

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	10142	9983	10063	10120	10200	10257	Buy	Neutral	Sell
Sensex	34287	33769	34028	34217	34476	34664	Buy	Neutral	Sell
Nifty Futures	10179	9990	10085	10134	10229	10278	Buy	Neutral	Sell
Bank Nifty	21035	20112	20573	20886	21347	21660	Buy	Neutral	Sell
CNX IT	14627	14520	14574	14653	14707	14786	Buy	Neutral	Neutral
CNX Midcap	14158	13886	14022	14100	14237	14315	Buy	Neutral	Sell
CNX Small Cap	4423	4297	4360	4395	4458	4493	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34287.24	306.54	0.90
NIFTY	10142.15	113.05	1.13
MIDCAP	12554.16	220.87	1.79
SMLCAP	11855.17	290.38	2.51
BSEFMC	11034.87	-35.56	-0.32
AUTO	15010.47	261.22	1.77
POWER	1569.13	36.93	2.41
REALTY	1568.37	32.67	2.13
BSE IT	14572.65	-110.4	-0.75
BANKEX	24077.99	640.71	2.73
OILGAS	12535.96	177.19	1.43
METAL	7435.91	276.16	3.86

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.80	0.07	0.09
26-Jun-20 EUR-INR	85.90	1.09	1.28
26-Jun-20 GBP-INR	95.79	0.91	0.96
26-Jun-20 JPY- INR	69.36	-0.21	-0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1567	309	63
BSE	2036	547	134

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4586	4488	98
DII	3539	3492	47

*NOTE: - FII AND DII data figure is provisional

Market Commentary

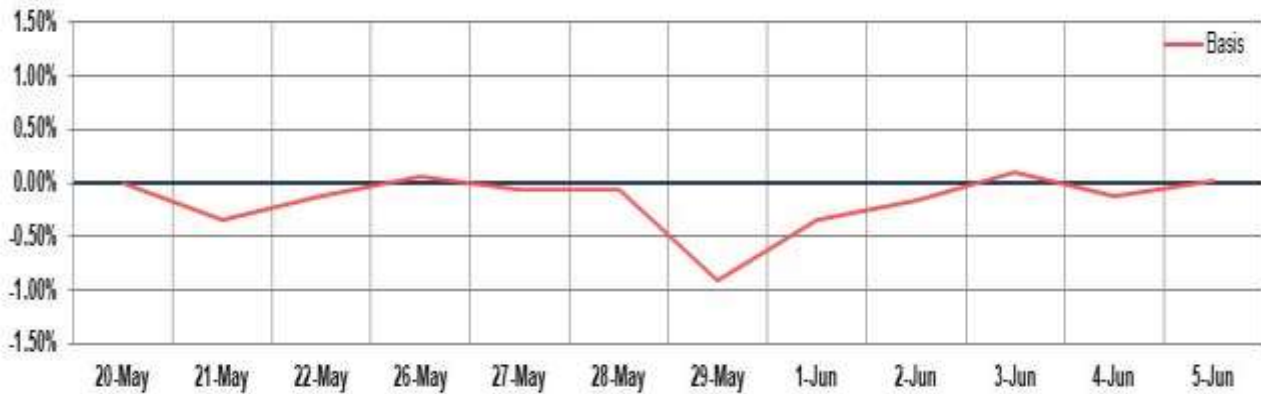
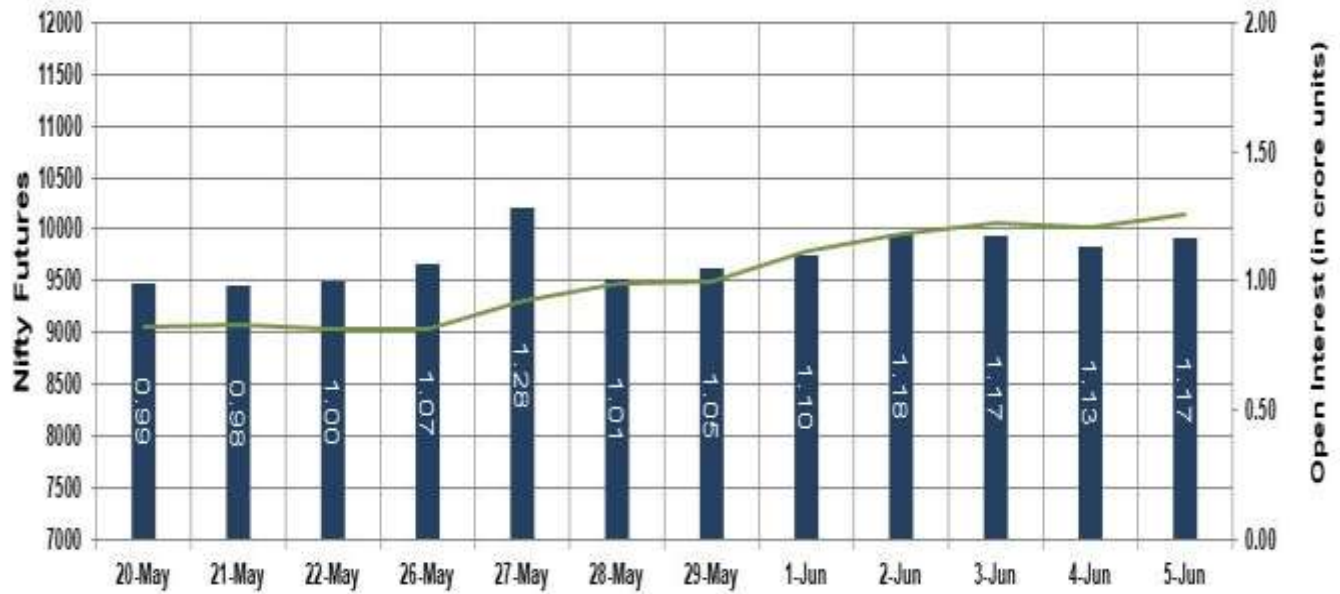
In a volatile session, Indian equity benchmarks traded in green throughout the day and ended on higher note on Friday, following positive global shares along with optimism over the easing of lockdown measures offset fears over rising cases of the coronavirus in the country. The markets had opened in the green, but soon pared most gains, as the surveys released by the Reserve Bank showing that consumer confidence has collapsed amid the coronavirus pandemic and it may result in contraction of the economy by 1.5 per cent during 2020-21. However, key gauges once again started upwards trend in late morning session, as traders took encouragement with the government data showing that the country's job situation registered an improvement during 2018-19 with unemployment rate declining to 5.8 per cent, down from 6.1 per cent in the previous financial year.

