

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9206	9022	9114	9282	9374	9543	Neutral	Neutral	Neutral
Sensex	31454	30847	31150	31707	32010	32567	Neutral	Neutral	Neutral
Nifty Futures	9223	9048	9135	9278	9365	9508	Neutral	Neutral	Neutral
Bank Nifty	19272	18558	18915	19569	19926	20580	Sell	Neutral	Neutral
CNX IT	13388	13153	13270	13469	13587	13786	Neutral	Neutral	Neutral
CNX Midcap	12817	12560	12689	12926	13054	13291	Sell	Neutral	Sell
CNX Small Cap	3897	3814	3855	3937	3979	4060	Sell	Neutral	Sell

Market S-ummary

Domestic Indices	Close	Points	% Chg
SENSEX	31453.51	-261.84	-0.83
NIFTY	9205.60	-87.90	-0.95
MIDCAP	11391.21	-111.38	-0.97
SMLCAP	10649.61	-103.97	-0.97
BSEFMC	10211.77	-138.01	-1.33
AUTO	12360.59	-70.33	-0.57
POWER	1465.32	18.32	1.27
REALTY	1310.19	-40.16	-2.97
BSE IT	13527.75	-5.65	-0.04
BANKEX	22141.95	-542.42	-2.39
OILGAS	11623.35	32.19	0.28
METAL	6123.99	-66.94	-1.08

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.92	0.07	0.10
27-May-20 EUR-INR	82.29	-0.58	-0.71
27-May-20 GBP-INR	94.59	0.49	0.53
27-May-20 JPY- INR	71.11	0.14	0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	838	1561	188
BSE	591	1208	113

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3700	4759	(1059)
DII	3351	4347	(995)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

