

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9197	8964	9080	9160	9277	9357	Sell	Sell	Neutral
Sensex	31371	30523	30947	31269	31692	32014	Sell	Sell	Neutral
Nifty Futures	9225	8949	9087	9176	9314	9403	Sell	Sell	Neutral
Bank Nifty	18863	18008	18435	18714	19142	19421	Sell	Sell	Neutral
CNX IT	13688	13381	13535	13634	13787	13887	Buy	Neutral	Neutral
CNX Midcap	12771	12485	12628	12726	12869	12967	Sell	Sell	Sell
CNX Small Cap	3879	3783	3831	3868	3916	3953	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31371.12	-190.10	-0.60
NIFTY	9196.55	-42.65	-0.46
MIDCAP	11411.40	-86.61	-0.75
SMLCAP	10566.15	-61.99	-0.58
BSEFMC	10077.56	51.71	0.52
AUTO	12931.61	64.16	0.50
POWER	1430.27	32.57	2.33
REALTY	1344.09	13.39	1.01
BSE IT	13816.65	86.97	0.63
BANKEX	21571.66	-125.42	-0.58
OILGAS	11298.82	-301	-2.60
METAL	6242.68	83.43	1.35

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.38	-0.56	-0.73
27-May-20 EUR-INR	81.75	-0.36	-0.44
27-May-20 GBP-INR	93.23	-0.28	-0.30
27-May-20 JPY- INR	70.24	-0.51	-0.72

Advance/ Decline	Adv	Dec	Un Ch.
NSE	677	1098	111
BSE	870	1416	165

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6232	7894	(1662)
DII	5327	5691	(364)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

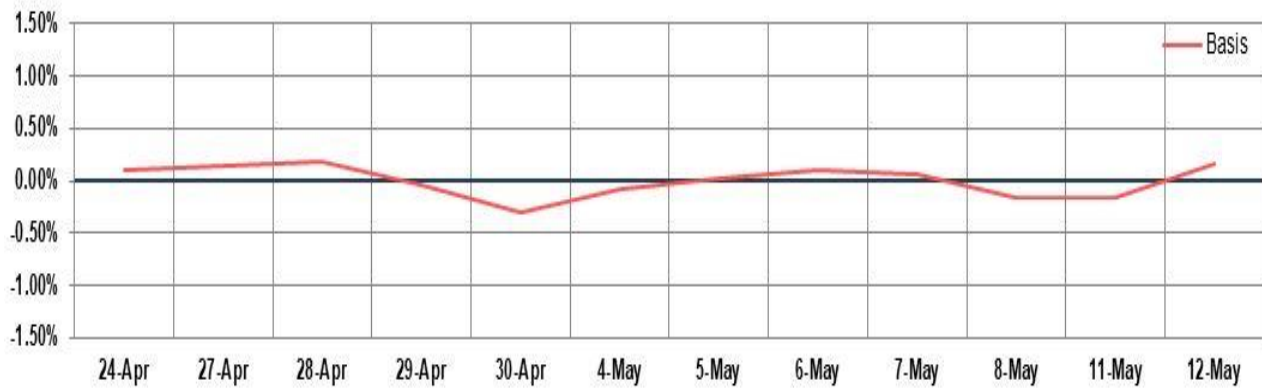
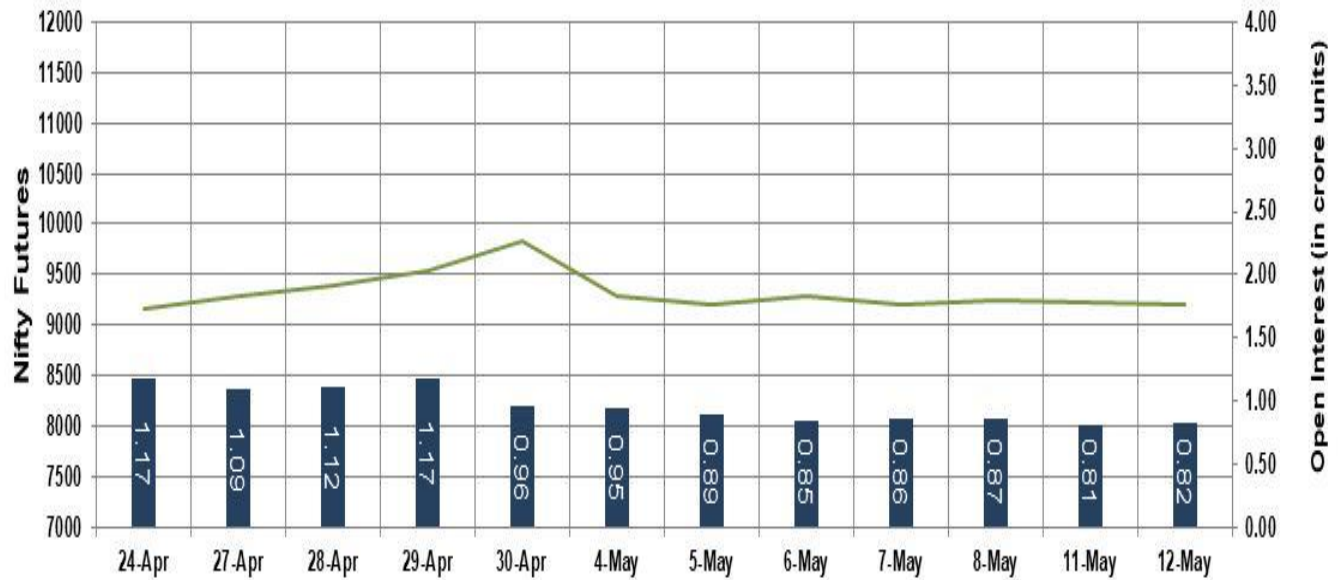
Indian equity benchmarks came off their intraday lows but failed to erase all the losses and ended on pessimistic note on Tuesday, on concern that the nationwide lockdown may extend amid a rise in virus-infected cases. Markets ended lower for second straight day, with Sensex and Nifty settling below their crucial 31,400 and 9,200 levels, respectively. Markets made gap-down opening, following weak trend seen in other Asian markets. Traders also remained wary with a foreign brokerage in its report estimating that the fiscal deficit to come at 5.8% of the GDP in FY21 as against the budget target of 3.5%, after the government's move to raise its market borrowing programme for the current financial year by Rs 4.2 lakh crore.