Buying got intensified in the final hour of session, taking support from Crisil Research report that even as coronavirus pandemic has impacted many sectors, the agriculture could be the only bright spot as real agriculture is likely to witness a 2.5 percent growth in 2020-21. Sentiments remained positive as Union Minister for MSME and Road Transport and Highways Nitin Gadkari has said that foreign direct investment (FDI) can be explored in non-banking financial companies (NBFCs), in order to strengthen NBFCs for extending support to MSMEs.

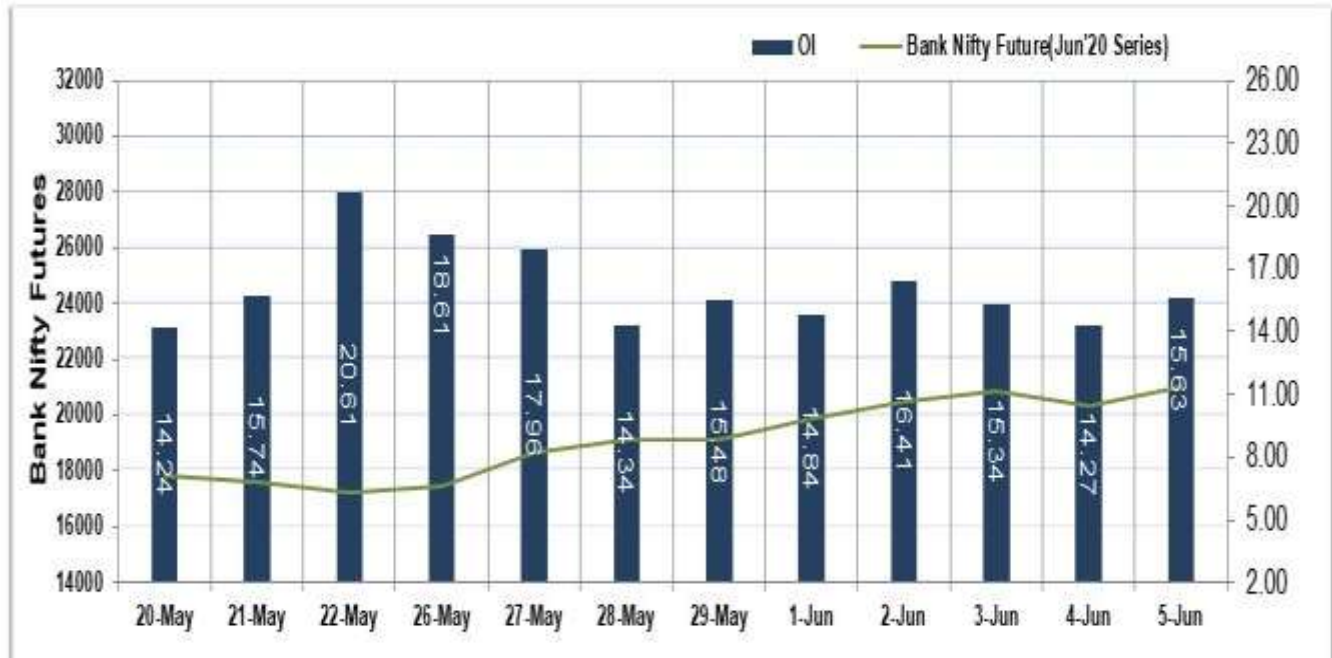
Market TO	Current	Previous	Net%
BSE CASH	3263	4782	(32)
NSE CASH	64397	61126	5
NSE FO	879210	2225986	(61)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5753.19	6098.28	(345)
Ind. Options	176210	174436	662
Stk. Futures	21653	21305	455
Stk. Options	4834.24	4807.13	27

