

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9239	9080	9159	9300	9379	9520	Sell	Sell	Neutral
Sensex	31561	30987	31274	31788	32075	32589	Sell	Sell	Neutral
Nifty Futures	9229	9051	9140	9291	9381	9532	Sell	Sell	Neutral
Bank Nifty	18951	18362	18656	19195	19489	20027	Sell	Sell	Neutral
CNX IT	13594	13341	13467	13616	13742	13890	Buy	Neutral	Neutral
CNX Midcap	12863	12749	12806	12893	12950	13037	Sell	Sell	Sell
CNX Small Cap	3905	3854	3879	3925	3951	3997	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31561.22	-81.48	-0.26
NIFTY	9239.20	-12.30	-0.13
MIDCAP	11498.01	74.20	0.65
SMLCAP	10628.4	-10.56	-0.10
BSEFMC	10025.85	-35.78	-0.36
AUTO	12867.45	522.72	4.23
POWER	1397.70	-6.86	-0.49
REALTY	1330.70	15.80	1.20
BSE IT	13729.68	195.56	1.44
BANDEX	21697.08	-514.10	-2.31
OILGAS	11600.25	75.75	0.66
METAL	6159.25	88.77	1.46

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.93	0.20	0.26
27-May-20 EUR-INR	82.12	0.02	0.02
27-May-20 GBP-INR	93.55	-0.16	-0.17
27-May-20 JPY- INR	70.75	-0.44	-0.63

Advance/ Decline	Adv	Dec	Un Ch.
NSE	861	963	121
BSE	1081	1312	195

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5383	4848	535
DII	3799	4621	(822)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

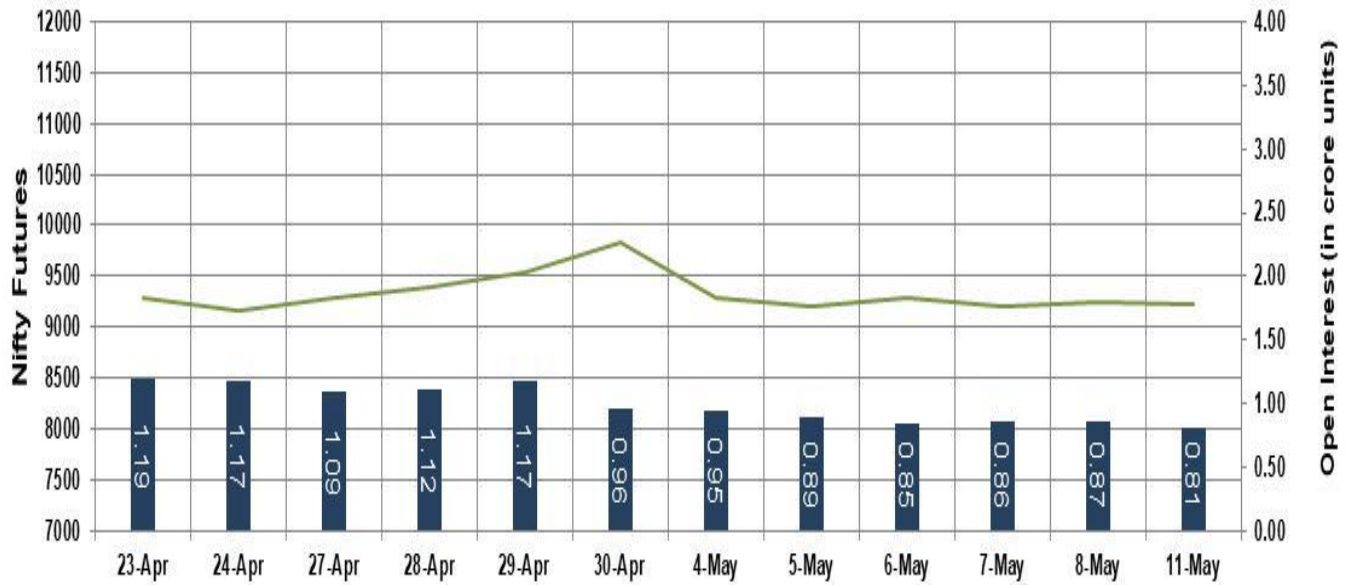
Indian equity benchmarks traded with a positive bias for most part of the day but selling activity which took place during dying hour of trade mainly forced the markets to cut all of their gains and ended Monday's session marginally in red. The benchmarks staged a gap up opening, tracking gains in Asian peers. Traders took encouragement with report that the government is working on several initiatives, such as preparation of huge land pools, to attract potential investors to India amid the coronavirus-triggered turbulence. The government has substantially increased its market borrowing programme for the current financial year (FY21) by about 54 percent or Rs 4.2 lakh crore to Rs 12 lakh crore, a development that will have severe implications for the fiscal deficit.

