

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8823	8578	8701	8929	9052	9281	Sell	Sell	Neutral
Sensex	30029	29135	29582	30415	30862	31695	Sell	Sell	Neutral
Nifty Futures	8827	8598	8713	8926	9040	9253	Sell	Sell	Neutral
Bank Nifty	17573	16680	17127	17961	18407	19242	Sell	Sell	Neutral
CNX IT	13314	12979	13147	13278	13445	13577	Neutral	Neutral	Neutral
CNX Midcap	12409	11961	12185	12613	12837	13265	Sell	Sell	Sell
CNX Small Cap	3805	3681	3743	3847	3909	4012	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30028.98	-1068	-3.44
NIFTY	8823.25	-313.6	-3.43
MIDCAP	11055.17	-445.1	-3.87
SMLCAP	10376.31	-312.5	-2.92
BSEFMC	9981.80	-95.92	-0.95
AUTO	12307.23	-717.2	-5.51
POWER	1398.97	-44.65	-3.09
REALTY	1275.87	-70.29	-5.22
BSE IT	13495.87	181.72	1.36
BANKEX	20132.51	-1443	-6.69
OILGAS	10714.03	-485.7	-4.34
METAL	6071.18	-250.9	-3.97

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	76.03	0.14	0.19
27-May-20 EUR-INR	82.20	0.20	0.25
27-May-20 GBP-INR	92.24	-0.32	-0.35
27-May-20 JPY- INR	70.83	-0.10	-0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	386	1454	86
BSE	549	1770	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4648	7161	(2513)
DII	4382	4534	(152)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

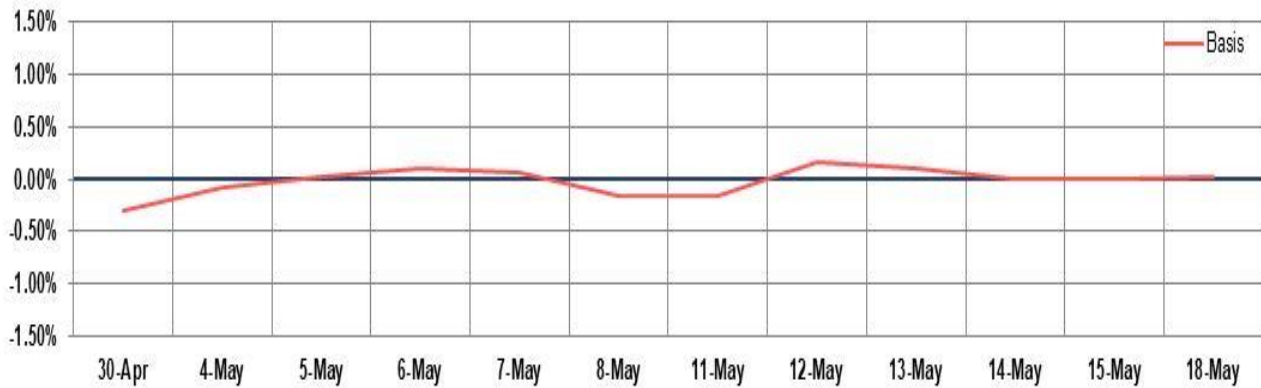
Indian equity benchmarks ended Monday's trade on a pessimistic note with heavy losses of around three and half percent as Union home ministry extended the lockdown for another two weeks till May 31 to contain the spread of coronavirus. Markets traded in negative note since beginning, as domestic cases of the novel coronavirus continued to rise steadily. Selling further crept in with the commerce and industry ministry's data showing that India's exports contracted by a record 60.28 per cent to \$10.36 billion in April amid the coronavirus lockdown. Imports too tumbled by 58.65 per cent to \$17.12 billion in April from \$41.4 billion in the same month last year. Besides, the trade deficit narrowed to \$6.76 billion. Trade deficit in April 2019 stood at \$15.33 billion.

Local bourses added more losses in late afternoon session, as sentiments remained down-beat with former finance minister P Chidambaram's statement that the fiscal stimulus package announced by the government is hopelessly inadequate given the gravity of the economic crisis as it amounts to only Rs 1.86 lakh crore, which is 0.91 percent of the GDP. Traders even overlooked Finance Minister Nirmala Sitharaman's statement that the government would frame a policy where private entities are allowed to participate in all sectors. The government will also notify a list of strategic sectors where the presence of public sector enterprises (PSEs) is required.