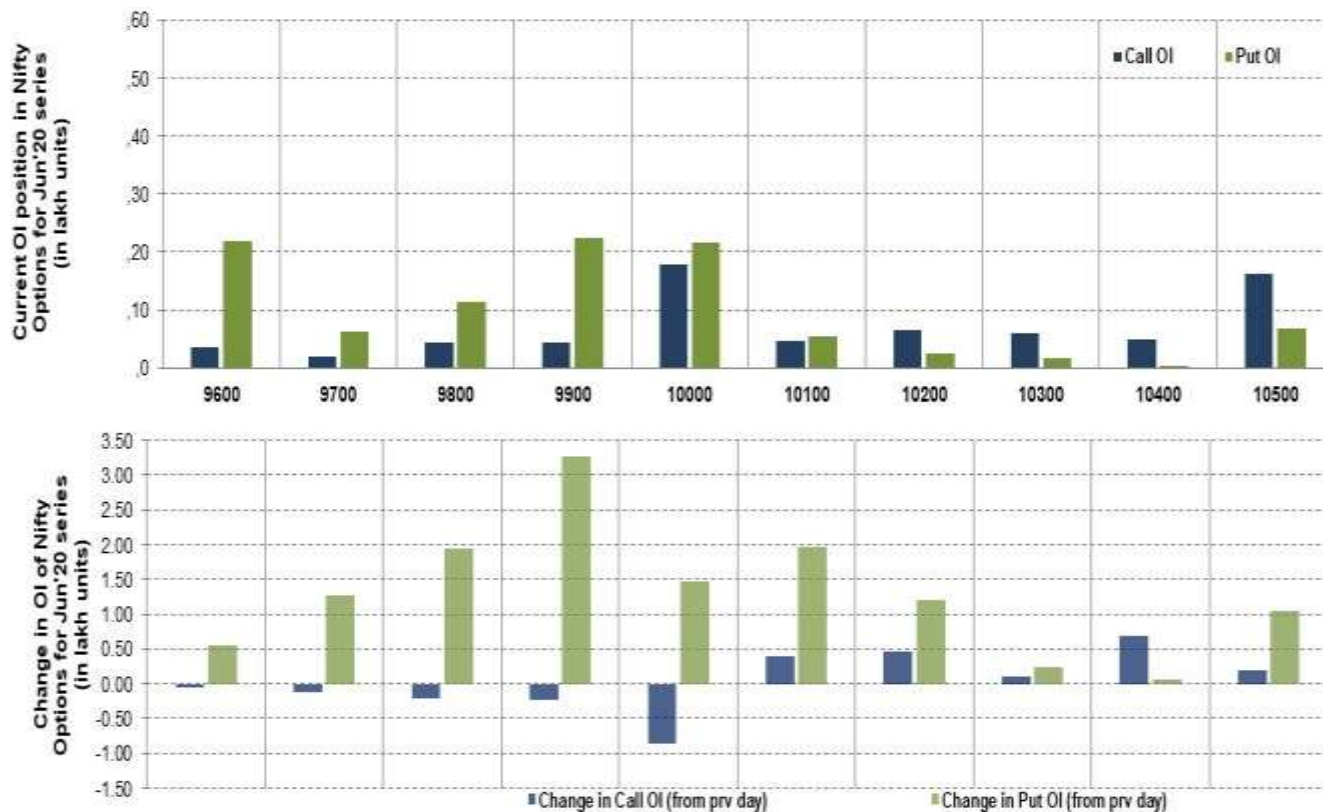
Nifty Futures



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 a reduction of 0.10 million in open interest.
- Among Nifty puts 9,900SP from the Jun month expiry was the most active put with an addition of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (1.78mn) and that for Puts was at 9,900 SP (2.25mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10142.15 up by 1.13 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.

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.