

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9814	9611	9712	9828	9929	10045	Neutral	Neutral	Sell
Sensex	33229	32528	32878	33274	33625	34021	Neutral	Neutral	Sell
Nifty Futures	9817	9579	9698	9801	9921	10024	Neutral	Neutral	Sell
Bank Nifty	19913	19311	19612	20041	20342	20772	Neutral	Neutral	Sell
CNX IT	14397	14068	14233	14402	14566	14736	Neutral	Neutral	Neutral
CNX Midcap	14169	13946	14057	14255	14366	14563	Neutral	Neutral	Sell
CNX Small Cap	4410	4342	4376	4414	4448	4486	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33228.80	-552.9	-1.63
NIFTY	9813.70	-159.2	-1.6
MIDCAP	12454.95	-145.2	-1.15
SMLCAP	11844.85	-0.42	0.00
BSEFMC	10724.17	-162.6	-1.49
AUTO	14606.94	-242.7	-1.63
POWER	1509.16	-35.11	-2.27
REALTY	1538.56	-48.23	-3.04
BSE IT	14346.5	-25.33	-0.18
BANKEX	22669.21	-829.4	-3.53
OILGAS	12469.67	-59.95	-0.48
METAL	6969.59	-148.8	-2.09

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.15	0.20	0.27
26-Jun-20 EUR-INR	85.71	-0.10	-0.13
26-Jun-20 GBP-INR	95.36	-0.50	-0.52
26-Jun-20 JPY- INR	70.96	0.32	0.45

Advance/ Decline	Adv	Dec	Un Ch.
NSE	908	971	66
BSE	1305	1256	182

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3248	6208	(2960)
DII	3826	2750	1076

