

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9199	9116	9157	9218	9259	9320	Sell	Neutral	Neutral
Sensex	31443	31161	31302	31504	31645	31846	Sell	Neutral	Neutral
Nifty Futures	9210	9098	9154	9209	9266	9321	Sell	Neutral	Neutral
Bank Nifty	19492	19102	19297	19527	19722	19952	Sell	Neutral	Neutral
CNX IT	13293	13129	13211	13350	13432	13571	Neutral	Neutral	Neutral
CNX Midcap	12831	12685	12758	12890	12963	13095	Sell	Neutral	Sell
CNX Small Cap	3944	3903	3924	3945	3965	3986	Sell	Neutral	Sell

## Market S-ummary

Domestic Indices	Close	Points	% Chg
SENSEX	31443.38	-242.37	-0.76
NIFTY	9199.05	-71.85	-0.78
MIDCAP	11419.68	-60.90	-0.53
SMLCAP	10686.75	-14.56	-0.14
BSEFMC	9877.32	-131.88	-1.32
AUTO	12506.34	-73.89	-0.59
POWER	1439.03	-36.45	-2.47
REALTY	1323.45	-1.77	-0.13
BSE IT	13419.43	-45.81	-0.34
BANKEX	22306.48	-275.60	-1.22
OILGAS	11487.85	-110.62	-0.95
METAL	6141.96	-8.33	-0.14

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	-	-	-
27-May-20 EUR-INR	-	-	-
27-May-20 GBP-INR	-	-	-
27-May-20 JPY- INR	-	-	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	786	991	115
BSE	1026	1290	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	23370	4313	19056
DII	7051	3232	3818

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

## Market Commentary

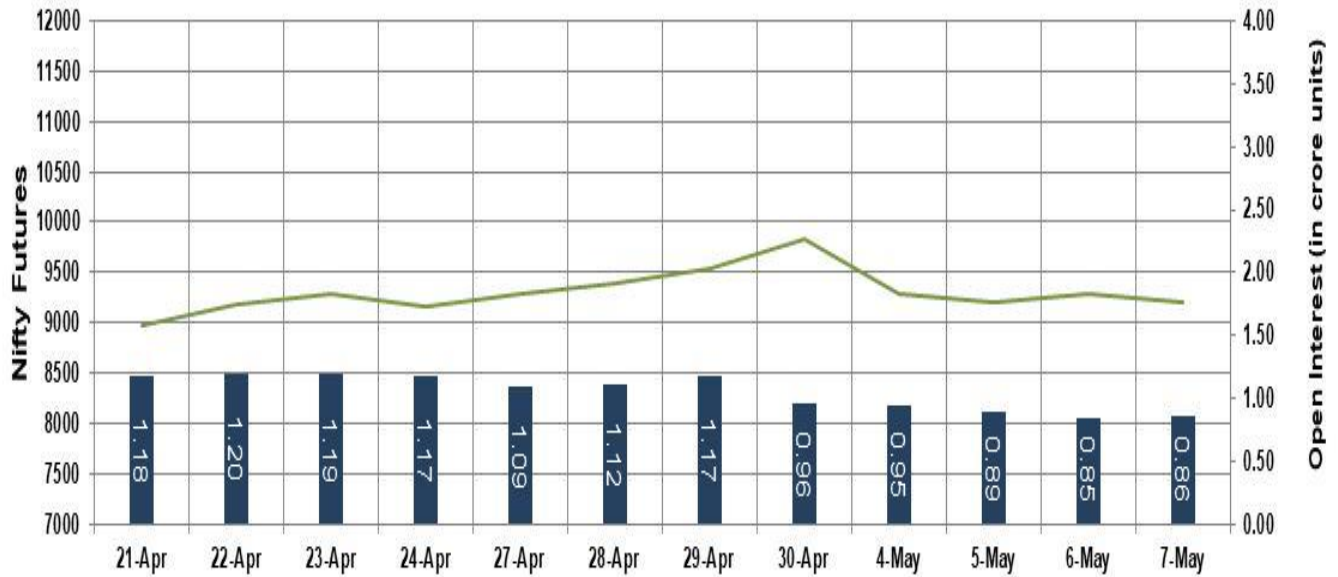
Indian equity benchmarks ended highly volatile trade in red terrain with losses of over half percent on Thursday, with Sensex and Nifty closing below their crucial 31,450 and 9,200 levels, respectively. Markets commenced the session with gap-down opening, as traders remain concerned with Chief economic adviser KV Subramanian's statement that India's gross domestic product (GDP) will contract in the first quarter, but is likely to grow 2% for the full financial year. But, markets soon tried to cut losses, taking support from Niti Aayog CEO Amitabh Kant's statement that the government is working on a package of structural reforms across sunrise sectors to convert India into a global manufacturing and exporting hub. Some support also came as markets regulator Sebi gave certain relaxations to companies from compliance with procedural norms pertaining to rights issues opening up to July 31 amid the coronavirus lockdown.