However, Key indices witnessed sharp recovery in the last hour of the session, taking support from Union minister Nitin Gadkari's statement that he expects the Centre to unveil a financial package in two-three days, observing that the situation was very bad despite the three-month moratorium on loan repayments announced by the RBI. Some support also came with the report that government released Rs 6,195.08 crore to 14 states as the second equated monthly installment of the Post Devolution Revenue Deficit Grant on May 11. But, markets breadth remained negative, as traders remained on the sidelines ahead of the industrial production data for March and consumer inflation for April, slated to be announced later in the day.

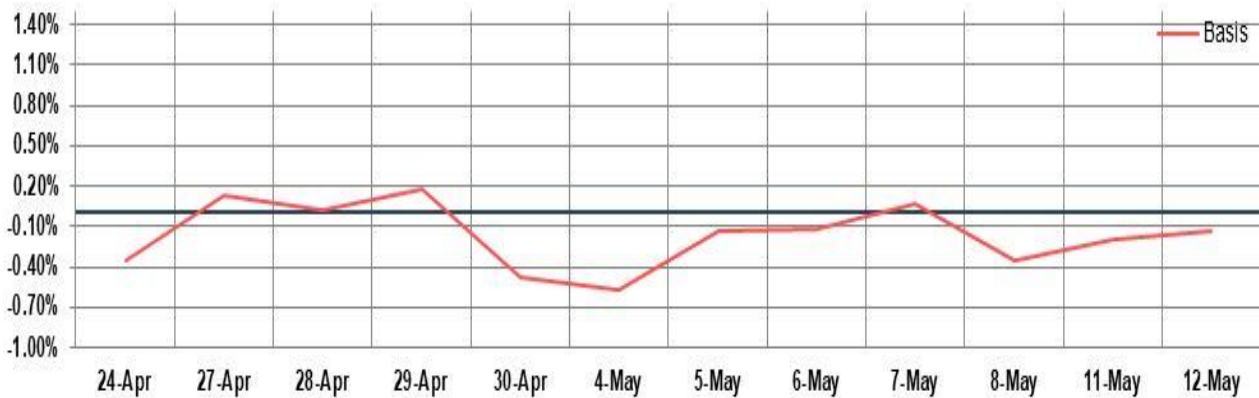
Market TO	Current	Previous	Net%
BSE CASH	3243	2521	29
NSE CASH	53128	46717	14
NSE FO	1073997	829846	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	5835.70	6707.74	(872)
Ind. Options	176210	174436	181
Stk. Futures	21653	21305	(195)
Stk. Options	4351.69	4302.66	49

