

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9252	9146	9199	9291	9343	9435	Neutral	Sell	Neutral
Sensex	31643	31286	31464	31776	31955	32267	Neutral	Sell	Neutral
Nifty Futures	9237	9120	9178	9274	9332	9428	Neutral	Sell	Neutral
Bank Nifty	19353	18851	19102	19536	19787	20220	Sell	Sell	Neutral
CNX IT	13404	13213	13308	13419	13515	13626	Buy	Neutral	Neutral
CNX Midcap	12789	12599	12694	12858	12954	13118	Sell	Sell	Sell
CNX Small Cap	3911	3841	3876	3940	3975	4040	Sell	Sell	Sell

Market S-ummary

Domestic Indices	Close	Points	% Chg
SENSEX	31642.70	199.32	0.63
NIFTY	9251.50	52.45	0.57
MIDCAP	11423.81	4.13	0.04
SMLCAP	10638.70	-48.05	-0.45
BSEFMC	10061.63	184.31	1.87
AUTO	12344.73	-161.61	-1.29
POWER	1404.56	-34.47	-2.40
REALTY	1314.90	-8.55	-0.65
BSE IT	13534.12	114.69	0.85
BANKEX	22211.18	-95.30	-0.43
OILGAS	11524.50	36.65	0.32
METAL	6070.48	-71.48	-1.16

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.71	-0.32	-0.42
27-May-20 EUR-INR	82.09	-0.07	-0.09
27-May-20 GBP-INR	93.70	-0.36	-0.38
27-May-20 JPY- INR	71.19	-0.35	-0.49

Advance/ Decline	Adv	Dec	Un Ch.
NSE	721	1076	111
BSE	987	1343	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6092	4367	1725
DII	3417	4920	(1503)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

