

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10167	9997	10082	10205	10291	10414	Buy	Neutral	Sell
Sensex	34371	33787	34079	34503	34795	35219	Buy	Neutral	Sell
Nifty Futures	10165	9993	10079	10199	10285	10405	Buy	Neutral	Sell
Bank Nifty	21187	20406	20797	21302	21693	22198	Buy	Neutral	Sell
CNX IT	14895	14589	14742	14866	15019	15143	Buy	Neutral	Neutral
CNX Midcap	14223	14017	14120	14271	14374	14525	Buy	Neutral	Sell
CNX Small Cap	4478	4408	4443	4493	4528	4578	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34370.58	83.34	0.24
NIFTY	10167.45	25.30	0.25
MIDCAP	12583.61	29.45	0.23
SMLCAP	11965.33	110.16	0.93
BSEFMC	11034.52	-0.35	0.00
AUTO	14961.23	-49.24	-0.33
POWER	1569.51	0.65	0.04
REALTY	1565.51	-2.86	-0.18
BSE IT	14818.98	246.33	1.69
BANKEX	24235.74	157.75	0.66
OILGAS	12885.47	349.51	2.79
METAL	7394.60	-41.31	-0.56

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.68	-0.12	-0.16
26-Jun-20 EUR-INR	85.34	-0.54	-0.63
26-Jun-20 GBP-INR	95.75	0.03	0.03
26-Jun-20 JPY- INR	69.19	-0.16	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1286	604	71
BSE	1809	862	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6082	5269	813
DII	4212	5450	(1238)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

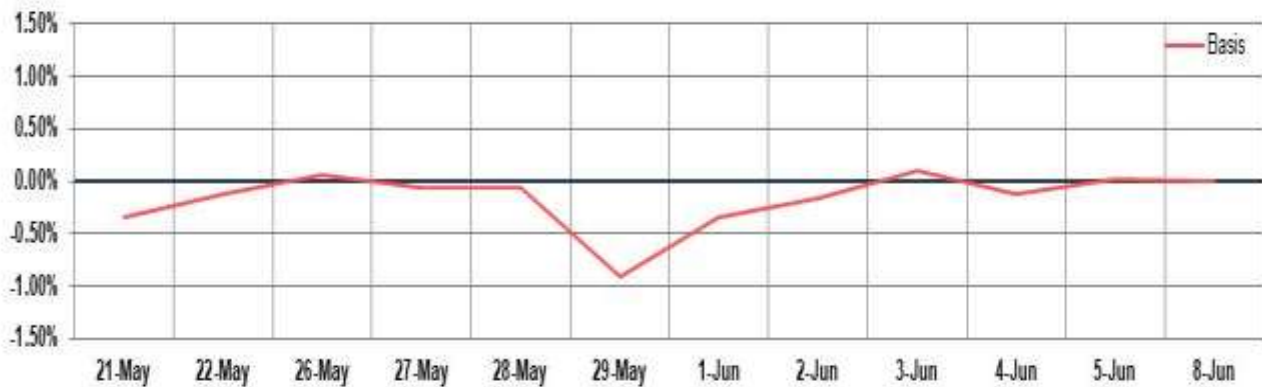
Indian equity benchmarks surrendered most of the day's gains but managed to end marginally in green on Monday, following positive cues from Asian peers. Trading for the day began on a higher note, as investors cheered the government's move to open places of worship, malls and restaurants. Traders took encouragement with report that foreign portfolio investors have pumped in a massive Rs 18,589 crore into the Indian markets the first week of June as sentiments improved amid graded lifting of lockdown curbs. Also, the Reserve Bank of India (RBI) said the country's foreign exchange reserves surged \$3.43 billion to a fresh all-time high of \$493.48 billion for the week ended May 29 on a handsome accretion of the core currency assets.

However, in late afternoon session, key indices gave up most of their gains to come off their intraday high points, as market-men got anxious with Income Tax Department's statement that the actual gross direct tax collection during 2019-20 fiscal dipped by 4.92% to Rs 12.33 trillion on account on reduction in corporate tax rate, increased standard deduction and personal I-T exemption limit. Some pessimism also came with the private report that the prolonged period of growth slowdown is likely to adversely impact India's external sector which currently is comfortably placed on account of subdued prices of crude oil in the international market.

