

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	9490	9271	9381	9446	9555	9621	Neutral	Sell	Neutral
Sensex	32201	31411	31806	32037	32431	32662	Neutral	Sell	Neutral
Nifty Futures	9491	9260	9375	9435	9551	9611	Neutral	Sell	Neutral
Bank Nifty	19170	18512	18841	19148	19477	19785	Neutral	Sell	Neutral
CNX IT	14029	13643	13836	13952	14145	14261	Buy	Neutral	Neutral
CNX Midcap	13130	12892	13011	13079	13198	13266	Neutral	Sell	Sell
CNX Small Cap	3969	3918	3943	3962	3987	4006	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32200.59	595.37	1.88
NIFTY	9490.10	175.15	1.88
MIDCAP	11622.06	154.23	1.34
SMLCAP	10769.34	150.33	1.42
BSEFMC	10591.43	95.72	0.91
AUTO	13864.74	474.21	3.54
POWER	1469.94	15.90	1.09
REALTY	1350.71	34.17	2.60
BSE IT	14204.85	58.24	0.41
BANKEX	22021.66	505.58	2.35
OILGAS	11444.35	104.86	0.92
METAL	6691.31	153.66	2.35

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.99	0.10	0.14
26-Jun-20 EUR-INR	83.63	0.03	0.04
26-Jun-20 GBP-INR	93.11	-0.38	-0.41
26-Jun-20 JPY- INR	70.54	0.13	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1263	533	118
BSE	1533	816	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8584	6230	2354
DII	5044	4899	145

*NOTE: - FII AND DII data figure is provisional

Market Commentary

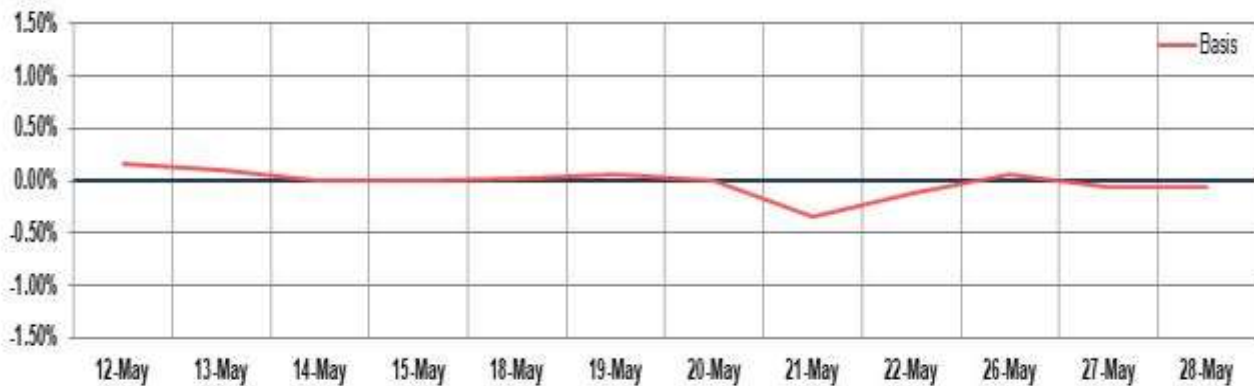
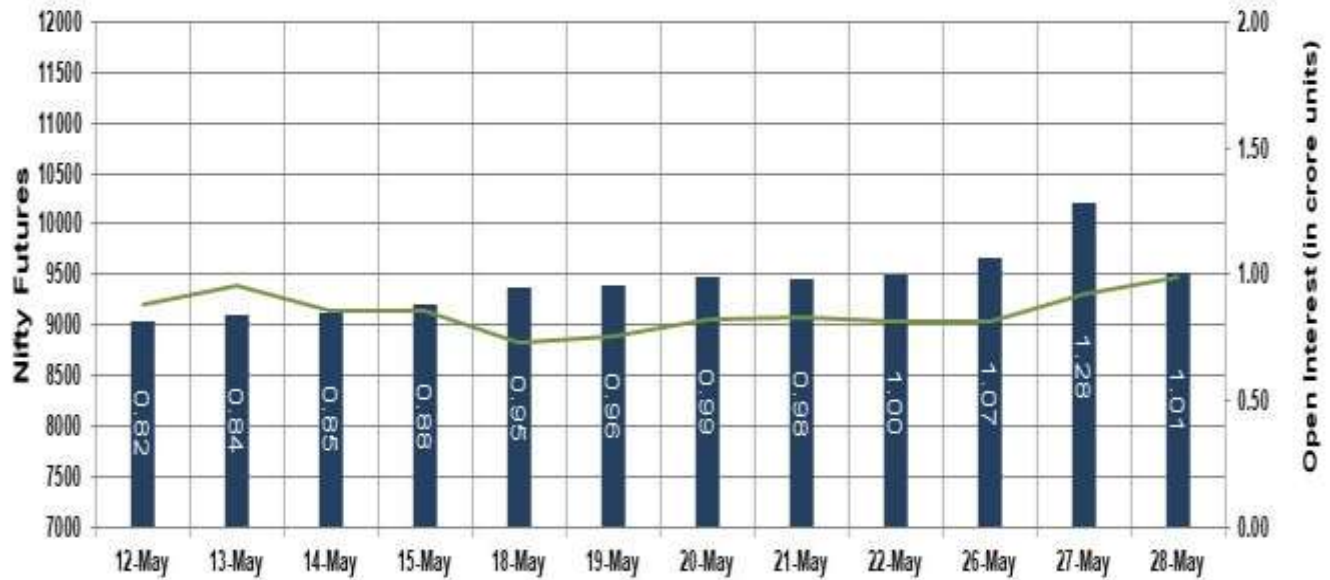
Extending their previous session's rally, Indian equity benchmarks witnessed remarkable day of trade with frontline gauges garnering a gain of around two percent each on Thursday. Markets started the session on optimistic note with Commerce and industry minister Piyush Goyal's statement that worst for the economy is over and revival is in the air. Traders took some support with former RBI governor Duvvuri Subbarao said that the country's economy is likely to decline by 5 percent in the current fiscal but may expand by around 5 percent in the next financial year. Traders overlooked SBI Ecowrap report stating that as the coronavirus pandemic and the nationwide lockdown severely impact the economy, India's gross domestic product for the first quarter of the financial year 2020-21 is likely to contract by over 40 per cent.

