

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9315	8888	9101	9218	9431	9547	Neutral	Sell	Neutral
Sensex	31605	30129	30867	31264	32002	32399	Neutral	Sell	Neutral
Nifty Futures	9311	8860	9086	9213	9439	9567	Neutral	Sell	Neutral
Bank Nifty	18711	17068	17889	18382	19203	19696	Neutral	Sell	Neutral
CNX IT	13953	13290	13622	13819	14151	14348	Buy	Neutral	Neutral
CNX Midcap	12911	12646	12778	12853	12986	13061	Neutral	Sell	Sell
CNX Small Cap	3906	3844	3875	3893	3924	3943	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31605.22	995.92	3.25
NIFTY	9314.95	285.90	3.17
MIDCAP	11467.83	61.25	0.54
SMLCAP	10619.01	28.59	0.27
BSEFMC	10495.71	50.84	0.49
AUTO	13390.53	110.43	0.83
POWER	1454.04	10.01	0.69
REALTY	1316.54	21.76	1.68
BSE IT	14146.61	411.72	3.00
BANKEX	21516.08	1465.45	7.31
OILGAS	11339.49	160.55	1.44
METAL	6537.65	168.94	2.65

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.89	0.01	0.02
26-Jun-20 EUR-INR	83.60	0.50	0.60
26-Jun-20 GBP-INR	93.48	0.12	0.13
26-Jun-20 JPY- INR	70.41	-0.11	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1059	712	120
BSE	1345	974	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6192	6526	(335)
DII	5685	3276	2409