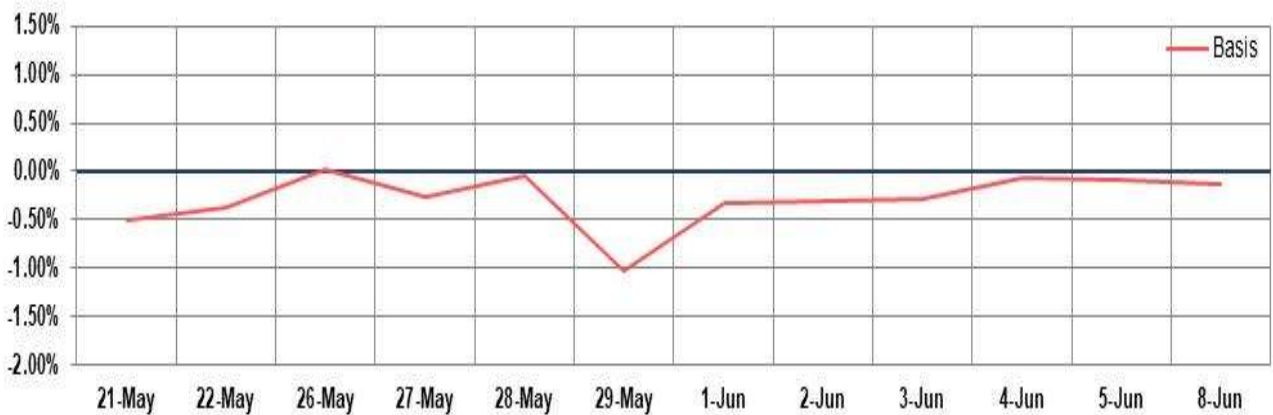
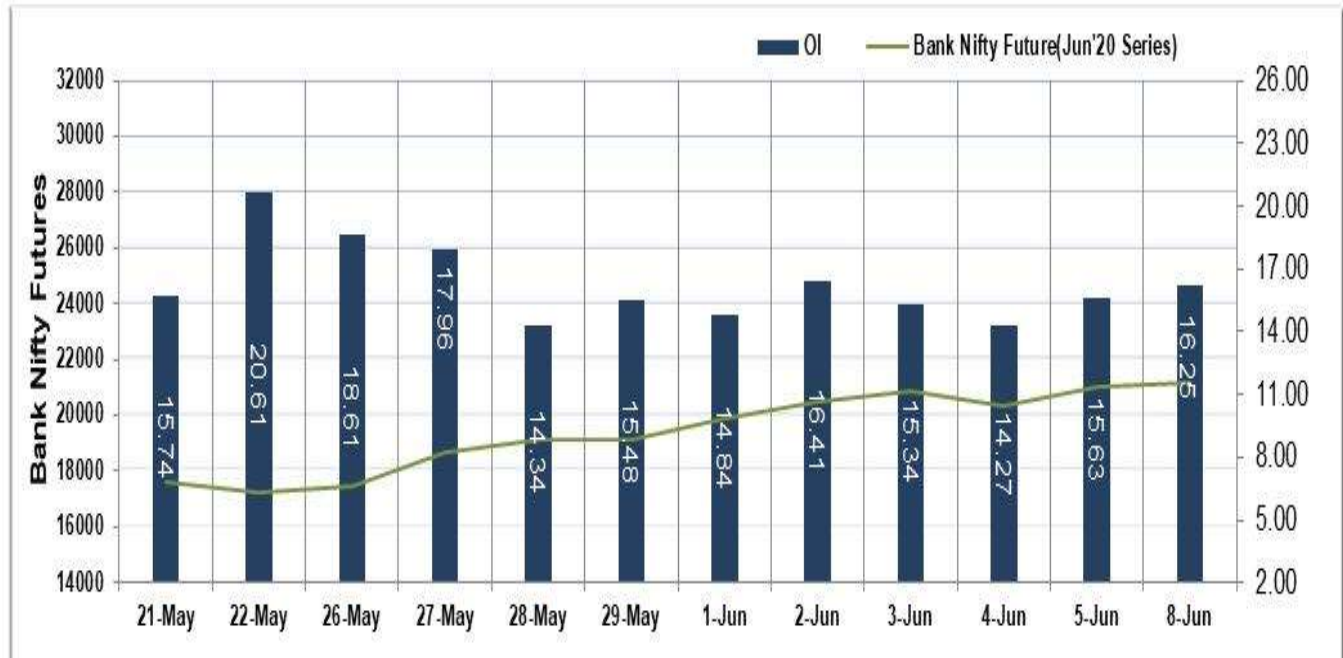
Market TO	Current	Previous	Net%
BSE CASH	3998	3263	23
NSE CASH	68095	64397	6
NSE FO	1142760	879210	30