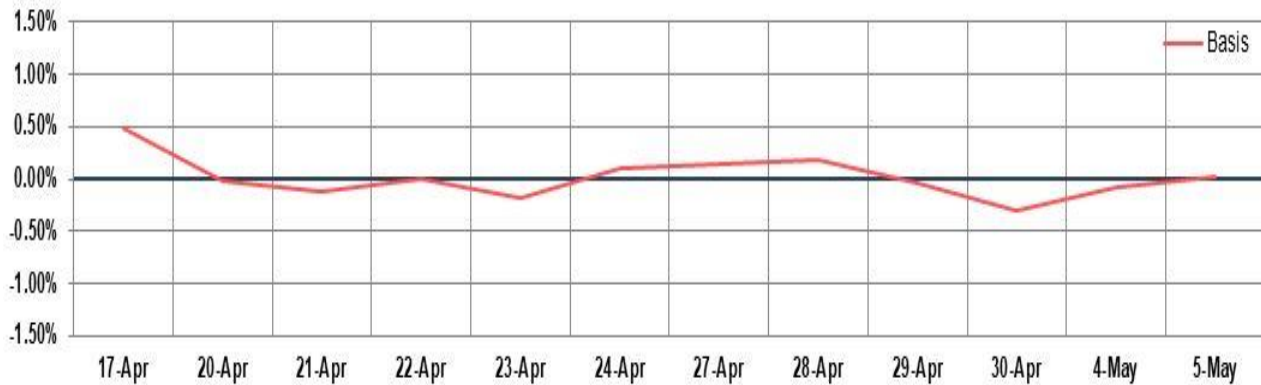
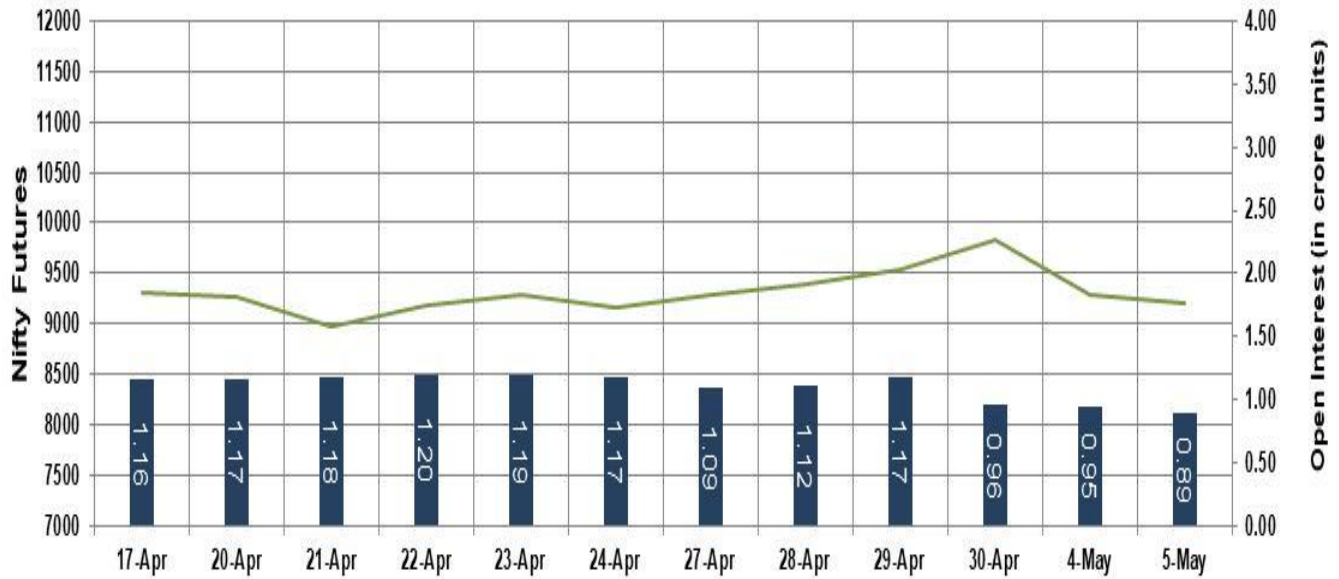
Indian equity benchmarks traded with a positive bias for most part of the day but selling activity which took place during late hour of trade mainly forced the markets to cut all of their gains and ended Tuesday's session in red terrain, amid selling in Realty, Banking and Finance counters. The benchmarks staged a gap up opening, following firm cues from their global peers. Traders found some support with report that the RBI is considering a proposal for extending the moratorium on bank loans by another three months to help people and industry impacted by the ongoing lockdown to contain COVID-19, with further extension of the nationwide lockdown. Market participants took note of report that market regulator SEBI has said that entities providing capital and debt market services will continue to remain operational during the nationwide lockdown which has been extended for another two weeks to contain the spread of Covid-19.

Though, key indices failed to hold initial gains and slid lower in the last hour of trading, amid cooling off buying interest across sectors. Some anxiety also came with domestic rating agency ICRA estimating that the India's Gross Domestic Product (GDP) might contract by as much as 20 per cent in the first quarter of current financial year (Q1FY21) and is expected to overcome some lost ground in the remainder of the year but still close FY21 down by up to 2 per cent after the government announced graded relaxations in the lockdown.