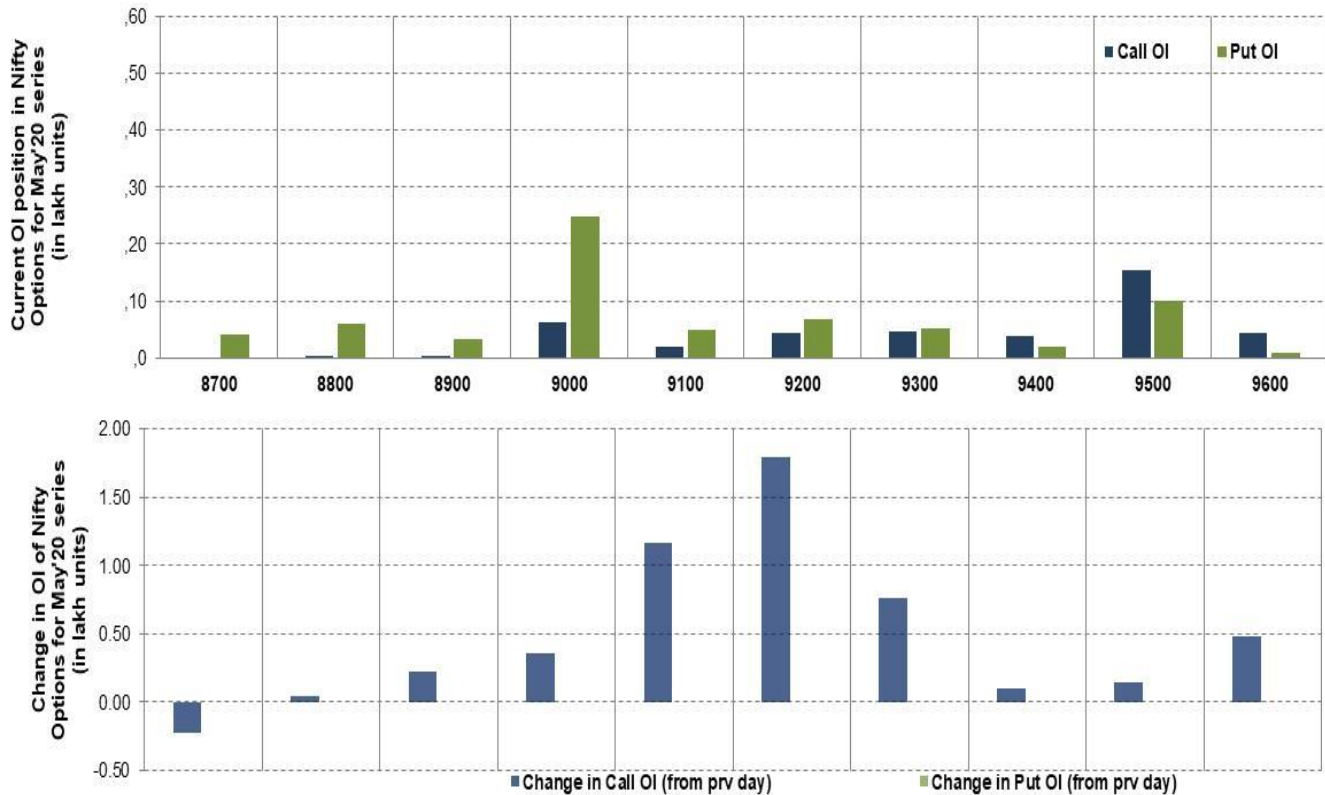
Nifty Futures



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 0.01 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 (1.55mn) and that for Puts was at 9,000 SP (2.48mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9196.55 down by 0.46 percent from the previous close. On the upper side it has resistance of 9350 and 9520 levels, while lower side it has support of 8940 and 8720 levels. Intraday traders should be cautious and take position accordingly.

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