

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9294	9098	9196	9365	9462	9631	Neutral	Neutral	Neutral
Sensex	31715	30916	31316	32032	32432	33148	Neutral	Neutral	Neutral
Nifty Futures	9294	9107	9201	9339	9433	9571	Neutral	Neutral	Neutral
Bank Nifty	19744	19086	19415	19973	20302	20859	Sell	Neutral	Neutral
CNX IT	13454	13250	13352	13526	13628	13802	Buy	Neutral	Neutral
CNX Midcap	12908	12704	12806	12965	13068	13227	Sell	Neutral	Sell
CNX Small Cap	3946	3897	3922	3957	3982	4017	Sell	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31715.35	-2002	-5.94
NIFTY	9293.50	-566.40	-5.74
MIDCAP	11502.59	-510.86	-4.25
SMLCAP	10753.58	-348.26	-3.14
BSEFMC	10349.78	-420.92	-3.91
AUTO	12430.92	-918.94	-6.88
POWER	1447.00	-43.51	-2.92
REALTY	1350.35	-100.02	-6.90
BSE IT	13533.40	-701.4	-4.93
BANKEX	22684.37	-2040	-8.25
OILGAS	11591.16	-475.20	-3.94
METAL	6190.33	-555.04	-8.23

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.84	0.57	0.75
27-May-20 EUR-INR	82.85	1.01	1.24
27-May-20 GBP-INR	94.10	0.01	0.01
27-May-20 JPY- INR	70.97	0.37	0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	409	1437	103
BSE	554	1865	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5482	6856	(1374)
DII	3757	5418	(1662)

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

## Market Commentary

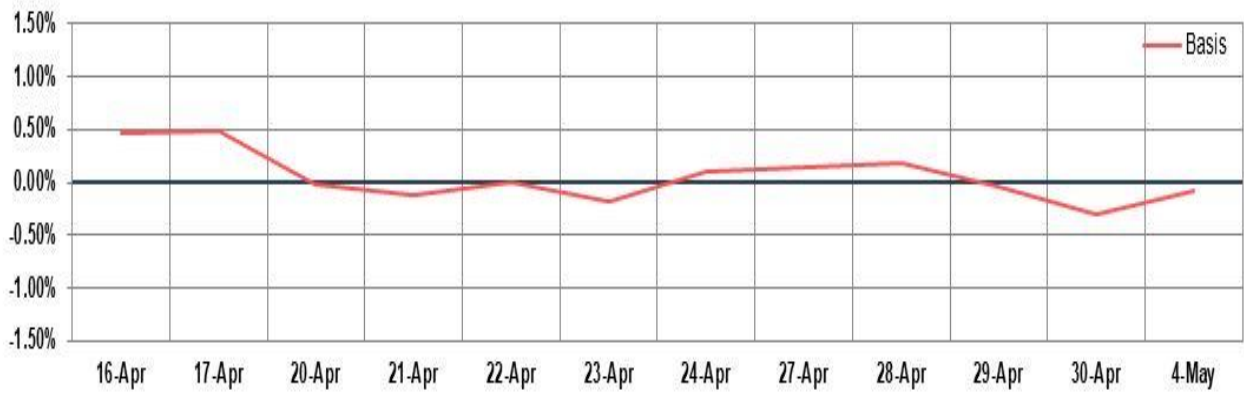
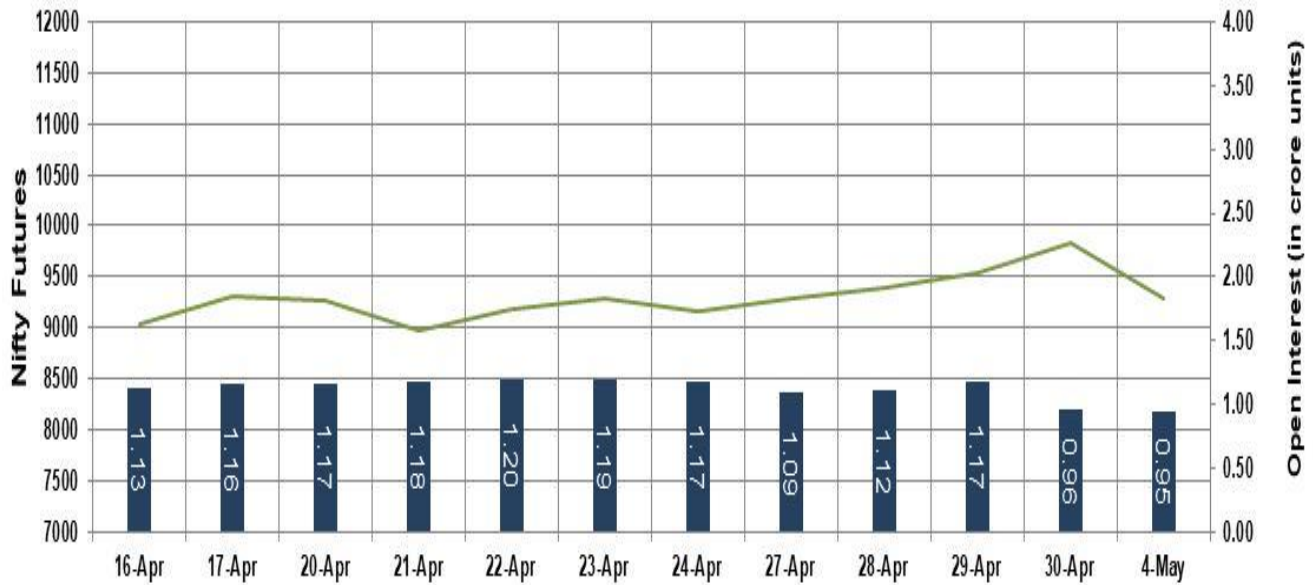
Pausing four-day gaining streak, Indian equity benchmarks ended Monday's session sharply bearish with losses of around six percent, tracking weak cues from overseas, that fell on fresh cues of US-China trade war. Domestic indices opened deep in the red, as the government extended the lockdown for another two weeks in an attempt to arrest the spread of coronavirus. Sentiments also remained dampened with government data showing that India's core sector output contracted 6.5% in March, marking the worst performance by the key infrastructure areas going back to 2005, as the nationwide lockdown to combat the spread of Covid-19 stalled the economy. Weak company results have also kept investors on the edge as companies keep posting sharp profit drops in the March quarter.