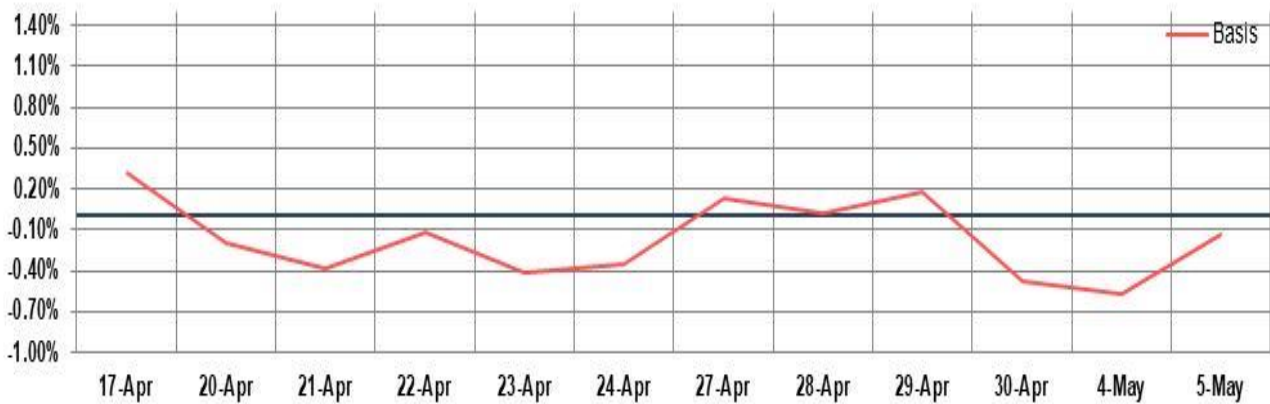
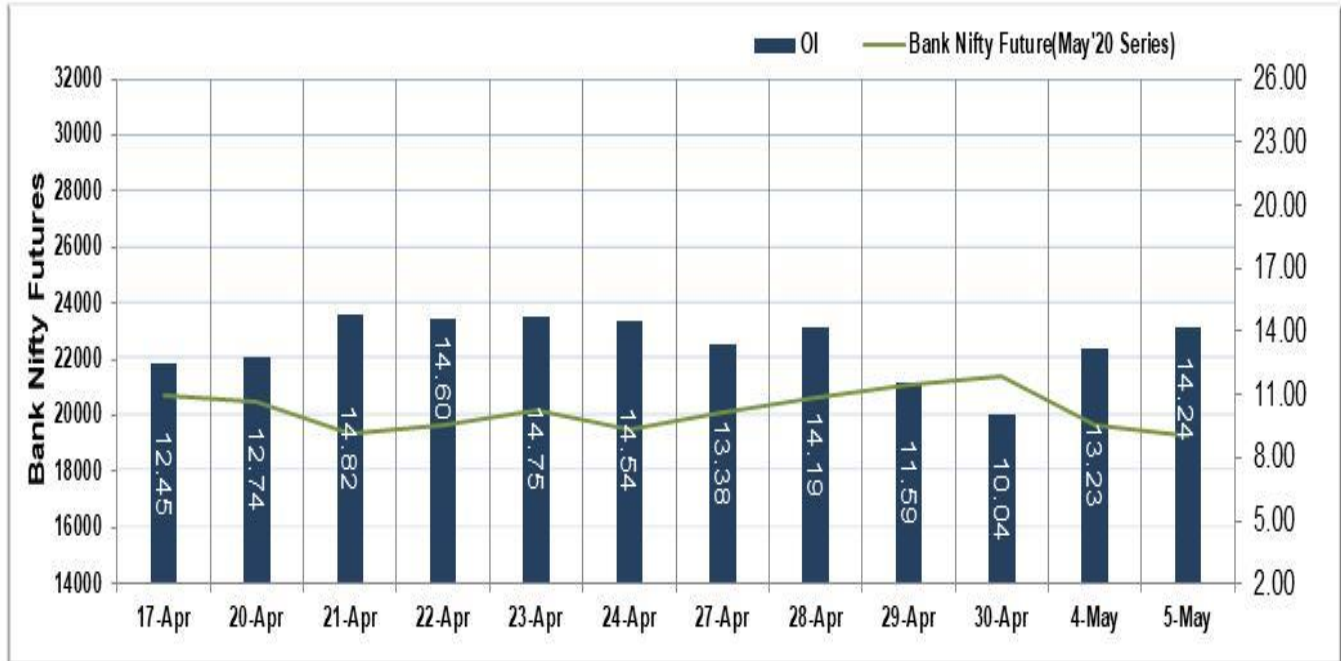
Market TO	Current	Previous	Net%
BSE CASH	2342	2662	(12)
NSE CASH	48489	62975	(23)
NSE FO	707389	2671408	(74)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2151	2342	(8)
Ind. Options	47362	48489	(2)
Stk. Futures	1008240	707389	43
Stk. Options	2151	2342	(8)

