

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8879	8747	8813	8922	8988	9097	Sell	Sell	Neutral
Sensex	30196	29728	29962	30351	30585	30974	Sell	Sell	Neutral
Nifty Futures	8891	8744	8818	8926	9000	9108	Sell	Sell	Neutral
Bank Nifty	17486	16899	17193	17684	17977	18469	Sell	Sell	Neutral
CNX IT	13447	13063	13255	13389	13581	13716	Buy	Neutral	Neutral
CNX Midcap	12471	12309	12390	12516	12597	12723	Sell	Sell	Sell
CNX Small Cap	3812	3767	3790	3822	3845	3878	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30196.17	167.19	0.56
NIFTY	8879.10	55.85	0.63
MIDCAP	11112.13	56.96	0.52
SMLCAP	10355.18	-21.13	-0.20
BSEFMC	10043.44	61.64	0.62
AUTO	12451.34	144.11	1.17
POWER	1430.64	31.67	2.26
REALTY	1268.17	-7.70	-0.60
BSE IT	13596.55	100.68	0.75
BANKEX	20107.10	-25.41	-0.13
OILGAS	10779.43	65.40	0.61
METAL	6130.55	59.37	0.98

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.66	-0.20	-0.26
27-May-20 EUR-INR	82.68	1.04	1.30
27-May-20 GBP-INR	92.58	0.12	0.13
27-May-20 JPY- INR	70.44	-0.45	-0.63

Advance/ Decline	Adv	Dec	Un Ch.
NSE	781	980	127
BSE	1021	1288	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	13614	14942	(1328)
DII	4362	2702	1660