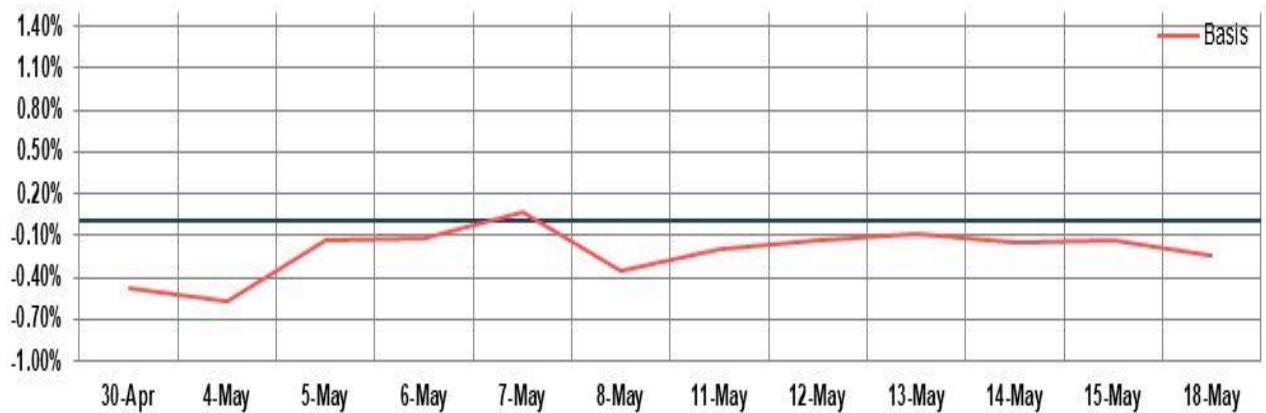
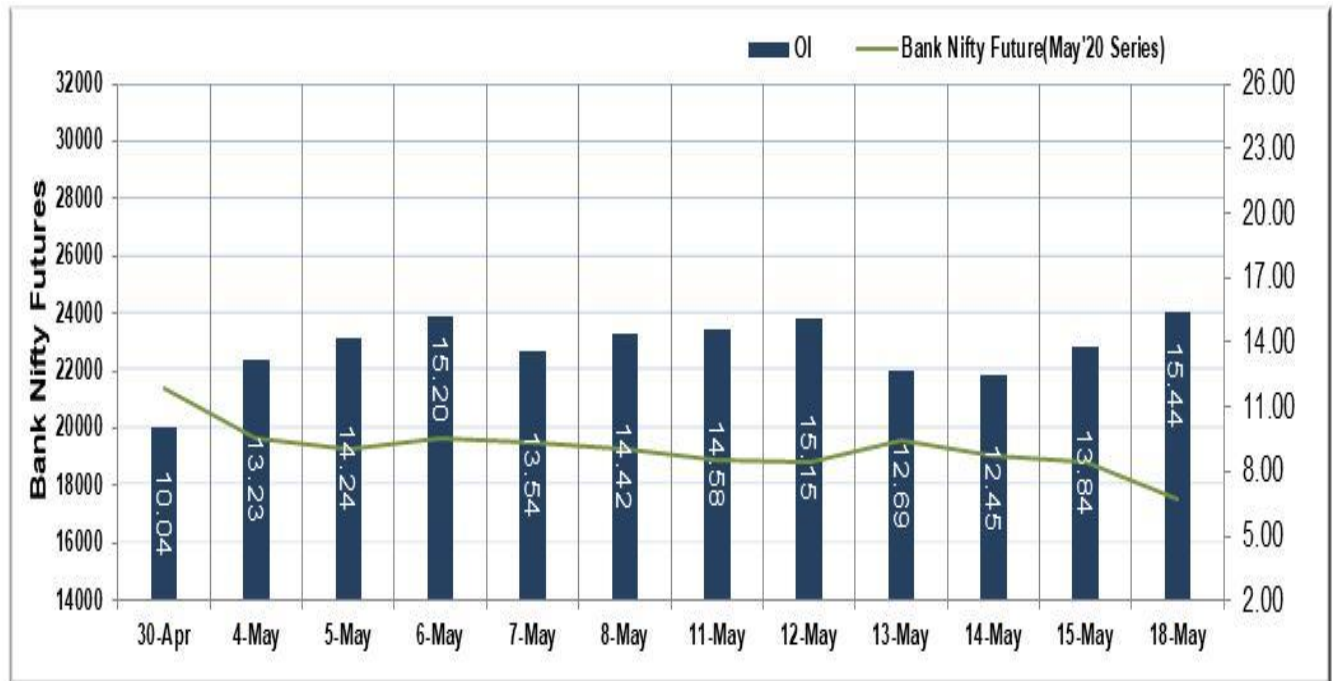
Market TO	Current	Previous	Net%
BSE CASH	2337	1990	17
NSE CASH	52152	43718	19
NSE FO	903861	561886	61

