

# 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	10047	9850	9948	10120	10218	10389	Buy	Neutral	Sell
Sensex	33957	33286	33621	34216	34552	35146	Buy	Neutral	Sell
Nifty Futures	10008	9814	9911	10103	10200	10392	Buy	Neutral	Sell
Bank Nifty	20725	20035	20380	20974	21319	21914	Buy	Neutral	Sell
CNX IT	14738	14540	14639	14811	14910	15082	Buy	Neutral	Neutral
CNX Midcap	14169	13911	14040	14232	14361	14553	Buy	Neutral	Sell
CNX Small Cap	4414	4314	4364	4441	4492	4569	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33956.69	-413.9	-1.20
NIFTY	10046.65	-120.8	-1.19
MIDCAP	12557.50	-26.11	-0.21
SMLCAP	11846.05	-119.3	-1.00
BSEFMC	11035.95	1.43	0.01
AUTO	14872.41	-88.82	-0.59
POWER	1562.24	-7.54	-0.48
REALTY	1570.20	4.69	0.30
BSE IT	14747.12	-71.86	-0.48
BANDEX	23678.84	-556.9	-2.30
OILGAS	12633.21	-252.3	-1.96
METAL	7304.05	-90.55	-1.22

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.71	0.02	0.03
26-Jun-20 EUR-INR	85.34	-0.02	-0.02
26-Jun-20 GBP-INR	95.70	-0.01	-0.01
26-Jun-20 JPY- INR	70.04	0.84	1.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	757	1135	67
BSE	1111	1470	168

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6502	6011	491
DII	4044	4777	(733)

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

## Market Commentary

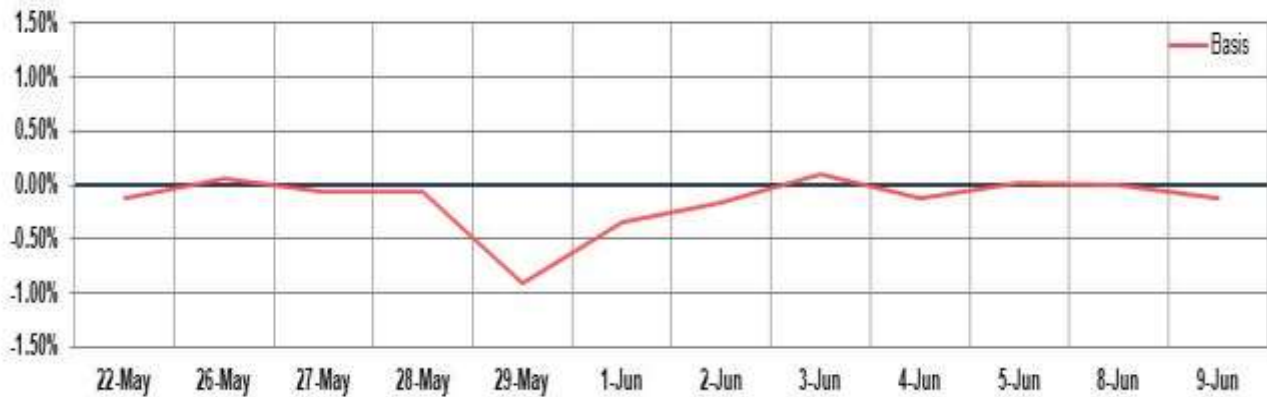
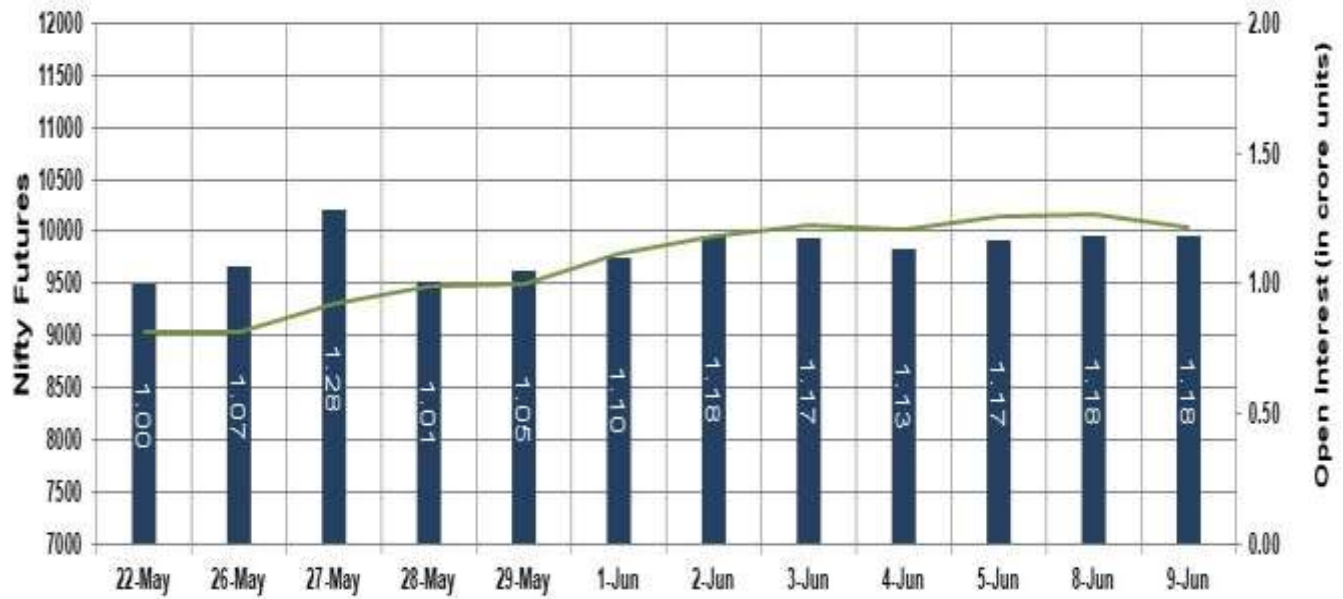
In a volatile session, Indian equity benchmarks erased all of the day's gains and ended near day's low point with losses of over a percent on Tuesday, as sharp selling pressure in Telecom and Banking stocks dragged the markets lower. After making slightly positive start, equity gauges turned cautious, as the World Bank said that India's economy will shrink by 3.2 percent in the current fiscal, as it joined a chorus of international agencies that are forecasting a contraction in growth rate due to the coronavirus lockdown halting economic activity. But, markets soon gained traction and traded in fine fettle as traders took encouragement with the Reserve Bank of India (RBI) proposed a comprehensive framework for sale of loan exposures, which could be standard, sub-standard or non-performing assets (NPAs), as part of the overall exercise to deepen the market for lending.