*NOTE: - FII AND DII data figure is provisional

Market Commentary

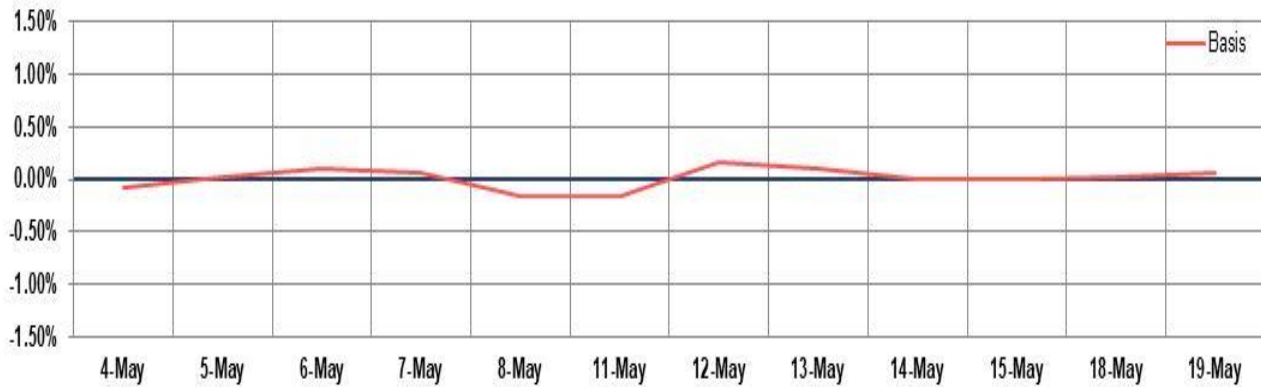
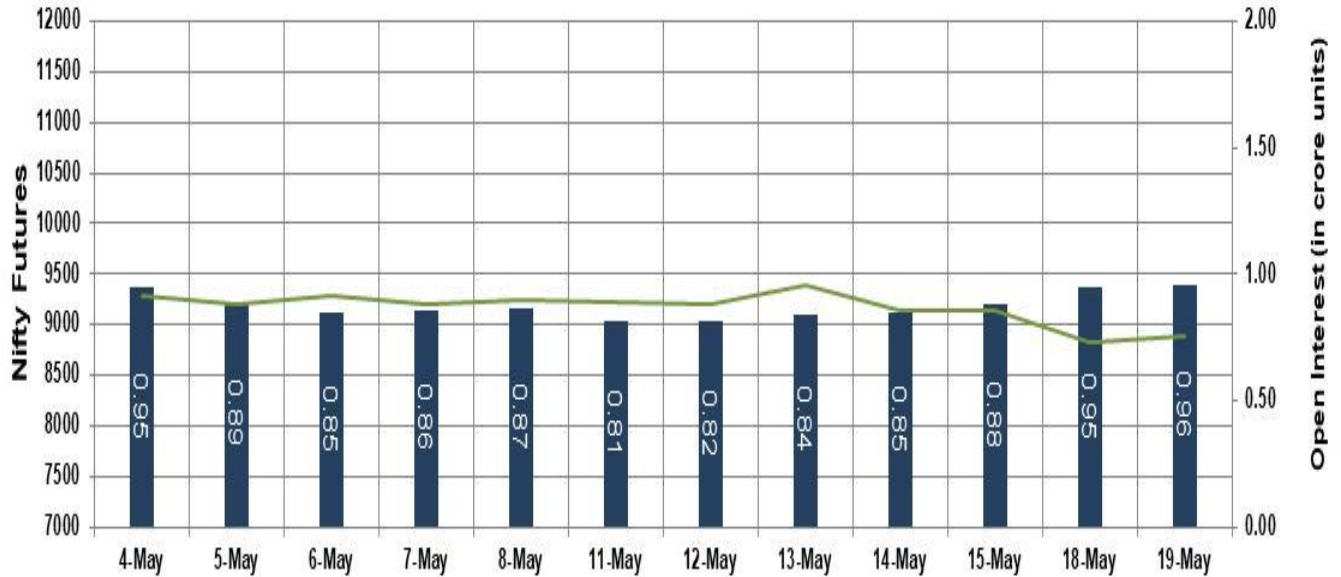
Indian equity benchmarks gave up most of their gains in last leg of trade to come off their intraday high points but still managed to end with decent gains, tracking positive global cues amid optimism about a potential vaccine for the coronavirus. Key indices began the session with a gap-up open, as traders took encouragement with Minister for MSMEs and road transport and highways Nitin Gadkari's statement that the recent steps announced by the government to boost liquidity and credit flows would also bolster the purchasing power of the people via employment creation and help accelerate the wheels of the economy.

Both indices gave up more than of intraday gains in late trade, as traders got wary with a private report stating that American brokerage Goldman Sachs expects the Indian economy to contract by 5 per cent in FY21, making it the worst performance by the country ever. The brokerage said the GDP will contract by a mind-boggling 45 per cent in the June quarter as compared to the January-March period on an annualised basis, because of the continuing lockdown which is chilling economic activity, before recovering later. Some concern also came as the rating agency Moody's Investors Service in its latest report stated that the measures announced for financial institutions as part of Rs 20 lakh crore-economic package will help ease their asset risk, but will not fully offset the negative impact from the COVID-19 outbreak.