Markets continued to trade upward to end near intraday high levels. Traders took note of report that India may need to inject up to Rs 1.5 lakh crore rupees (\$19.81 billion) into its state-owned lenders as their pile of soured assets is expected to double during the coronavirus pandemic. Separately, a report stated that with 7,260 cases, India has recorded its biggest single-day spike in total number of coronavirus cases to 158,086 - just a shade behind Turkey. Worldometer data also suggests that the country has seen 190 new deaths in the past 24 hours due to the infection. With this, India's death toll has risen to 4,534. Among states, Maharashtra has the highest number of Covid-19 cases, at 56,948.

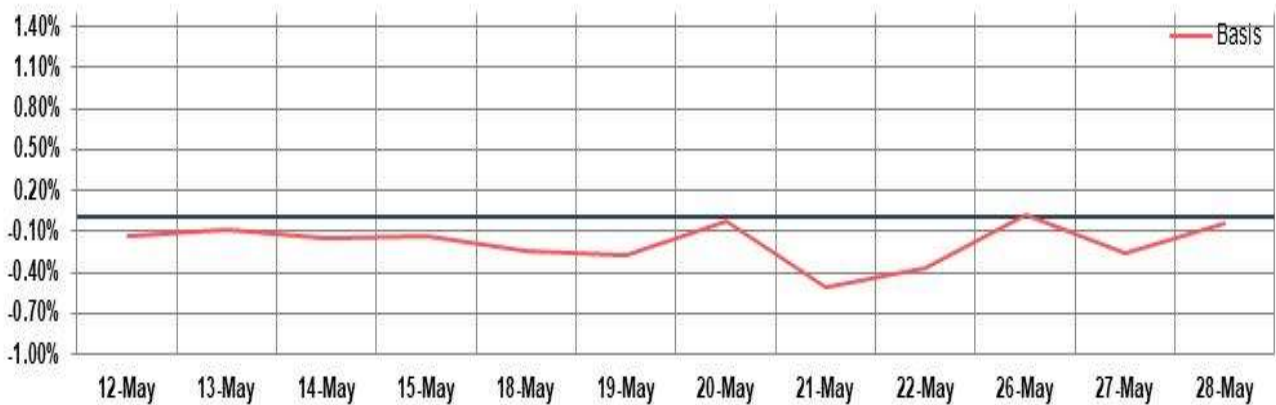
Market TO	Current	Previous	Net%
BSE CASH	3027	2108	44
NSE CASH	56952	52709	8
NSE FO	2929333	1727278	70