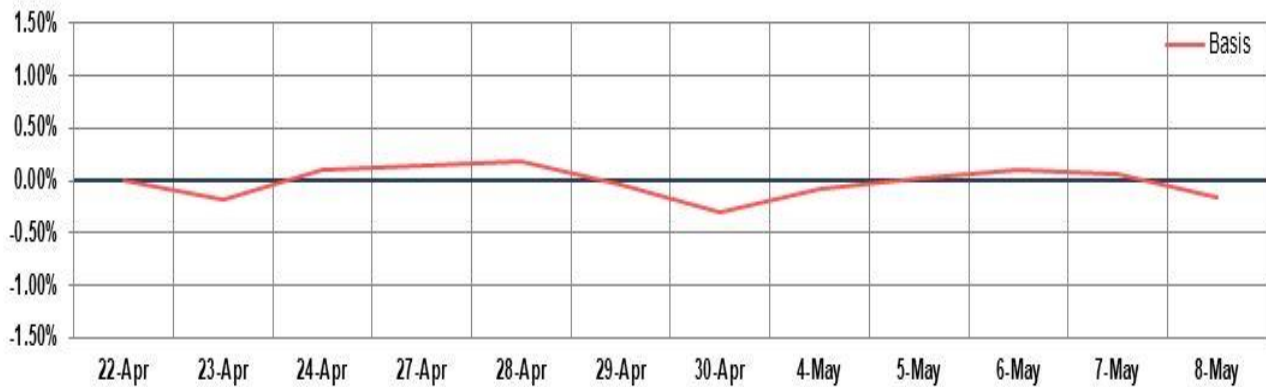
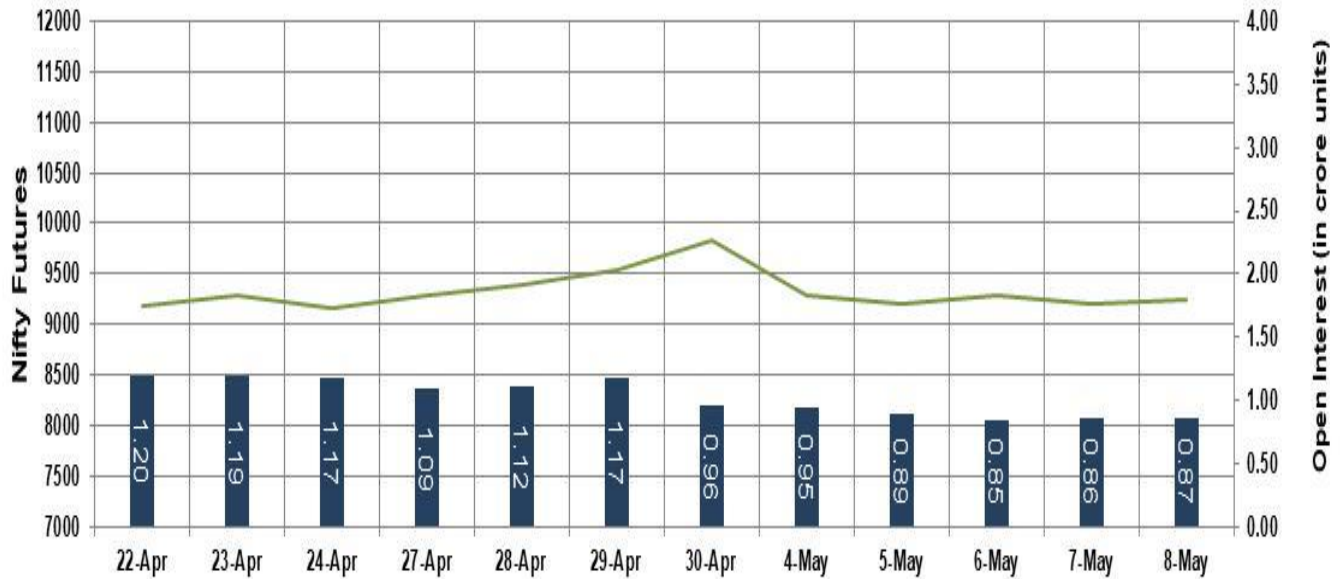
Indian equity benchmarks traded on positive note for whole day and ended with gains of over half percent on Friday, tracking positive cues from global markets. Equity indices made a gap-up opening, as traders got encouragement with Giridhar Aramane, Secretary in the Ministry of Road Transport and Highways' statement that the government is working on a comprehensive financial package not only for MSMEs but for all sectors of the economy. Sentiments also remained up-beat with chief economic adviser (CEA) Krishnamurthy Subramanian expressing optimism that the Indian economy will stage a better recovery once the Covid-19 outbreak subsides and it will be a V-shaped recovery.

However, indices gave up most of their early gains in final hour of trade to come off their intraday high points, as market-men got anxious with Moody's Investors Service projecting India's growth at zero percent for the current fiscal (FY21) and said the negative outlook on sovereign rating reflects increasing risks that GDP growth will remain significantly lower than in the past. It also noted that the outlook also partly shows weaker policy effectiveness to address economic and institutional issues. But, trade remained in green as some optimism remained among traders with Finance Minister Nirmala Sitharaman stating that public sector banks (PSBs) sanctioned loans worth Rs 5.66 lakh crore for more than 41.81 lakh accounts, during March-April 2020.