The bourses continued to bleed further in late hour of trade and ended near day's low point, as Indian manufacturing activity growth declined sharply in the month of April 2020, amid national lockdown restrictions to help stem the spread of the coronavirus disease 2019 (COVID-19), which in turn led to widespread business closures. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - fell to 27.4 in April from 51.8 in March.

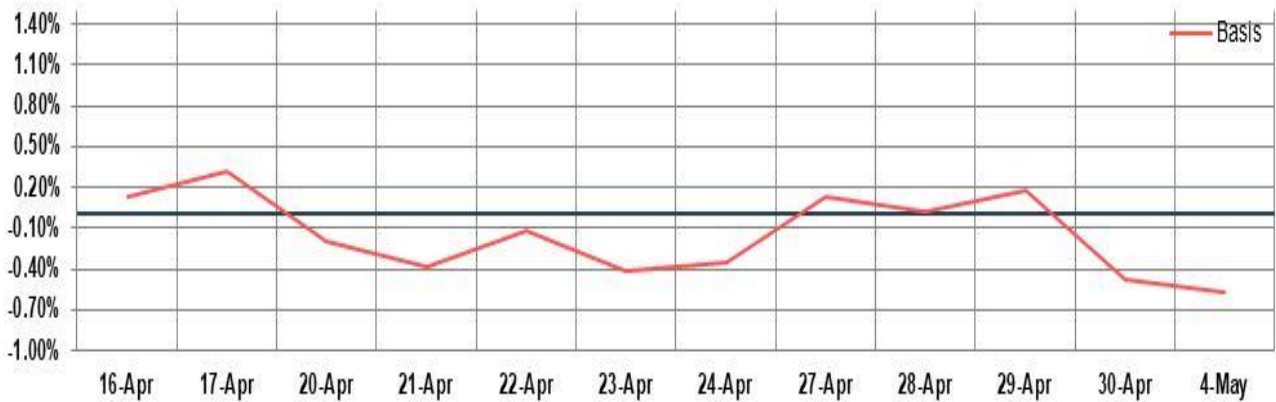
Market TO	Current	Previous	Net%
BSE CASH	2342	2662	(12)
NSE CASH	48489	62975	(23)
NSE FO	707389	2671408	(74)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4495.18	6100.97	(1606)
Ind. Options	176210	174436	708
Stk. Futures	21653	21305	(1386)
Stk. Options	3337.83	3389.83	(52)