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

## Market Commentary

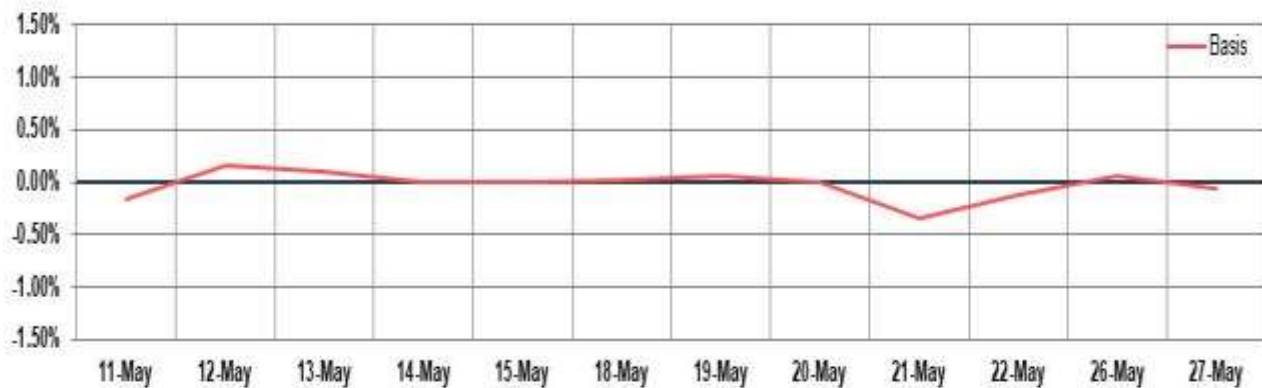
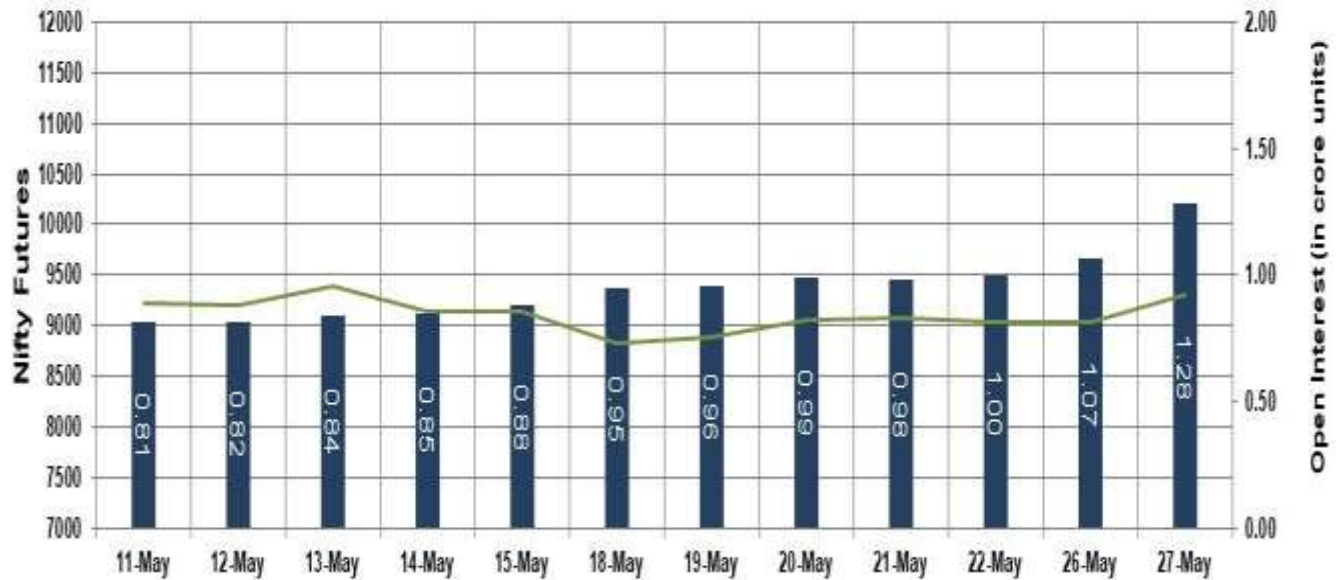
Wednesday's trading session turned out to be extremely sanguine for local equity markets and concluded near day's highest point, on the back of widespread buying by participants along with firm cues from the global markets. After making optimistic start, key indices turned cautious, as Fitch Ratings in its latest Global Economic Outlook (GEO) for May has projected Indian economy to contract 5% in current financial year (FY21) on account of slump in economic activities and very stringent lockdown policy. This is substantially lower than 0.8 percent growth for FY21 projected in April. But, markets quickly regained traction as traders found support with report that the government notified the Rs 3 lakh crore Emergency Credit Line Guarantee Scheme for Medium, Small and Micro Enterprises (MSMEs) under the Atma Nirbhar Bharat Abhiyan to help them tide over the economic distress being faced due to the COVID-19 pandemic.

The local equity indices gathered further ground in late afternoon session, even as credit rating agency CRISIL in its latest report stated that India is staring at its worst recession in the current fiscal since Independence. The agency predicted the economy to shrink by 5 per cent in the current fiscal because of coronavirus lockdown and added that the first quarter (April to June 2020) will suffer a staggering 25 per cent contraction.

