

# 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	10289	10114	10202	10282	10369	10449	Buy	Neutral	Sell
Sensex	34842	34226	34534	34808	35117	35390	Buy	Neutral	Sell
Nifty Futures	10290	10096	10193	10278	10375	10460	Buy	Neutral	Sell
Bank Nifty	21506	20602	21054	21379	21831	22156	Neutral	Neutral	Sell
CNX IT	14411	14255	14333	14462	14540	14669	Buy	Neutral	Neutral
CNX Midcap	14941	14540	14741	14856	15057	15172	Buy	Neutral	Sell
CNX Small Cap	4695	4590	4642	4671	4724	4753	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34842.10	-26.88	-0.08
NIFTY	10288.90	-16.40	-0.16
MIDCAP	13222.43	82.00	0.62
SMLCAP	12606.14	95.37	0.76
BSEFMC	11275.95	248.04	2.25
AUTO	15277.82	-20.32	-0.13
POWER	1612.00	-1.21	-0.08
REALTY	1648.22	-15.62	-0.94
BSE IT	14396.44	-226.1	-1.55
BANKEX	24446.68	150.11	0.62
OILGAS	12723.21	-121.8	-0.95
METAL	7346.22	-41.66	-0.56

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-20 USD-INR	75.64	-0.00	-0.01
26-Jun-20 EUR-INR	84.81	-0.68	-0.80
26-Jun-20 GBP-INR	94.14	-0.59	-0.62
26-Jun-20 JPY- INR	70.51	-0.49	-0.69

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1019	845	64
BSE	1519	1191	110

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5717	6767	(1051)
DII	7786	8042	(256)