But, key indices failed to hold recovery and resumed selling activity in early noon deals, as anxiety remained among the traders with coronavirus cases in the country crossed 50,000 in a steady rise despite weeks-long lockdown, which has also hampered the economic growth of the country. Traders failed to take any senses of relief from former union minister Suresh Prabhu's statement that focusing on district level growth in post-COVID period will help creating huge employment opportunities, contain migration from villages and push India's GDP.

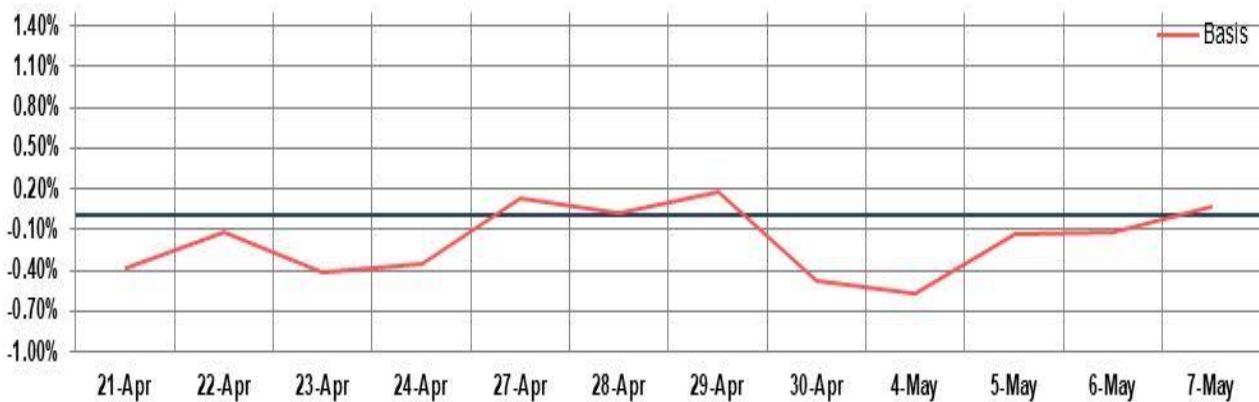
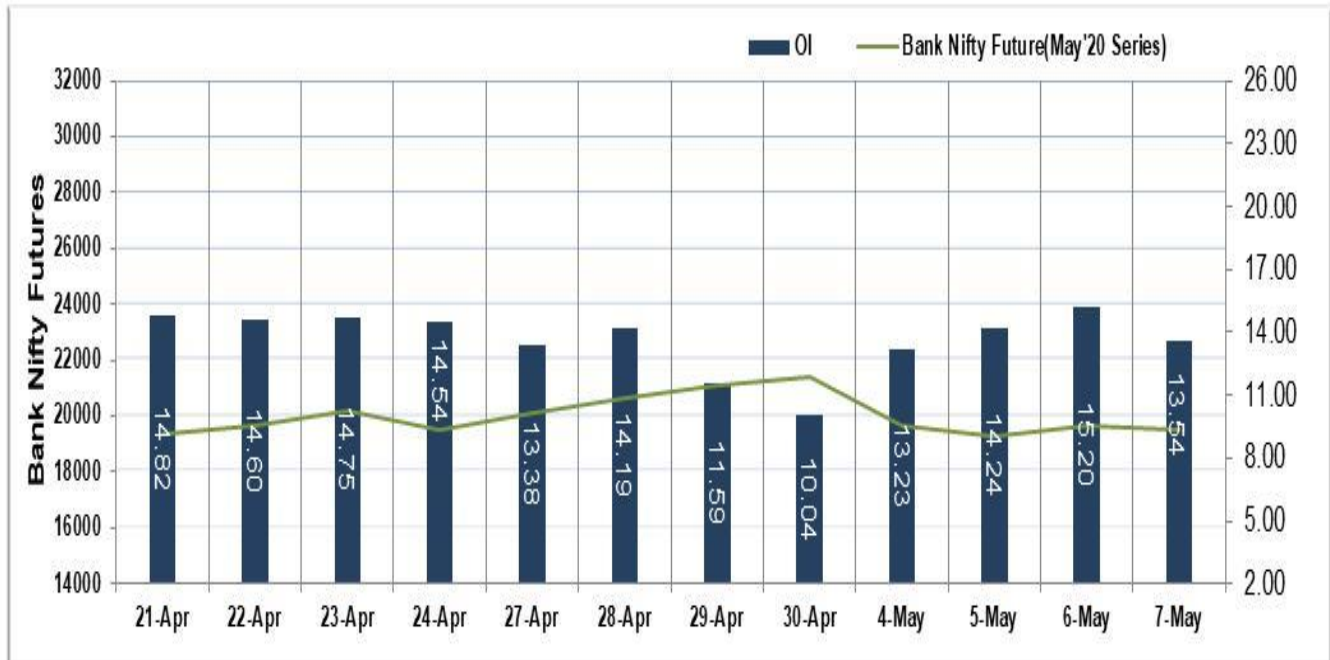
Market TO	Current	Previous	Net%
BSE CASH	3146	2057	53
NSE CASH	75432	49690	52
NSE FO	2279857	1476310	54