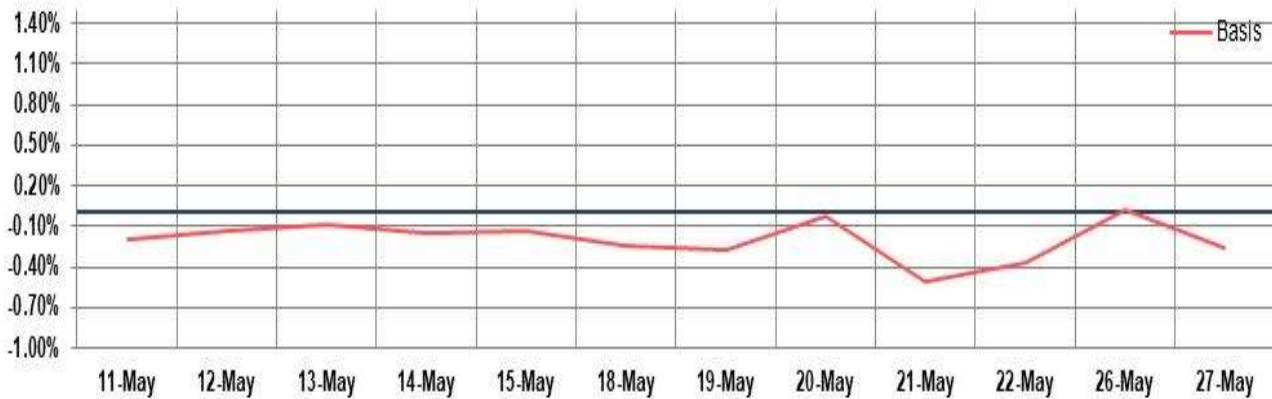
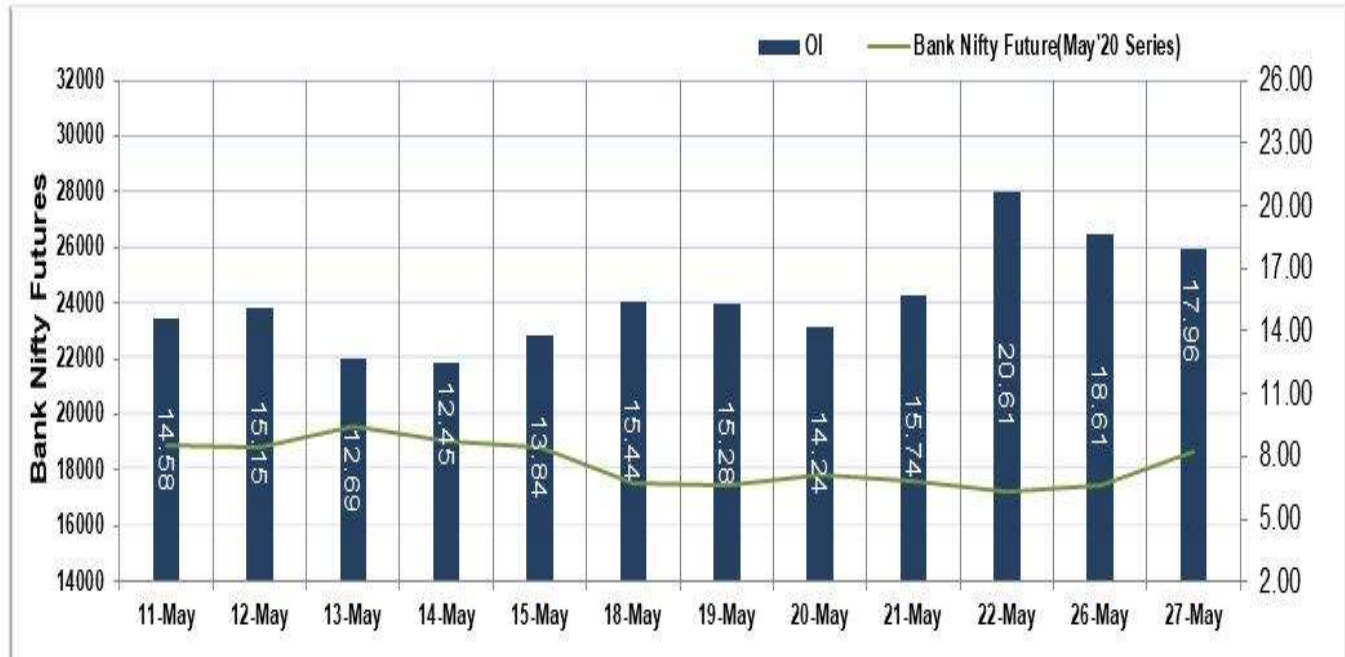
Market TO	Current	Previous	Net%
BSE CASH	2108	11596	(82)
NSE CASH	52709	47510	11
NSE FO	1727278	939623	84

FII Derivatives	Buy	Sell	Net
Ind. Futures	10202.5	8538.21	1664
Ind. Options	176210	174436	1753
Stk. Futures	21653	21305	912
Stk. Options	1933.69	1969.73	(36)