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

## Market Commentary

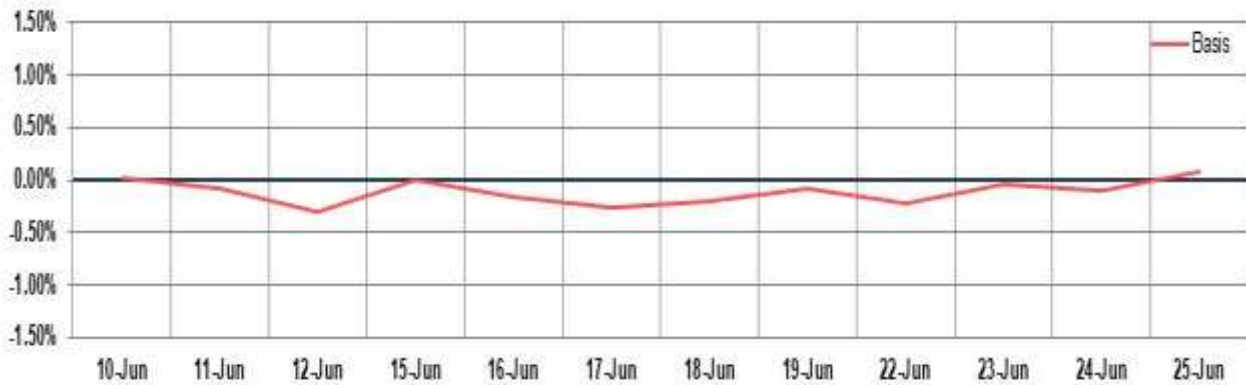
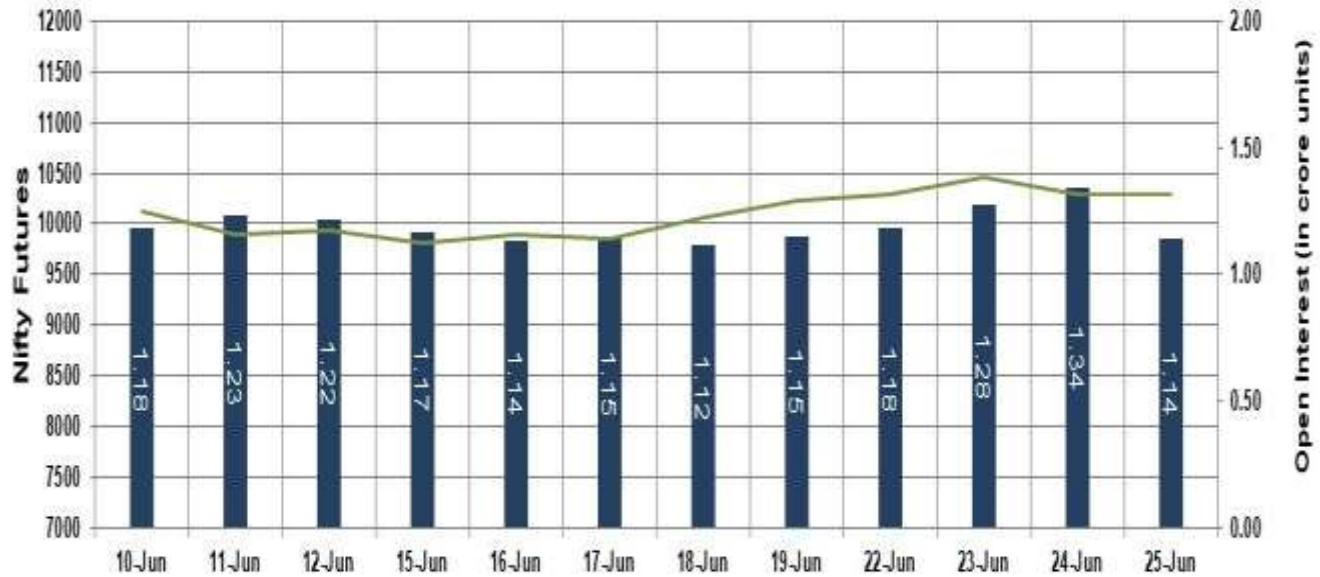
Indian equity benchmarks swung between positive and negative territory throughout the day and settled with minor losses on Thursday, amid expiry of monthly derivative contracts. Both the topline indices made gap-down opening, as the International Monetary Fund (IMF) projected a sharp contraction of 4.5% for the Indian economy in 2020, a historic low, citing the unprecedented coronavirus pandemic that has nearly stalled all economic activities. However, markets witnessed some buying activity in late morning session, as traders took some solace with Union Minister Nitin Gadkari launching the Credit Guarantee Scheme for Sub-ordinate Debt to provide Rs 20,000 crore of guarantee cover to two lakh micro, small and medium enterprises (MSMEs).

But, the recovery proved short lived and the indices tumbled once again near the day's low in early afternoon trade, as investors were also cautious amid media reports that China has significantly ramped up its military presence in Pangong Tso, Galwan Valley and several points in eastern Ladakh. Though, the markets firmed up once again in final hour of session but failed to end the session in green, on the back of weak global markets, which fell after surging US coronavirus cases and the International Monetary Fund's downgrade to global economic projections shook confidence in a recovery. Traders also took a note of report that the government has said that all urban cooperative banks and multi-state cooperative banks will come under the supervision of the Reserve Bank of India which is applicable to commercial banks.