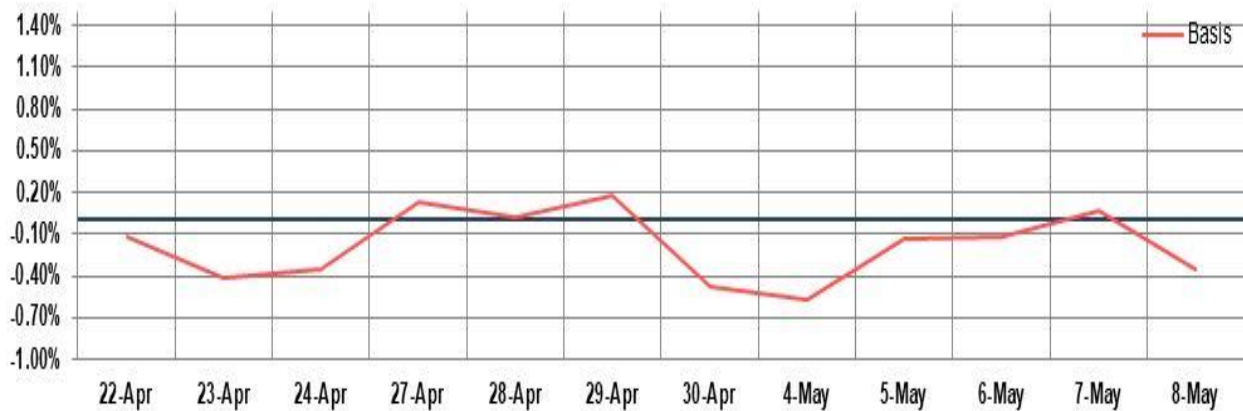
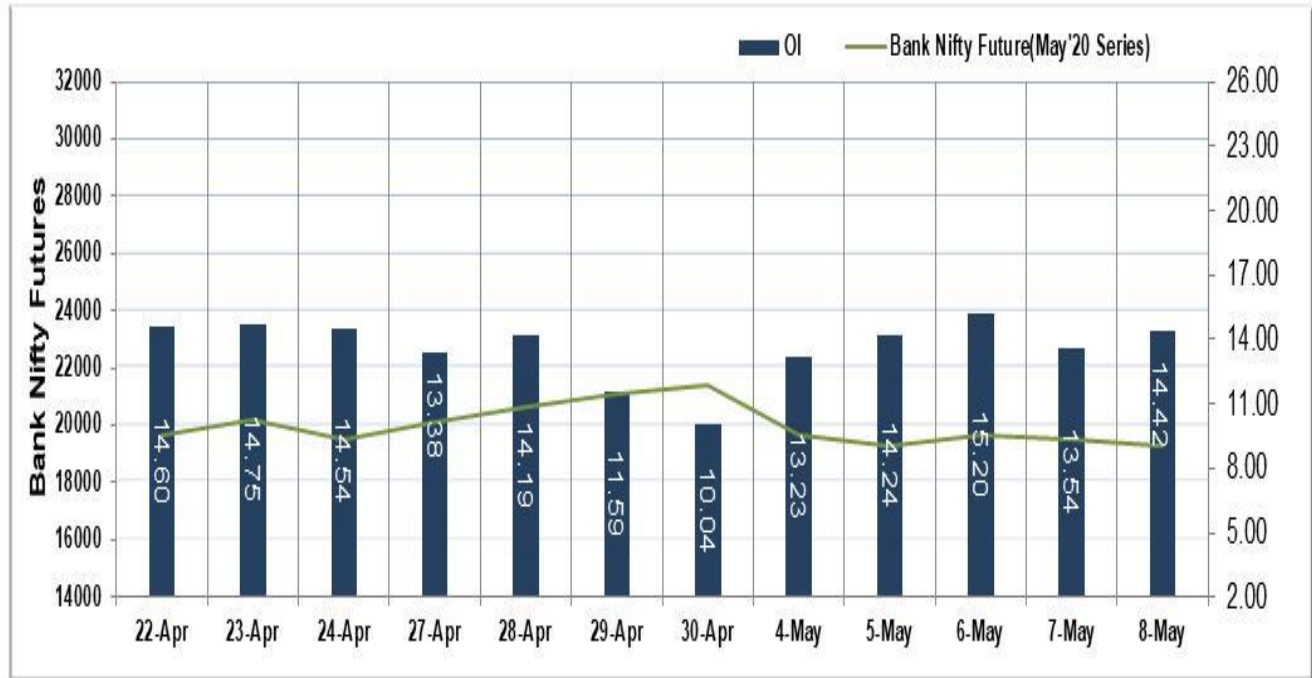
Market TO	Current	Previous	Net%
BSE CASH	2917	3146	(7)
NSE CASH	47484	75432	(37)
NSE FO	576735	2279857	(75)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4190.93	3862.16	329
Ind. Options	176210	174436	569
Stk. Futures	21653	21305	(1530)
Stk. Options	3459.40	3442.18	17