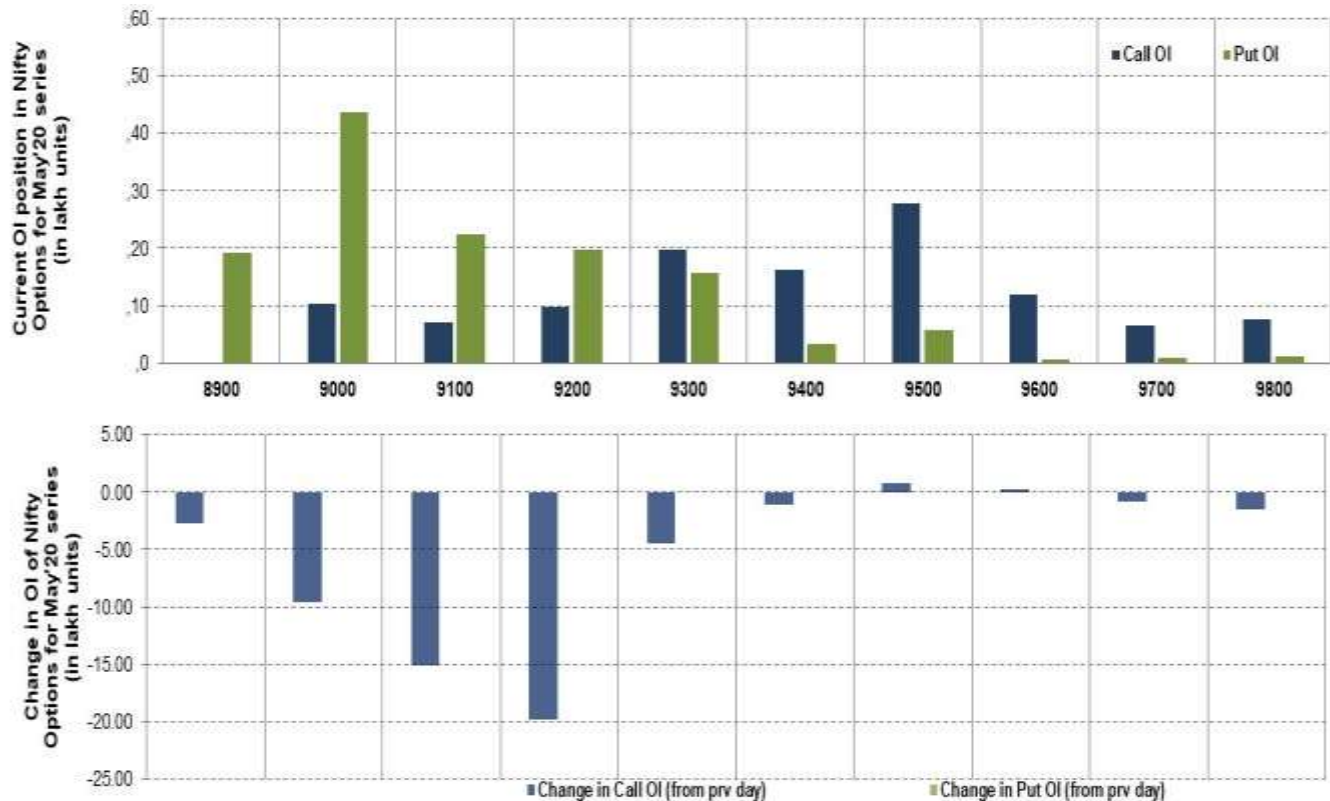
## Nifty Futures



## 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 9,500SP from the May month expiry was the most active call with an addition of 0.08 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with an addition of 1.23 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (2.80mn) and that for Puts was at 9,000 SP (4.38mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9314.95 up by 3.17 percent from the previous close. On the upper side it has resistance of 9550 and 9710 levels, while lower side it has support of 9120 and 8990 levels. Intraday traders should be cautious and take position accordingly.

## Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

## About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.