FII Derivatives	Buy	Sell	Net
Ind. Futures	5603.74	7232.16	(1628)
Ind. Options	176210	174436	1493
Stk. Futures	21653	21305	(2977)
Stk. Options	2443.63	2439.63	4

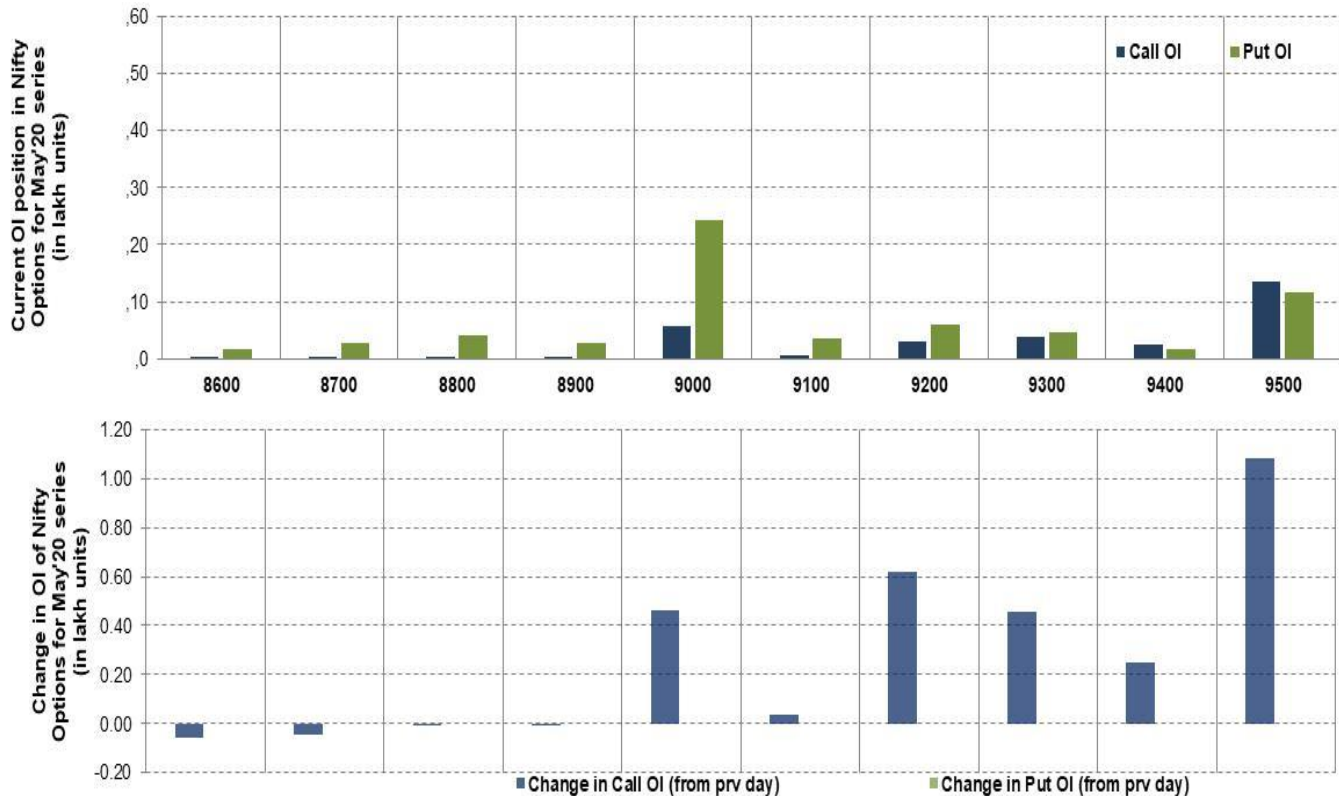
## Nifty Futures



# Bank Nifty Futures



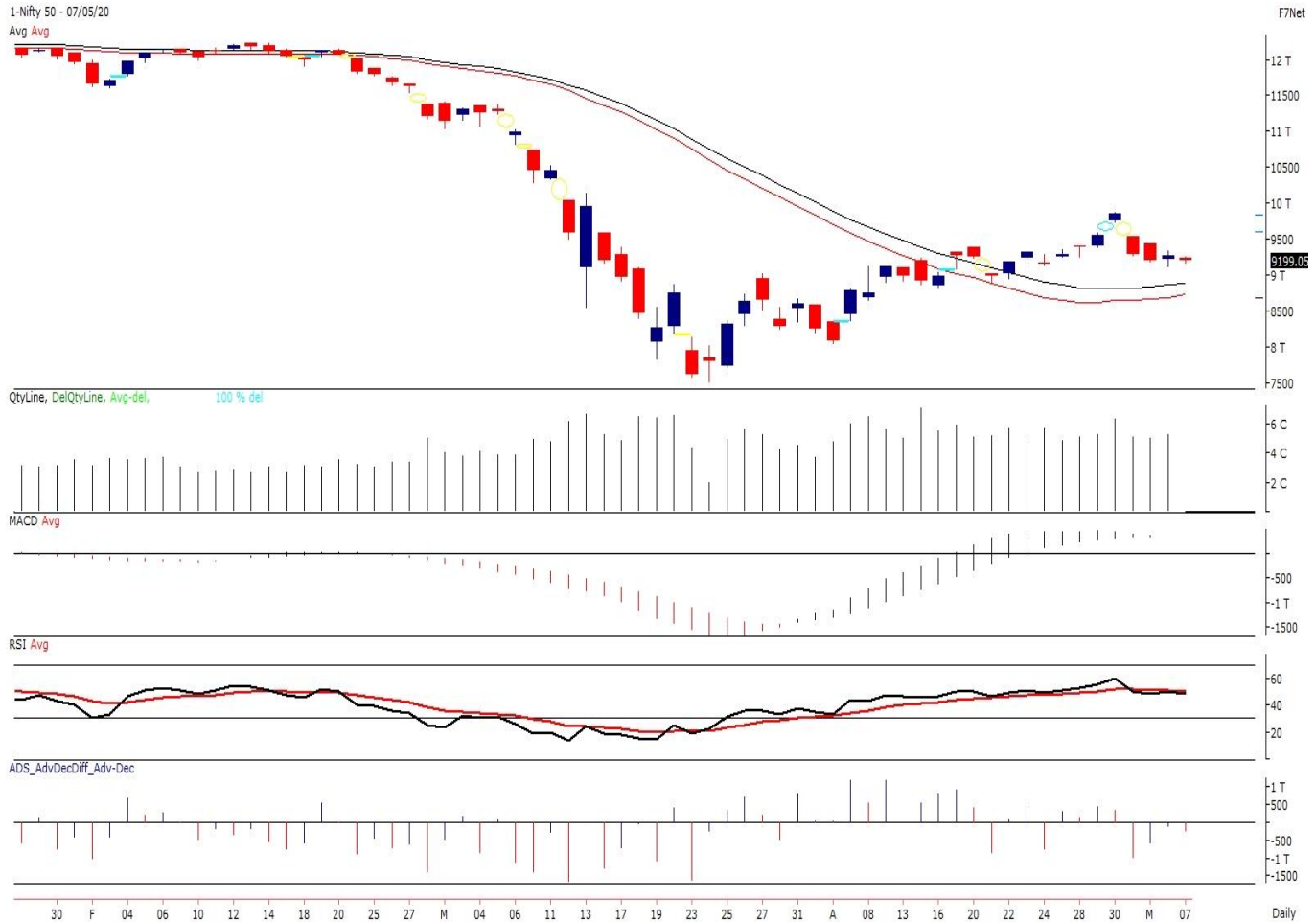
## Nifty Options



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 0.11 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with a reduction of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.37mn) and that for Puts was at 9,000 SP (2.43mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9199.05 down by 0.78 percent from the previous close. On the upper side it has resistance of 9360 and 9520 levels, while lower side it has support of 8970 and 8720 levels. Intraday traders should be cautious and take position accordingly.

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