However, markets failed to hold on to gains and slipped into red terrain in the final hour of trade, as traders turned wary with global rating agency S&P Global Ratings in its report titled 'Financial Conditions Reflect Optimism, Lockdown Fatigue Emerges', stating that Indian economy is likely to shrink 5 per cent in the current fiscal, saying the fiscal stimulus worth 1.2 per cent of GDP will not be enough to provide significant growth support.

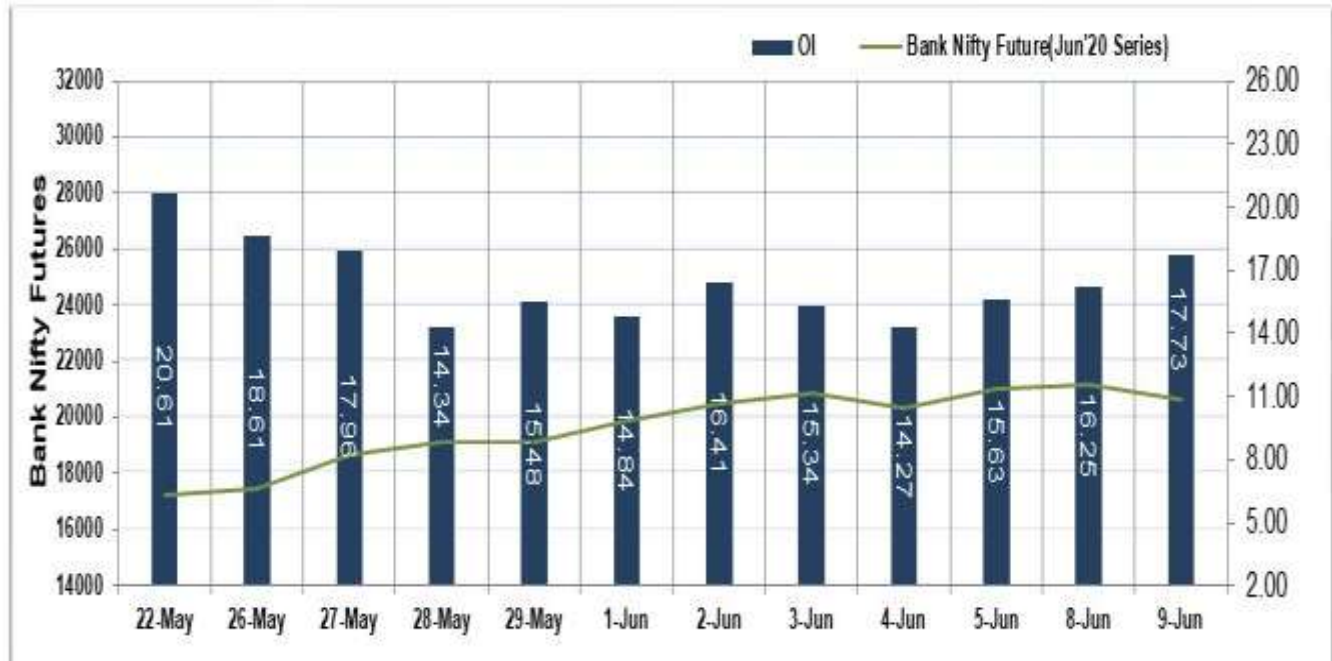
Market TO	Current	Previous	Net%
BSE CASH	3421	3998	(14)
NSE CASH	63875	68095	(6)
NSE FO	1483360	1142760	30