FII Derivatives	Buy	Sell	Net
Ind. Futures	5621.08	6060.14	(439)
Ind. Options	176210	174436	5
Stk. Futures	21653	21305	279
Stk. Options	4698.24	4676.41	22

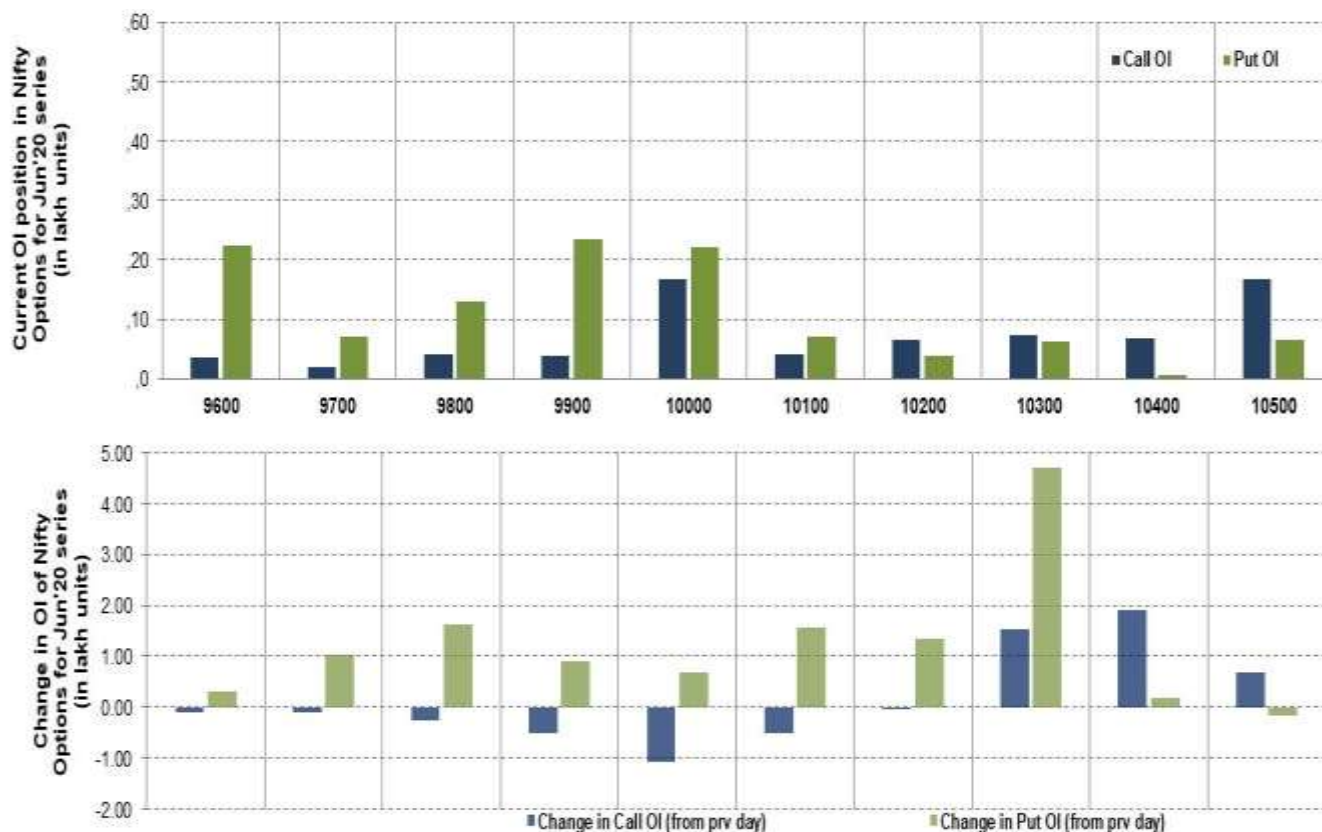
Nifty Futures



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 0.07 million in open interest.
- Among Nifty puts 9,900SP 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 10,500 SP (1.68mn) and that for Puts was at 9,900 SP (2.34mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10167.45 up by 0.25 percent from the previous close. On the upper side it has resistance of 10290 and 10440 levels, while lower side it has support of 10020 and 9860 levels. Intraday traders should be cautious and take position accordingly.

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