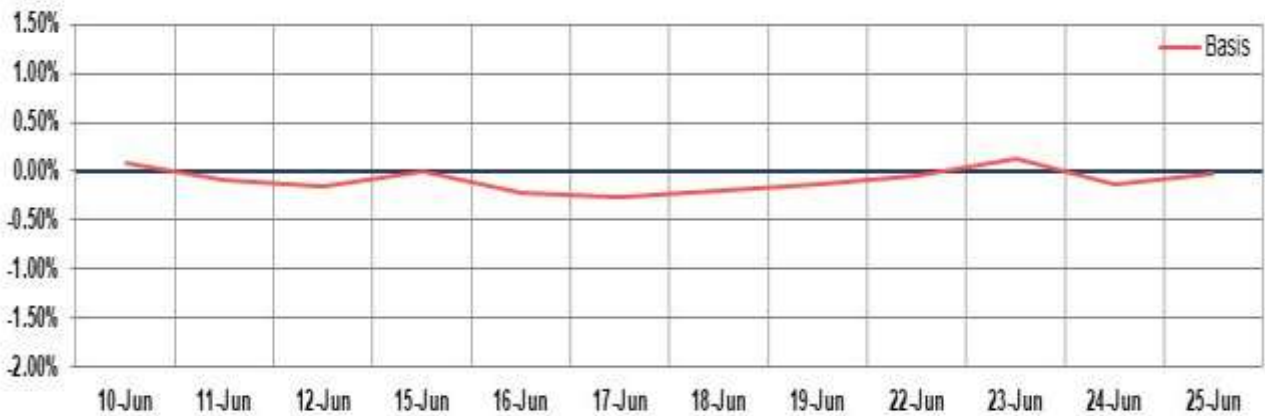
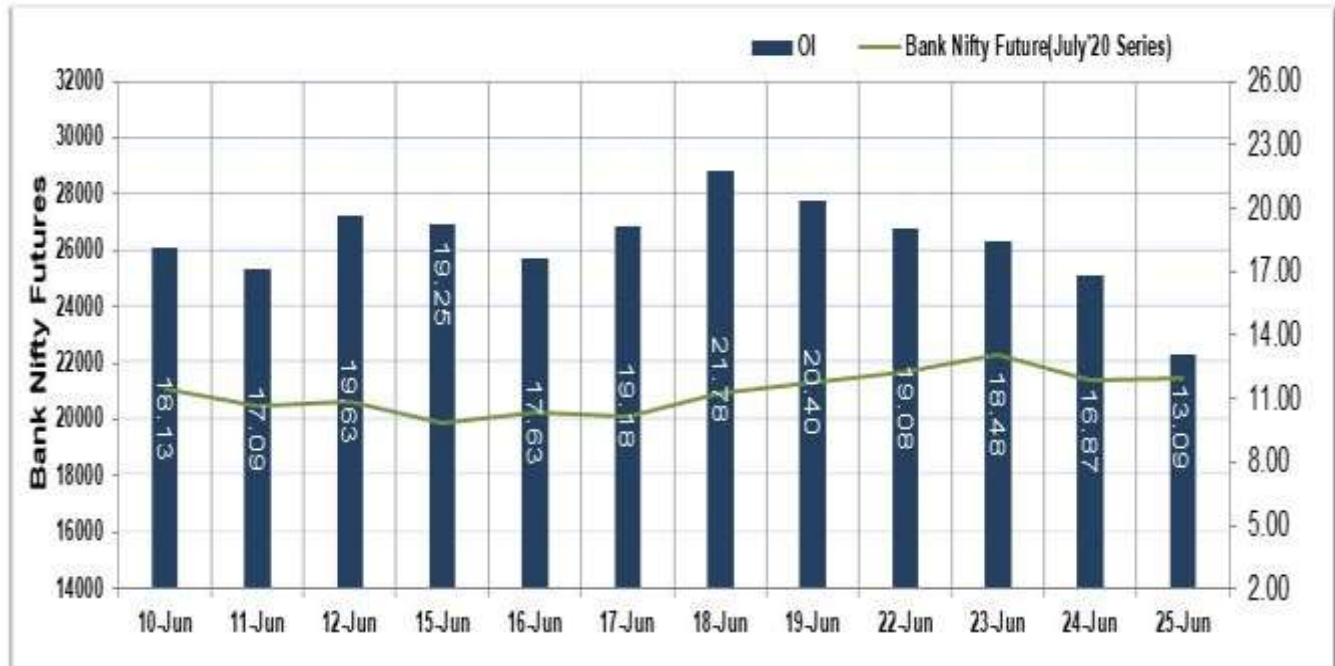
Market TO	Current	Previous	Net%
BSE CASH	3718	7588	(51)
NSE CASH	68660	74690	(8)
NSE FO	4162943	2255548	85