FII Derivatives	Buy	Sell	Net
Ind. Futures	7624.87	7978.45	(354)
Ind. Options	176210	174436	2421
Stk. Futures	21653	21305	2123
Stk. Options	1584.09	1639.82	(56)

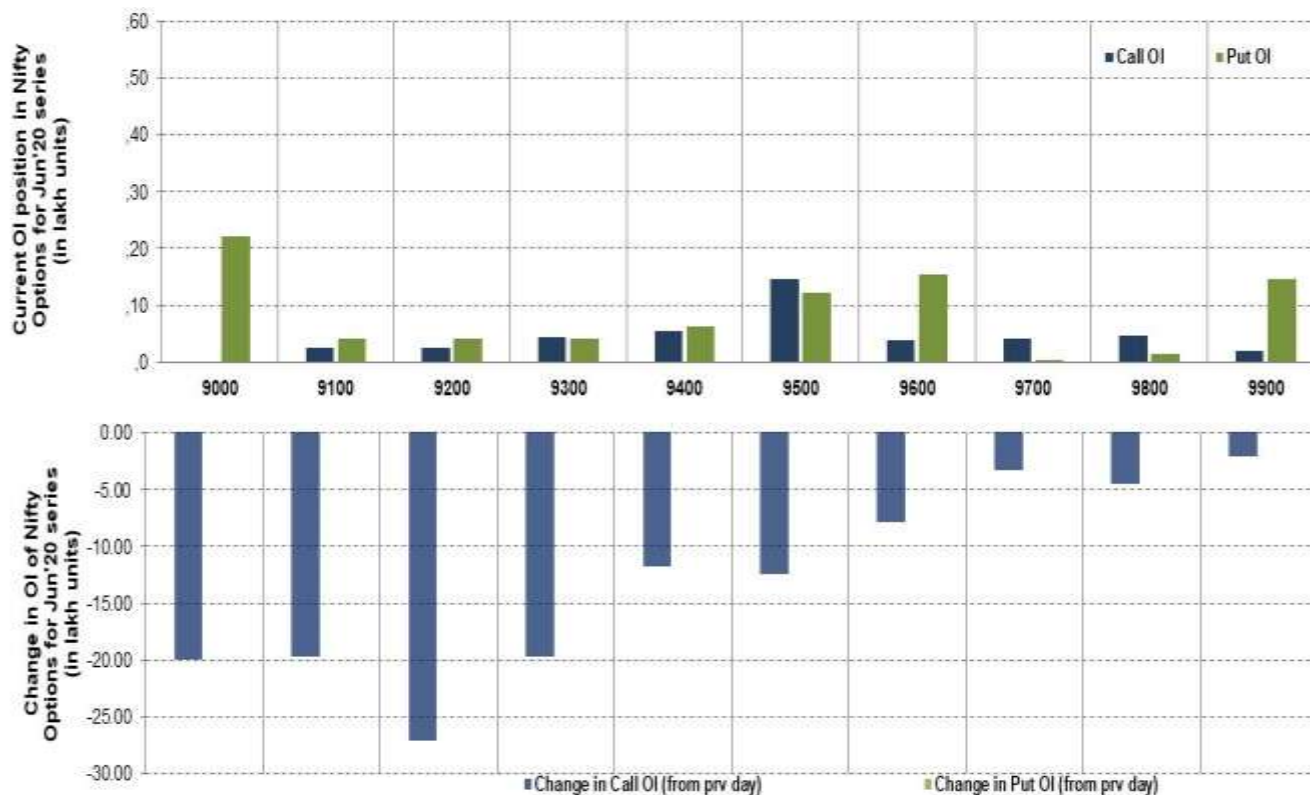
Nifty Futures



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 Jun month expiry was the most active call with a reduction of 1.24 million in open interest.
- Among Nifty puts 9,000SP from the Jun month expiry was the most active put with a reduction of 2.16 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.50mn) and that for Puts was at 9,000 SP (4.38mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9490.10 up by 1.88 percent from the previous close. On the upper side it has resistance of 9610 and 9860 levels, while lower side it has support of 9220 and 9050 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 Ahmedabad, 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.