Though, key indices failed to hold initial gains and traded in red in last hour of trade amid cooling off buying interest across sectors. Traders turned wary with Former chief economist of World Bank -- Kaushik Basu's statement that India needs a large fiscal stimulus as the country faces big risk of slowdown in the economic growth on account of COVID-19. Basu suggested that the government may need monetisation by the Reserve Bank of India. Traders also took a note of report that as many as 401 infrastructure projects, each worth Rs 150 crore or more, have been hit by cost overruns of over Rs 4.06 lakh crore owing to delays and other reasons.

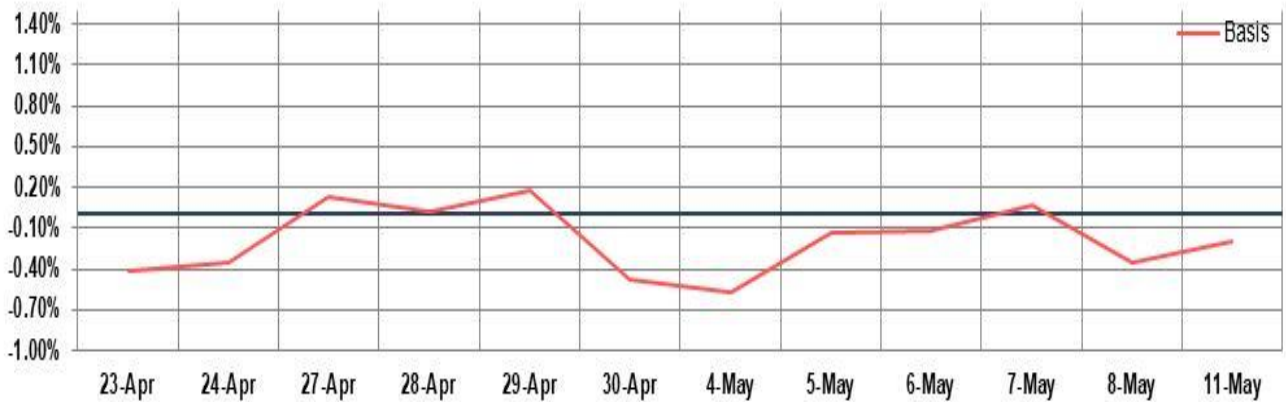
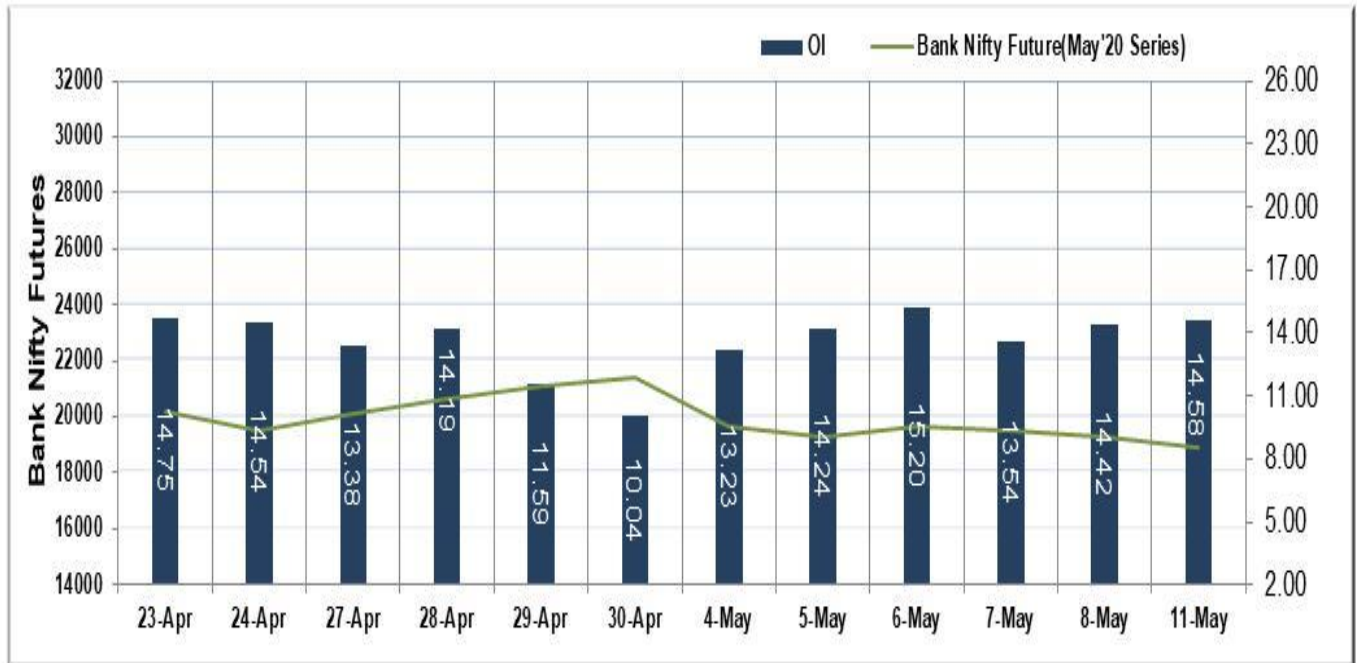
Market TO	Current	Previous	Net%
BSE CASH	2521	2917	(14)
NSE CASH	46717	47484	(2)
NSE FO	829846	576735	44