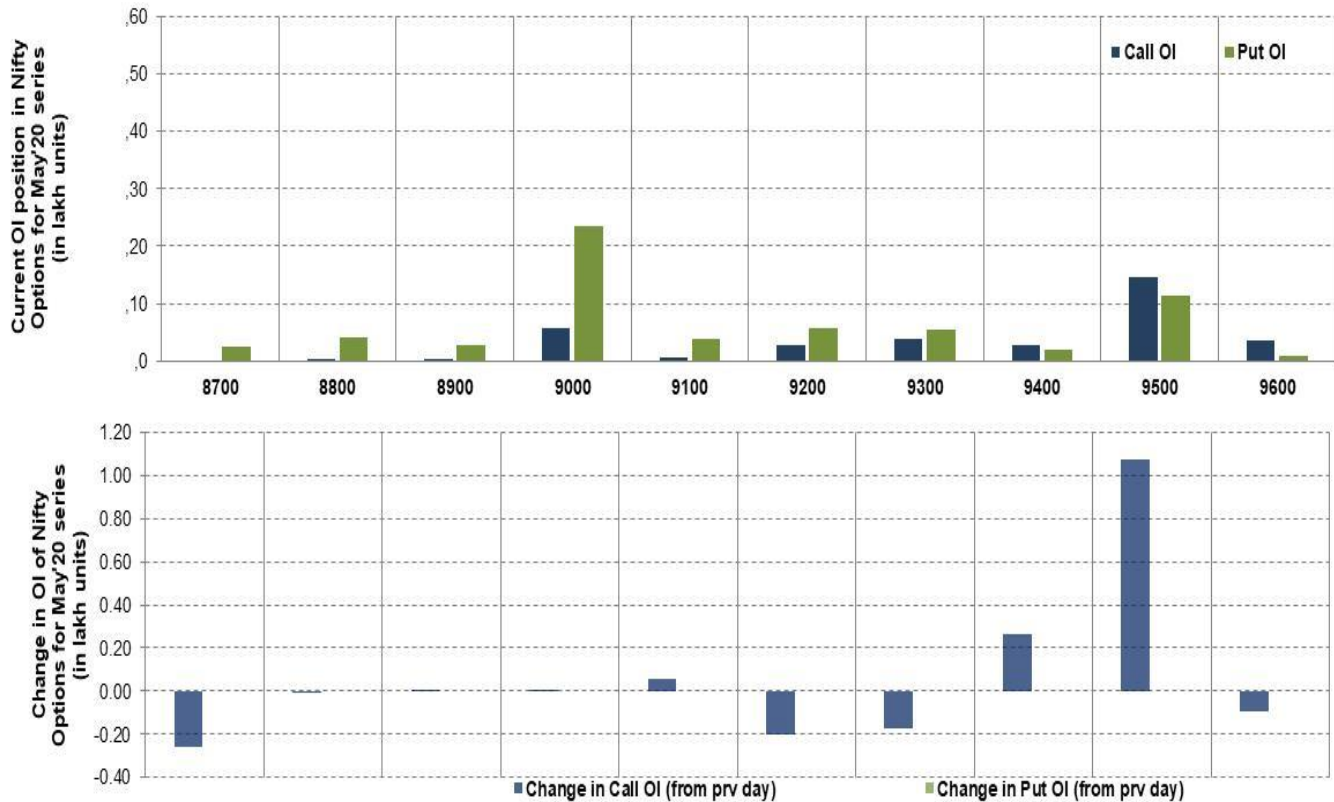
Nifty Futures



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 0.11 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.47mn) and that for Puts was at 9,000 SP (2.34mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9270.90 up by 0.57 percent from the previous close. On the upper side it has resistance of 9420 and 9640 levels, while lower side it has support of 9020 and 8820 levels. Intraday traders should be cautious and take position accordingly.

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