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

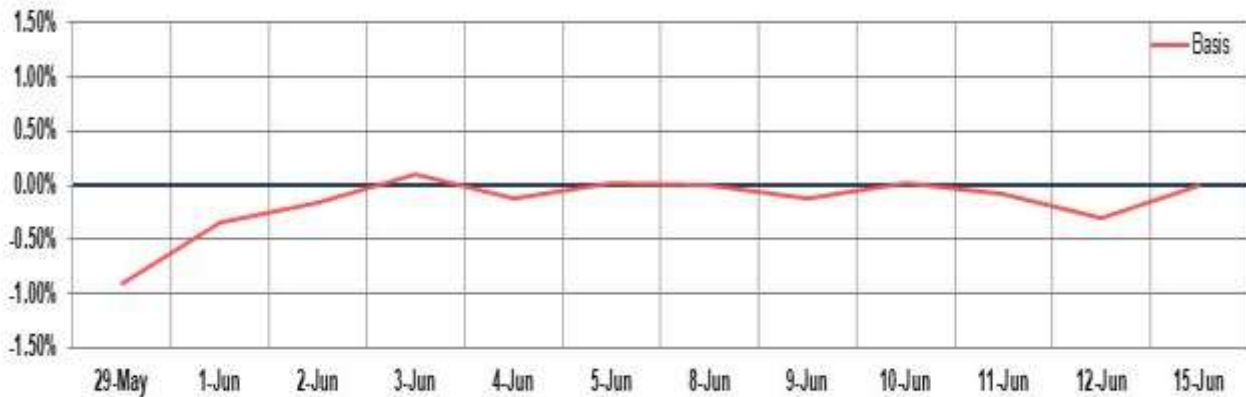
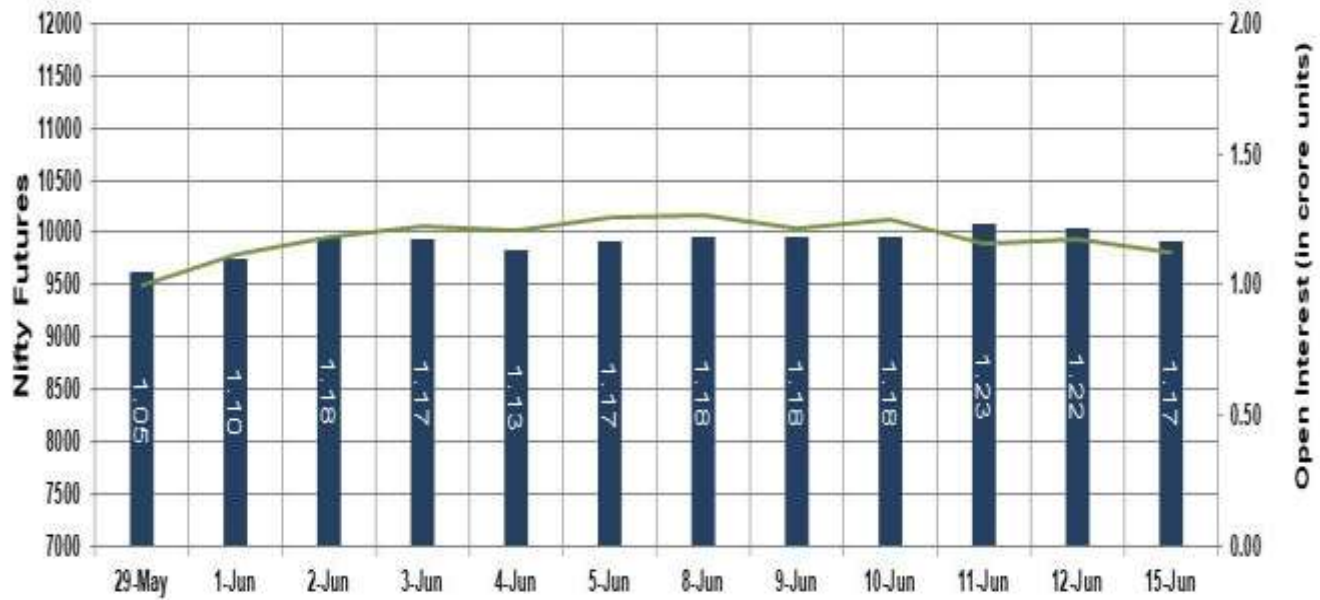
Indian equity indices ended Monday's session on lower note with losses of over one and half percent, as a second wave of infections throughout the world, including China and US, gave jitters to investors. Domestic stock markets started the week on a negative note, as traders were cautious as the government has not released the headline IIP growth for April, Consumer Price Inflation (CPI) for May saying that it is not appropriate to compare these readings with the previous months. The March IIP reading has been revised further lower to -18.3 percent versus -16.7 percent said earlier. Besides, it said the May CPI combined food price index is at 9.28 percent and risen up 0.1 percent versus the April reading.

Key gauges added more losses in afternoon session to trade near day's low, amid India saw a deflation in wholesale prices in May as the wholesale price index (WPI) contracted 3.21 per cent. Due to limited information available for the month of April 2020, the provisional figures of May-2020 are compared with final figures of March, 2020. However, Indian market recovered slightly in the last hour of trading session, taking support from the Finance Ministry's statement that public sector banks (PSBs) have disbursed Rs 14,690.84 crore till June 11, under the Rs 3 lakh crore Emergency Credit Line Guarantee Scheme (ECLGS) for the Micro, Small & Medium Enterprises (MSME) sector, hit hard by the coronavirus crisis.

