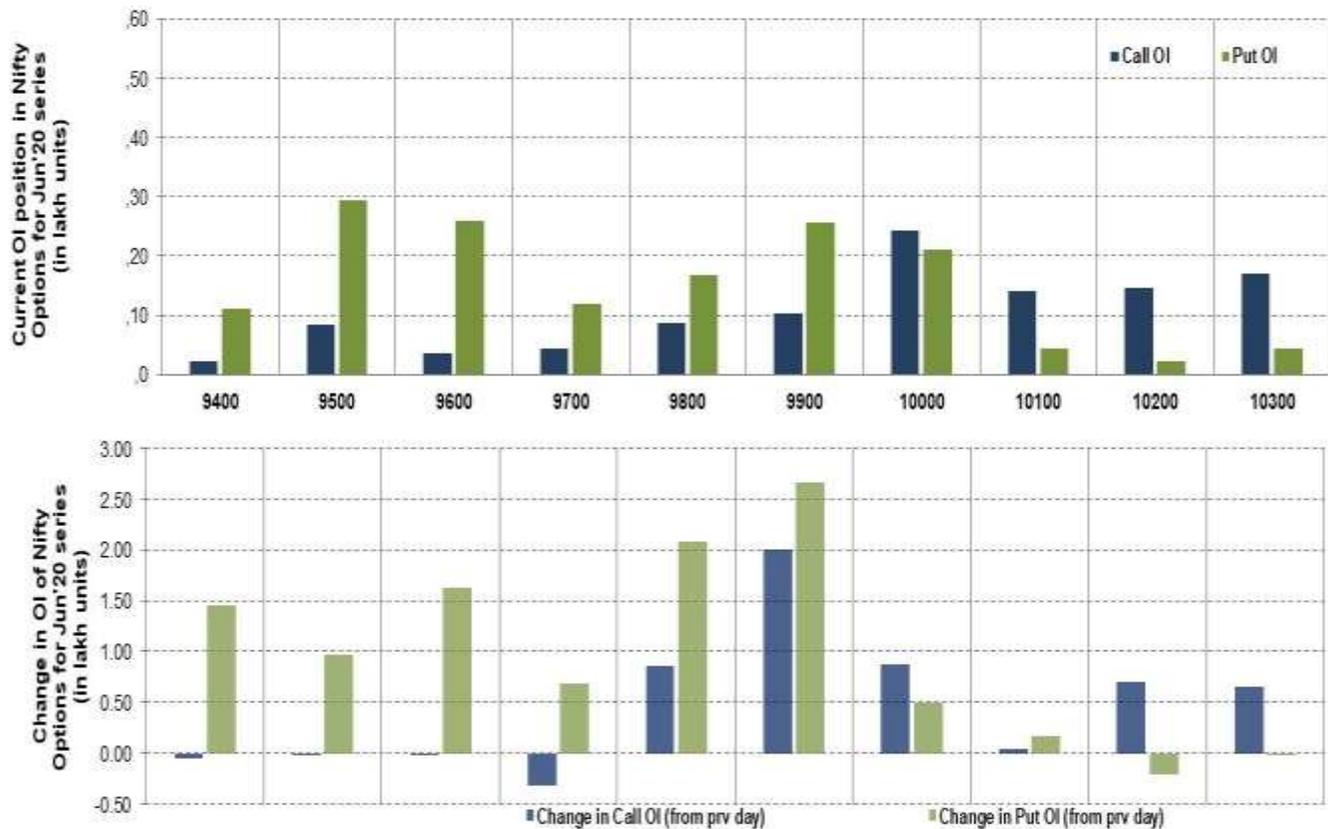
Nifty Futures



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 0.09 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (2.43mn) and that for Puts was at 9,500 SP (2.93mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9881.15 down by 0.33 percent from the previous close. On the upper side it has resistance of 9990 and 10150 levels, while lower side it has support of 9720 and 9550 levels. Intraday traders should be cautious and take position accordingly.

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