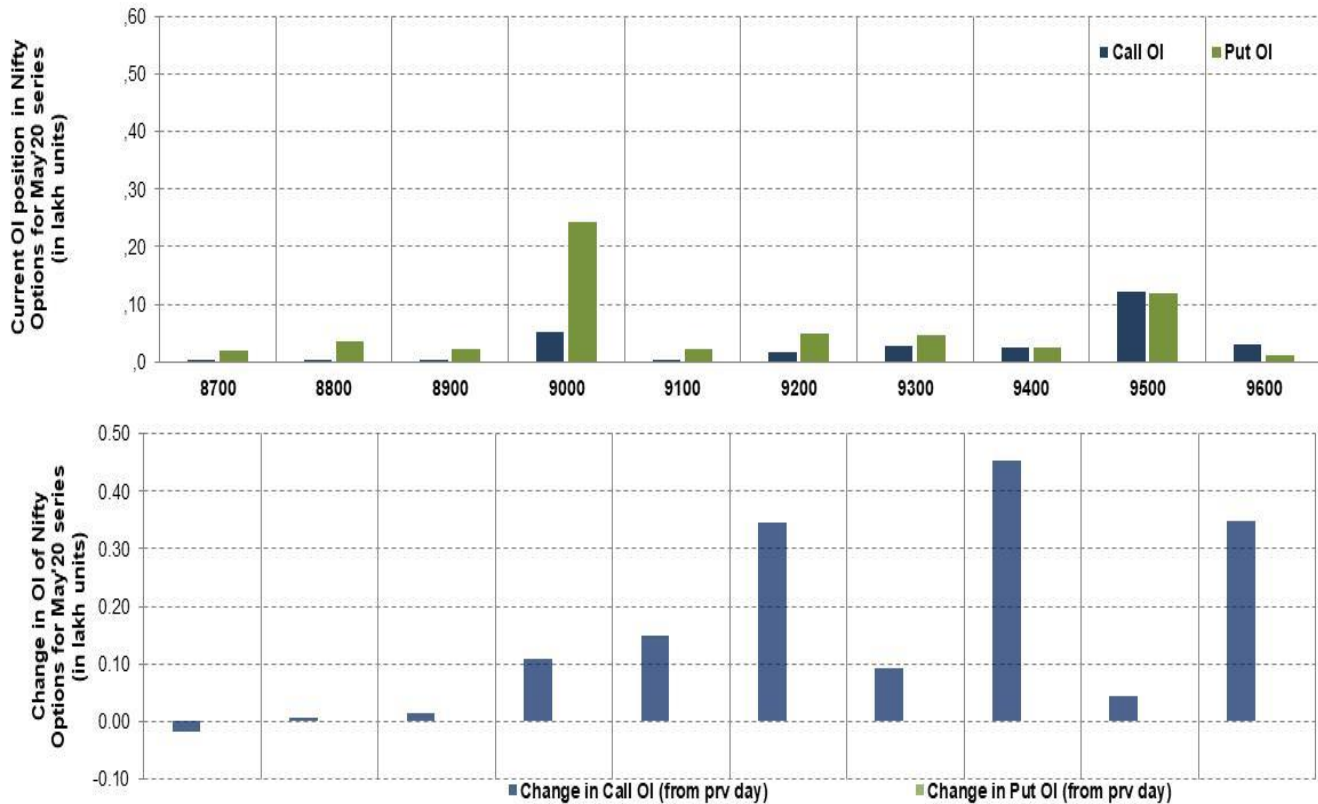
Nifty Futures



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 0.04 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.21mn) and that for Puts was at 9,000 SP (2.44mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9205.60 down by 0.95 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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