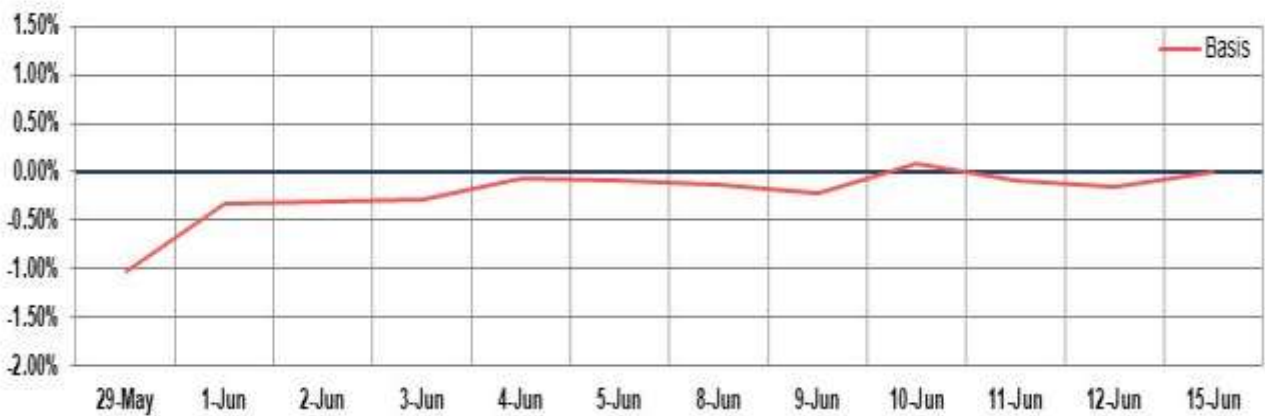
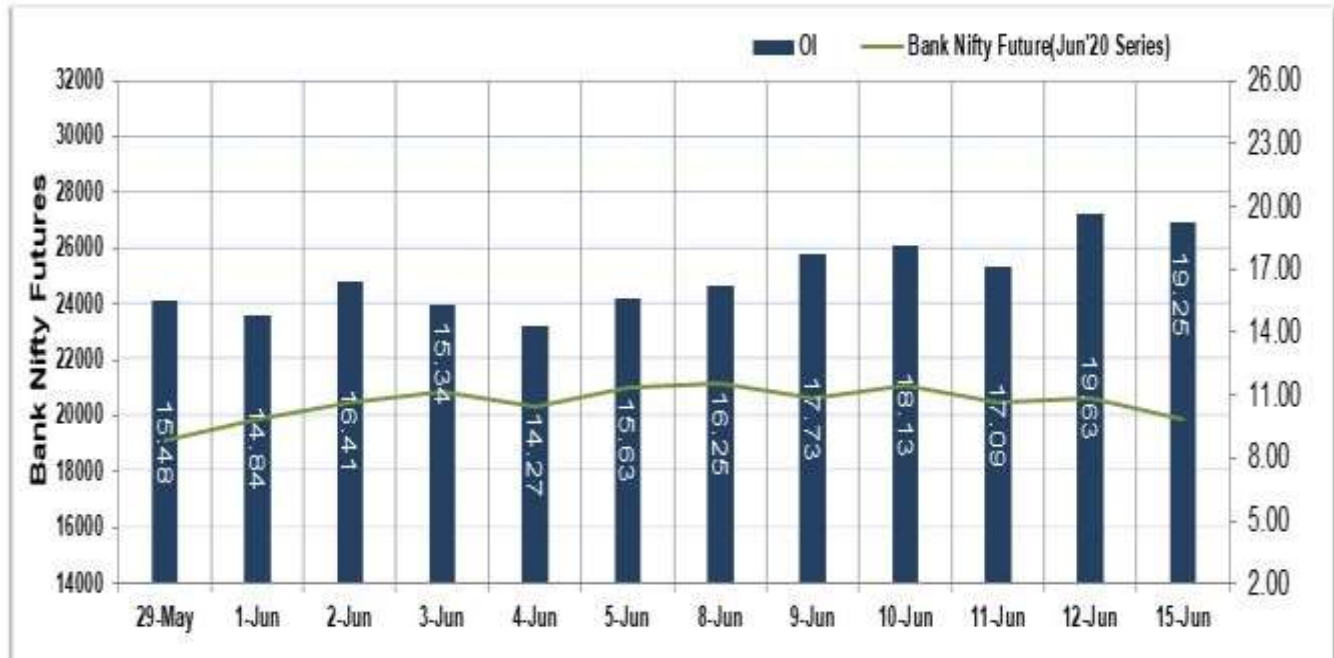
Market T	Current	Previous	Net%
BSE CASH	2960	3348	(12)
NSE CASH	54265	60987	(11)
NSE FO	1202860	1129961	6