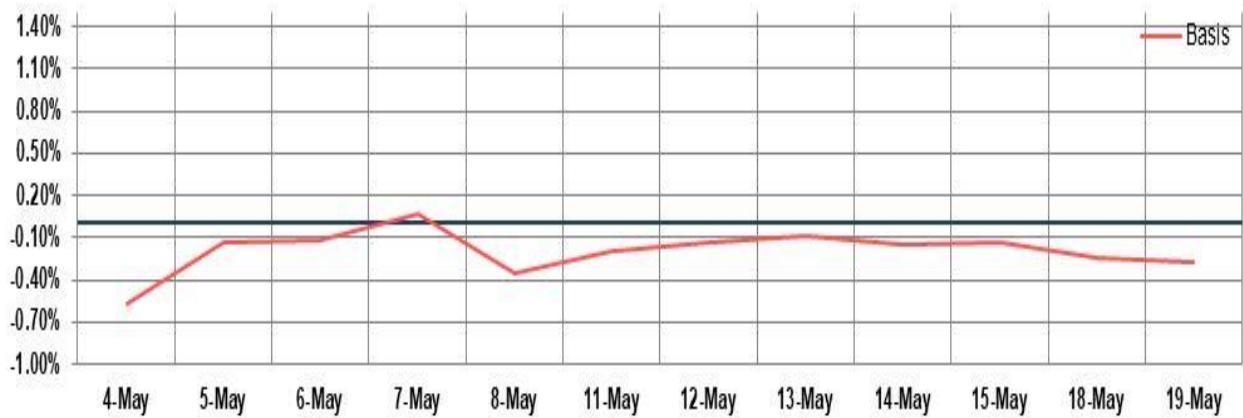
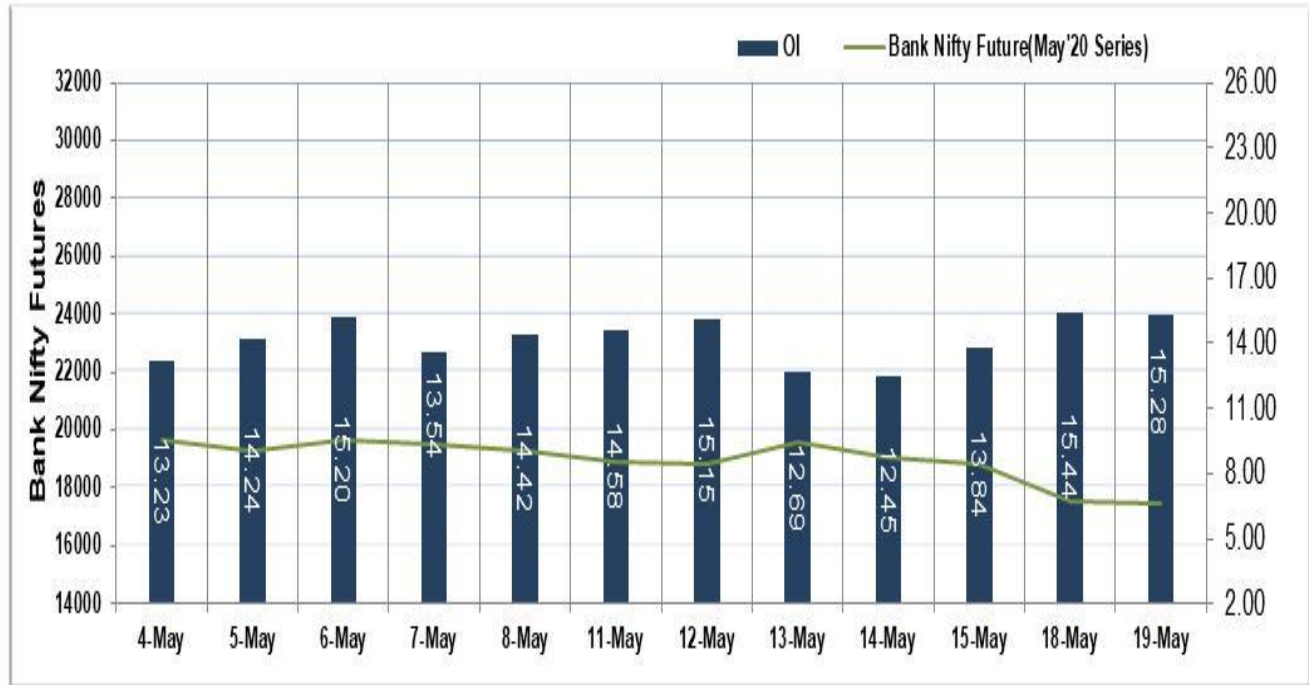
Market TO	Current	Previous	Net%
BSE CASH	10655	1990	435
NSE CASH	49114	43718	12
NSE FO	1085207	561886	93

FII Derivatives	Buy	Sell	Net
Ind. Futures	9407.61	7075.92	2332
Ind. Options	176210	174436	720
Stk. Futures	21653	21305	1792
Stk. Options	3878.24	3831.44	47