FII Derivatives	Buy	Sell	Net
Ind. Futures	5540.71	4734.51	806
Ind. Options	176210	174436	128
Stk. Futures	21653	21305	(888)
Stk. Options	3174.61	3128.60	46

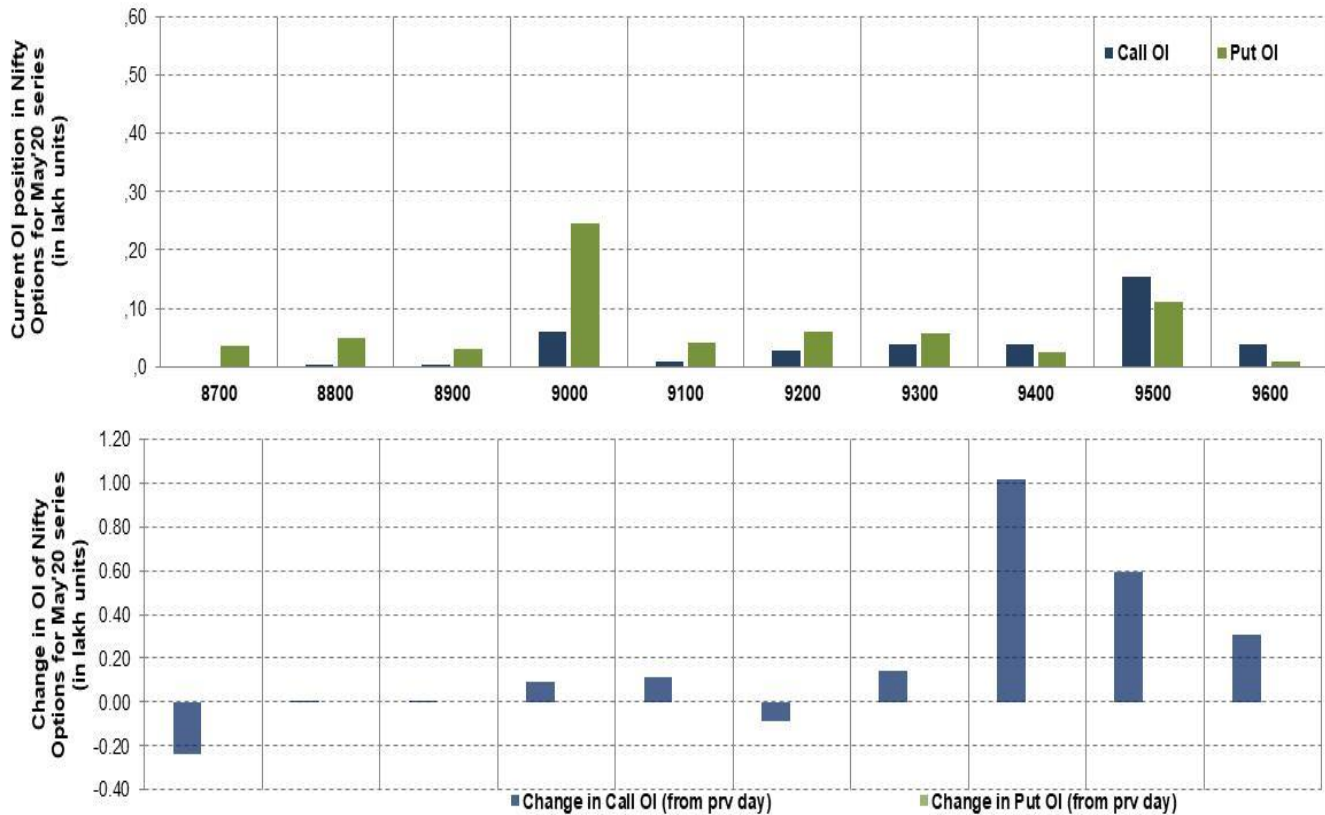
Nifty Futures



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 0.06 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.53mn) and that for Puts was at 9,000 SP (2.41mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9239.20 down by 0.13 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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