FII Derivatives	Buy	Sell	Net
Ind. Futures	6547.32	6321.13	226
Ind. Options	176210	174436	(193)
Stk. Futures	21653	21305	973
Stk. Options	4333.04	4312.67	20

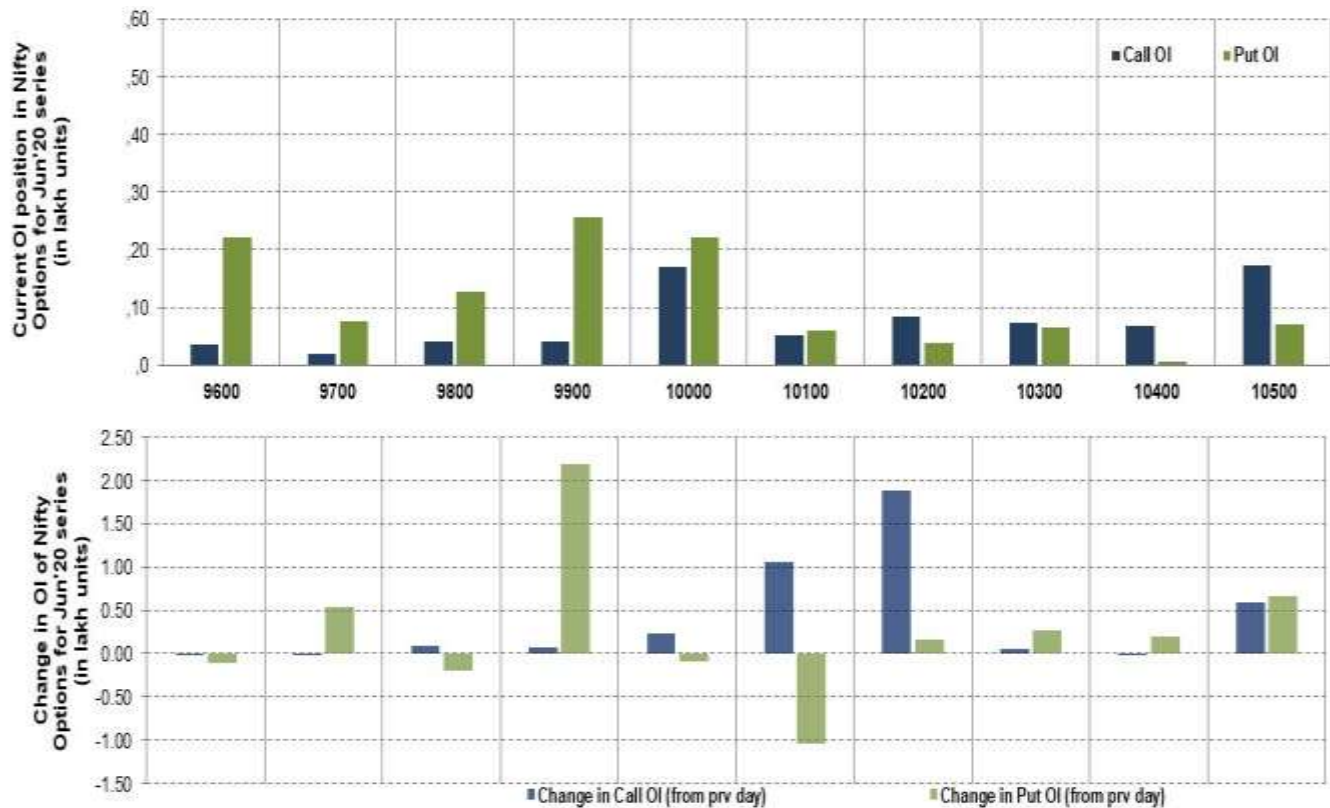
## Nifty Futures



## 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 0.06 million in open interest.
- Among Nifty puts 9,900SP from the Jun month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.74mn) and that for Puts was at 9,900 SP (2.56mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10046.65 down by 1.19 percent from the previous close. On the upper side it has resistance of 10160 and 10290 levels, while lower side it has support of 9940 and 9720 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.