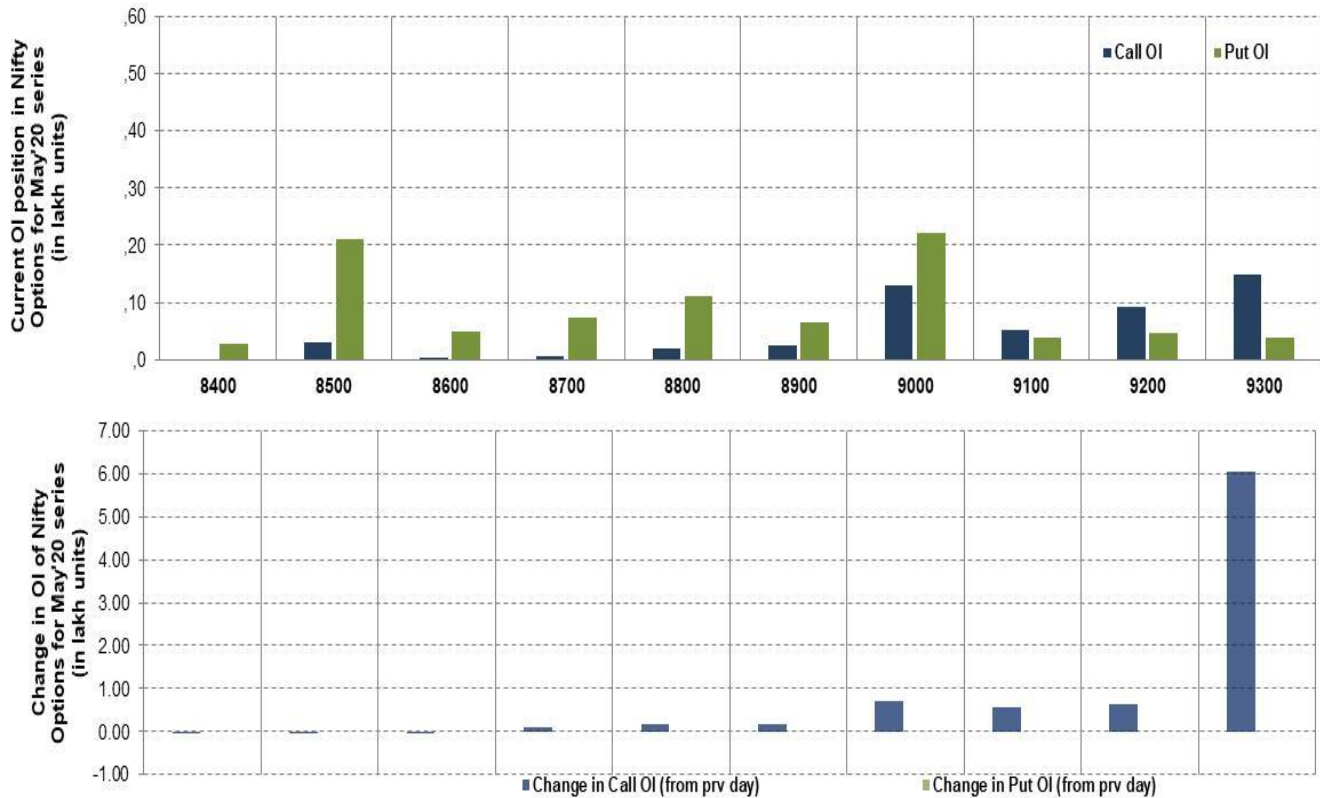
Nifty Futures



Bank Nifty Futures



Nifty Options

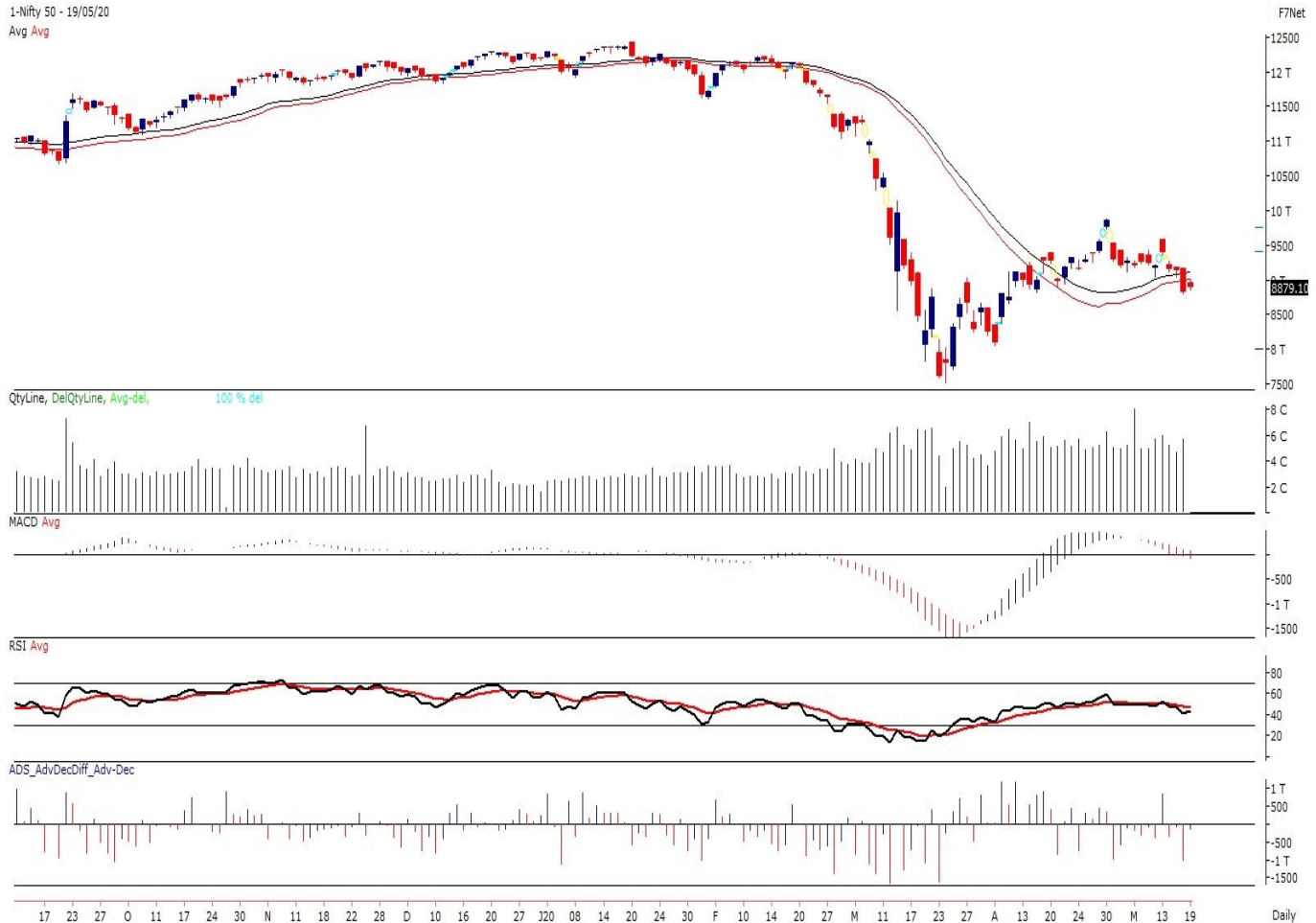


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,300SP from the May month expiry was the most active call with an addition of 0.60 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with a reduction of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 9,300 SP (1.50mn) and that for Puts was at 9,000 SP (2.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/05/20
Avg Avg



Nifty Cash prices have settled at 8879.10 up by 0.63 percent from the previous close. On the upper side it has resistance of 9060 and 9210 levels, while lower side it has support of 8720 and 8540 levels. Intraday traders should be cautious and take position accordingly.

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