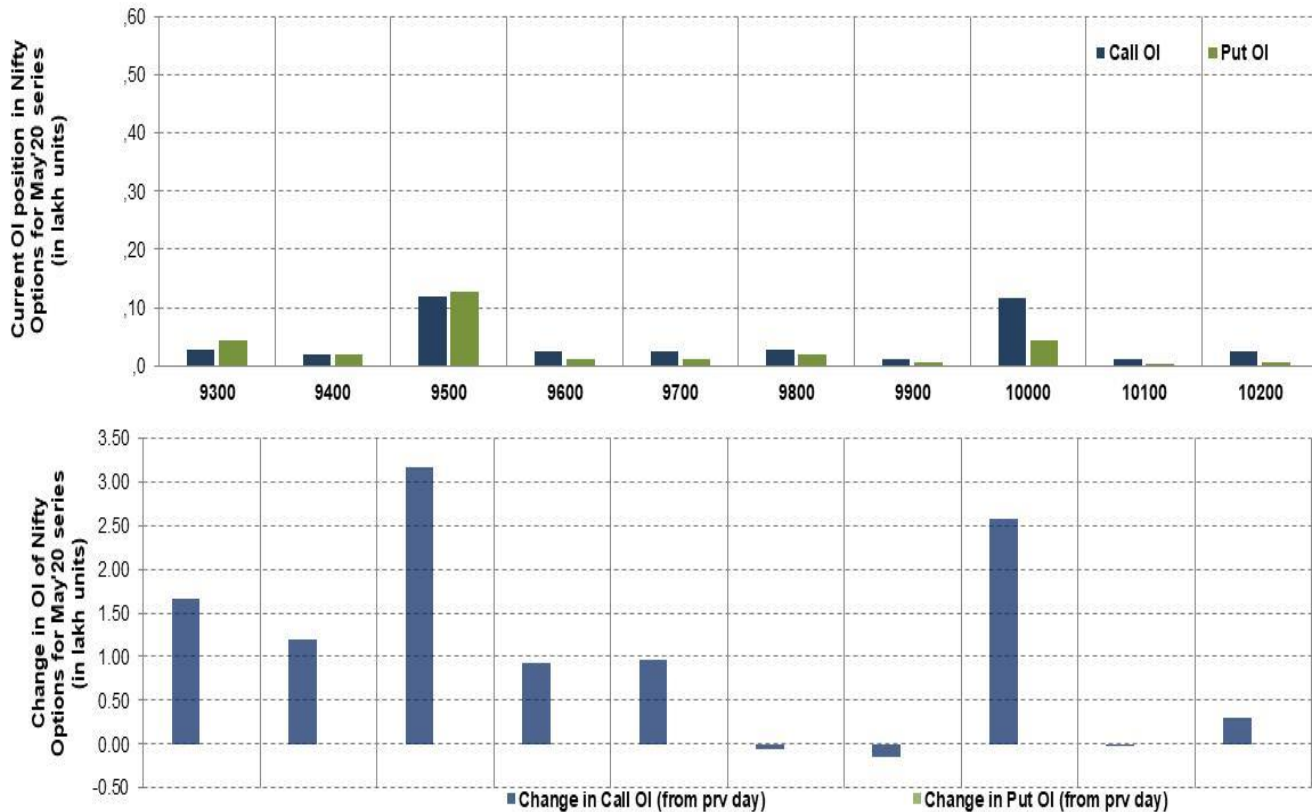
# Nifty Futures



# 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 0.32 million in open interest.
- Among Nifty puts 9,500SP from the May month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.20mn) and that for Puts was at 9,500 SP (1.27mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9293.50 down by 3.21 percent from the previous close. On the upper side it has resistance of 9440 and 9620 levels, while lower side it has support of 9020 and 8890 levels. Intraday traders should be cautious and take position accordingly.

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