FII Derivatives	Buy	Sell	Net
Ind. Futures	7920.38	8275.40	(355)
Ind. Options	176210	174436	250
Stk. Futures	21653	21305	(2027)
Stk. Options	5628.99	5695.51	(67)

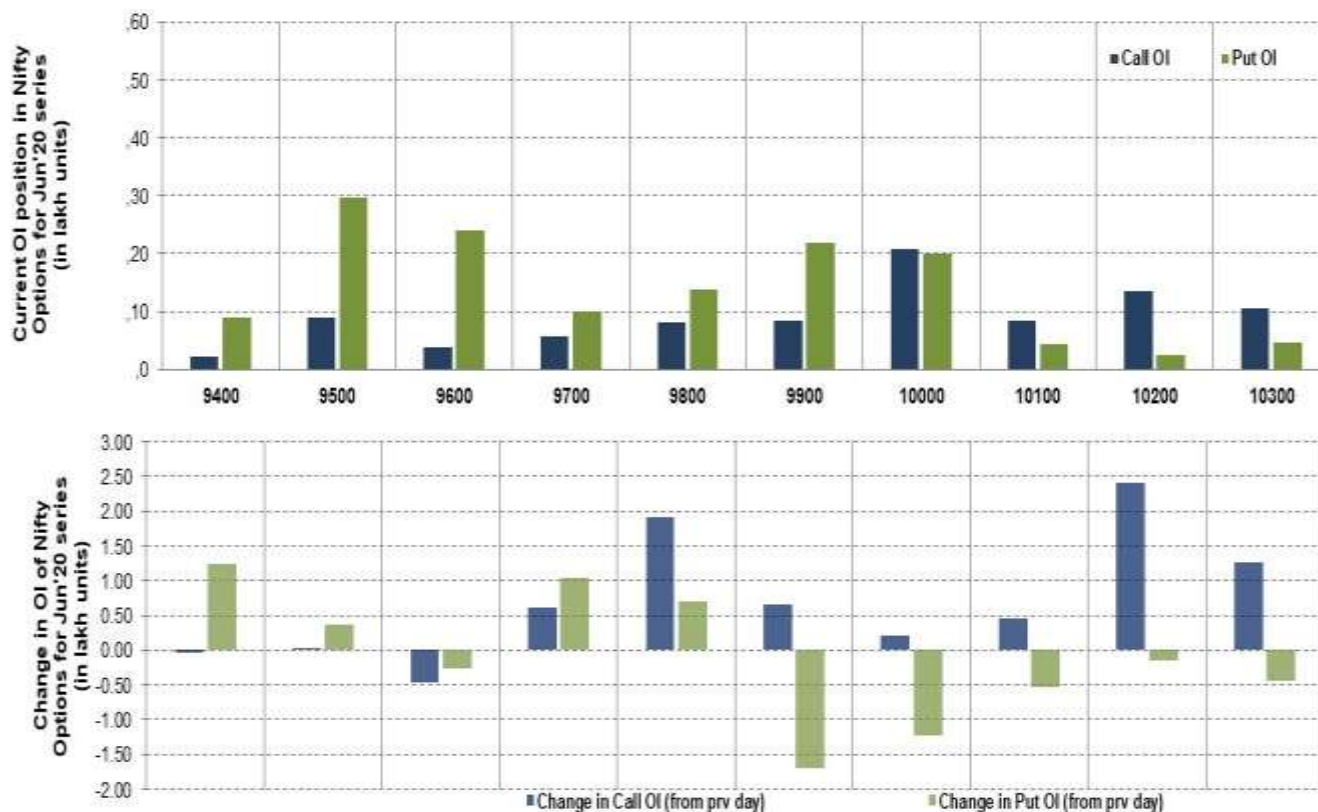
## Nifty Futures



## 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 0.02 million in open interest.
- Among Nifty puts 9,500SP from the Jun month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (2.09mn) and that for Puts was at 9,500 SP (2.98mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9813.70 down by 1.60 percent from the previous close. On the upper side it has resistance of 9990 and 10170 levels, while lower side it has support of 9690 and 9420 levels. Intraday traders should be cautious and take position accordingly.

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