FII Derivatives	Buy	Sell	Net
Ind. Futures	8134.81	9136.64	(1002)
Ind. Options	176210	174436	597
Stk. Futures	21653	21305	734
Stk. Options	1974.71	2237.33	(263)

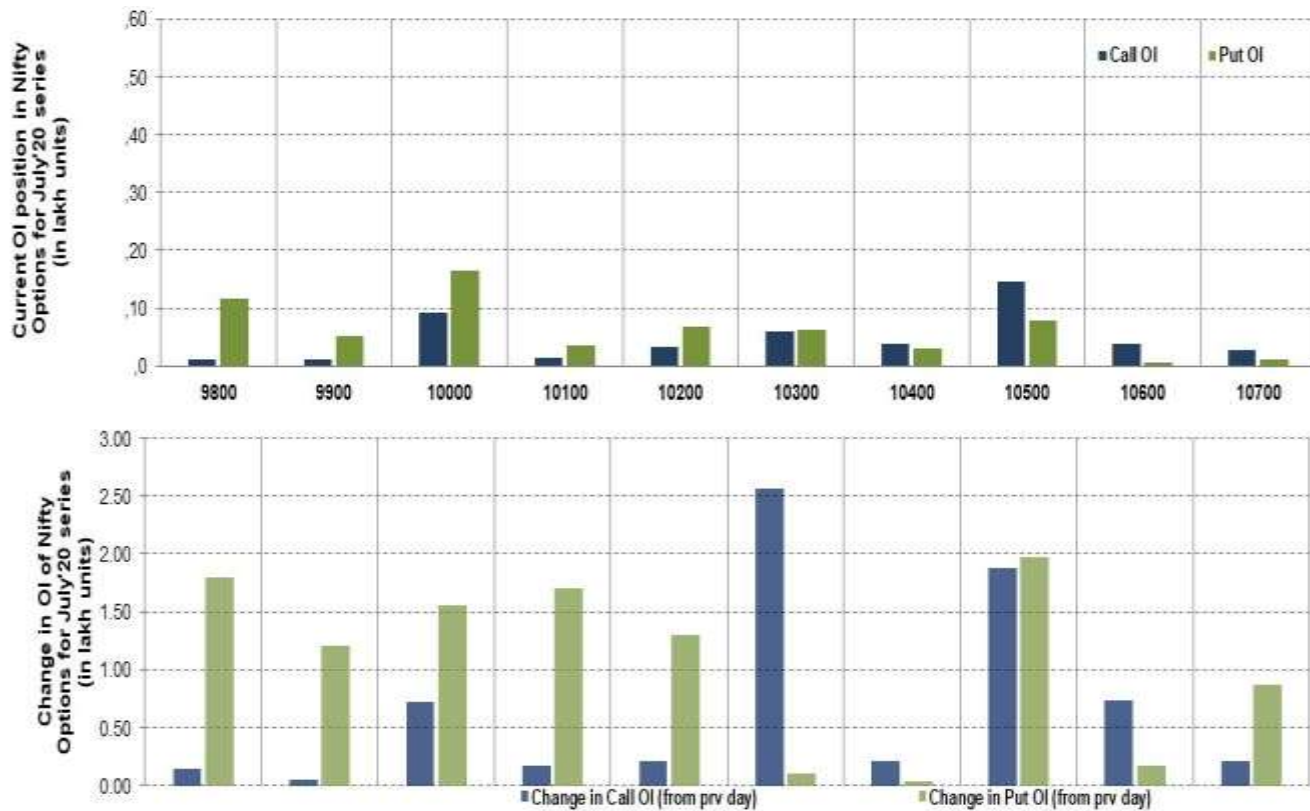
## Nifty Futures



## Bank Nifty Futures



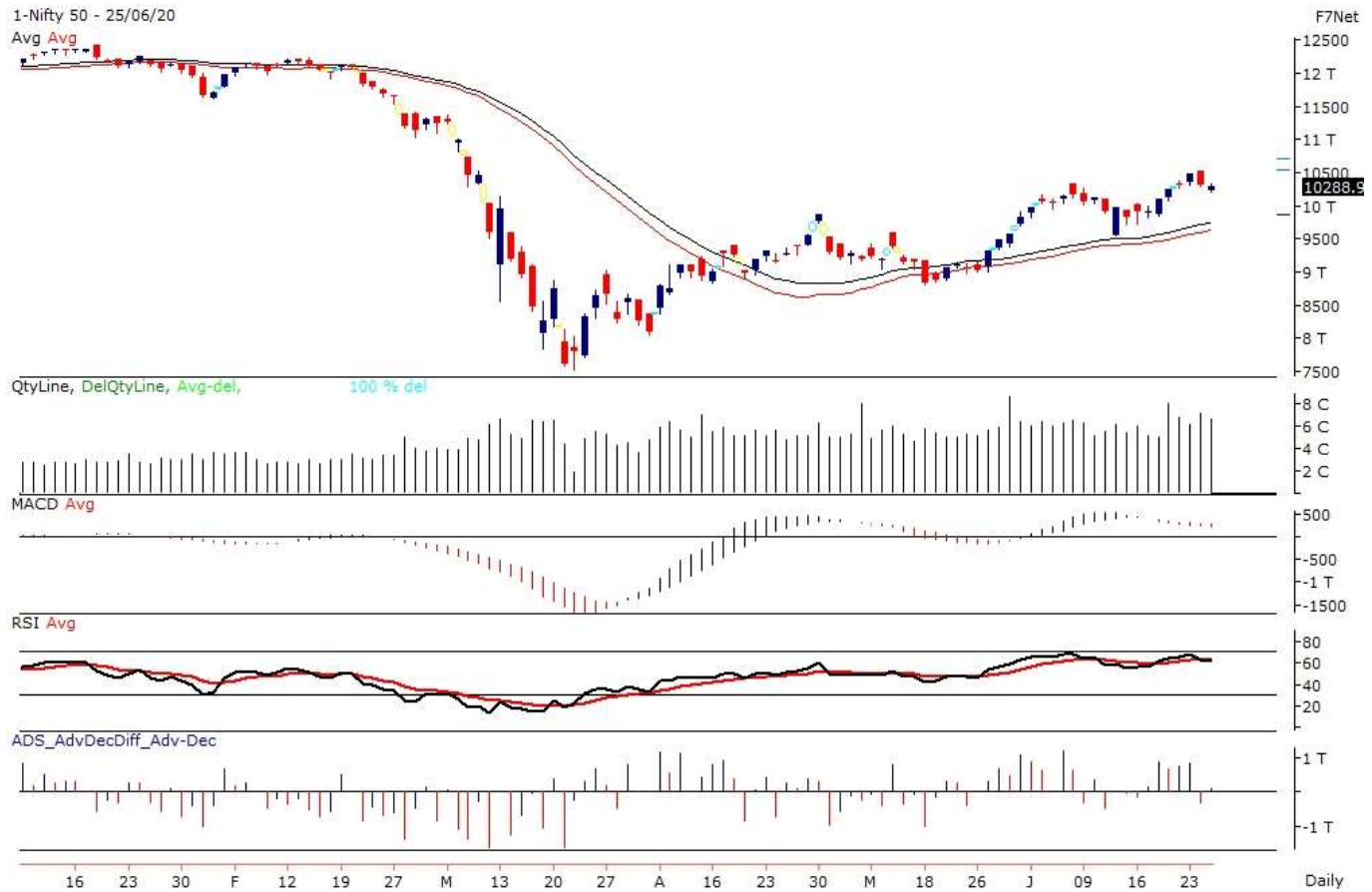
## Nifty Options



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 July month expiry was the most active call with an addition of 0.19 million in open interest.
- Among Nifty puts 10,000SP from the July month expiry was the most active put with a reduction of 0.16 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.46mn) and that for Puts was at 10,000 SP (1.65mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10288.90 down by 0.16 percent from the previous close. On the upper side it has resistance of 10360 and 10550 levels, while lower side it has support of 10170 and 10020 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.