FII Derivatives	Buy	Sell	Net
Ind. Futures	6996.99	7800.12	(803)
Ind. Options	176210	174436	(430)
Stk. Futures	21653	21305	(522)
Stk. Options	4925.29	5109.05	(184)

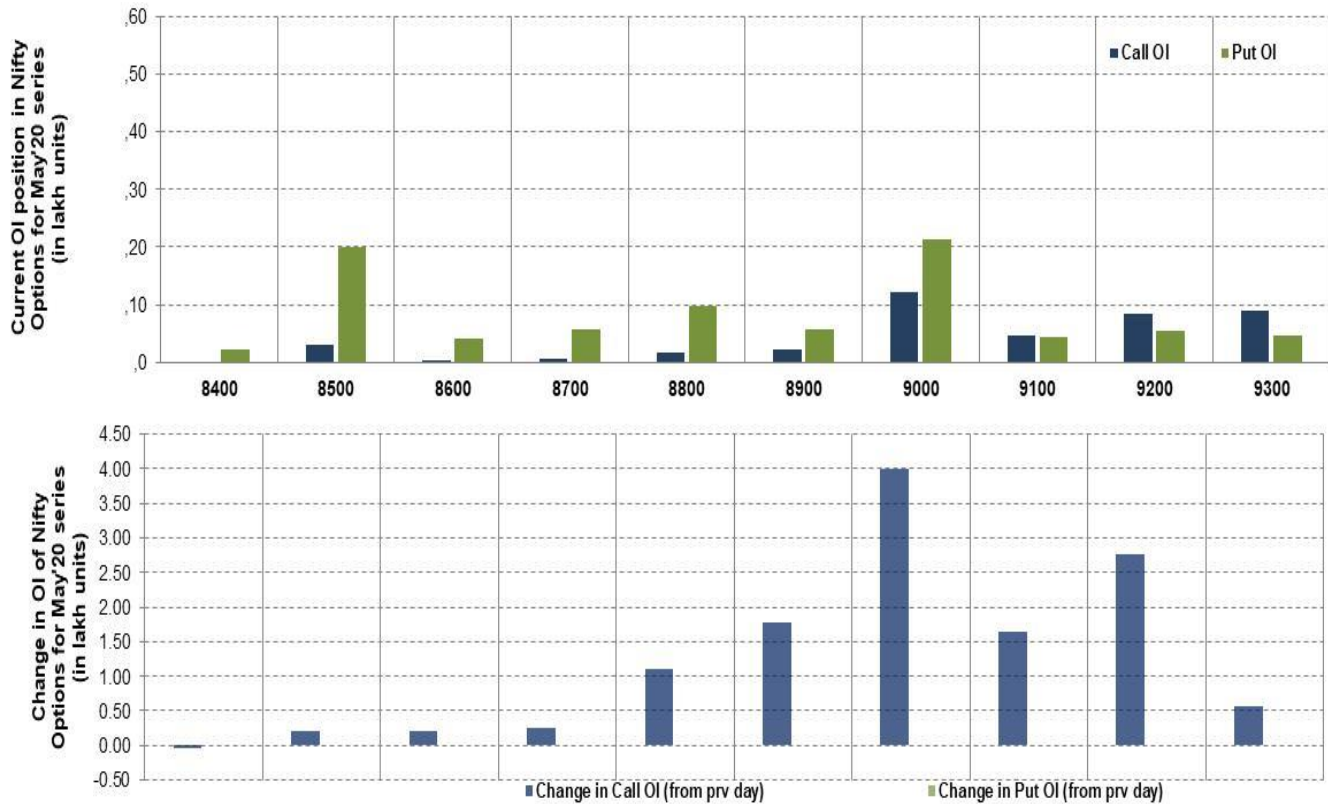
Nifty Futures



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 9,000SP from the May month expiry was the most active call with an addition of 0.40 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with a reduction of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (1.21mn) and that for Puts was at 9,000 SP (2.14mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 8823.25 down by 3.43 percent from the previous close. On the upper side it has resistance of 9060 and 9270 levels, while lower side it has support of 8620 and 8510 levels. Intraday traders should be cautious and take position accordingly.

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