

# 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	9067	8793	8930	9012	9148	9230	Neutral	Sell	Neutral
Sensex	30819	29898	30358	30618	31079	31339	Neutral	Sell	Neutral
Nifty Futures	9086	8802	8944	9021	9163	9240	Neutral	Sell	Neutral
Bank Nifty	17840	17155	17498	17750	18093	18345	Sell	Sell	Neutral
CNX IT	13517	13285	13401	13479	13595	13673	Buy	Neutral	Neutral
CNX Midcap	12664	12374	12519	12609	12754	12844	Neutral	Sell	Sell
CNX Small Cap	3852	3797	3824	3840	3868	3884	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30818.61	622.44	2.06
NIFTY	9066.55	187.45	2.11
MIDCAP	11278.22	166.09	1.49
SMLCAP	10472.37	117.19	1.13
BSEFMC	10179.83	136.39	1.36
AUTO	12709.97	258.63	2.08
POWER	1443.40	12.76	0.89
REALTY	1298.50	30.33	2.39
BSE IT	13656.79	60.24	0.44
BANKEX	20551.72	444.62	2.21
OILGAS	11051.26	271.83	2.52
METAL	6203.52	72.97	1.19

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.67	0.01	0.01
27-May-20 EUR-INR	82.80	0.12	0.14
27-May-20 GBP-INR	92.64	0.06	0.06
27-May-20 JPY- INR	70.44	-0.23	-0.33

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1055	703	125
BSE	1262	1060	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4522	5989	(1467)
DII	4855	2482	2373

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

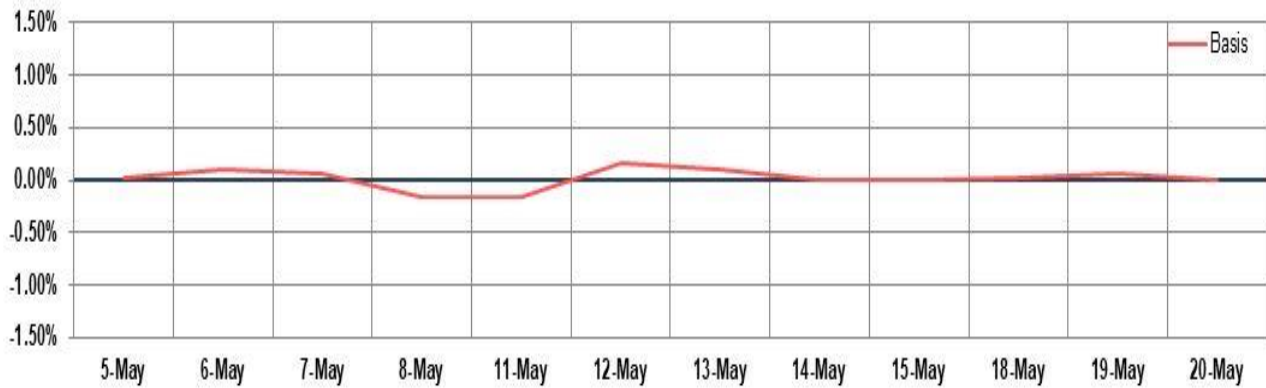
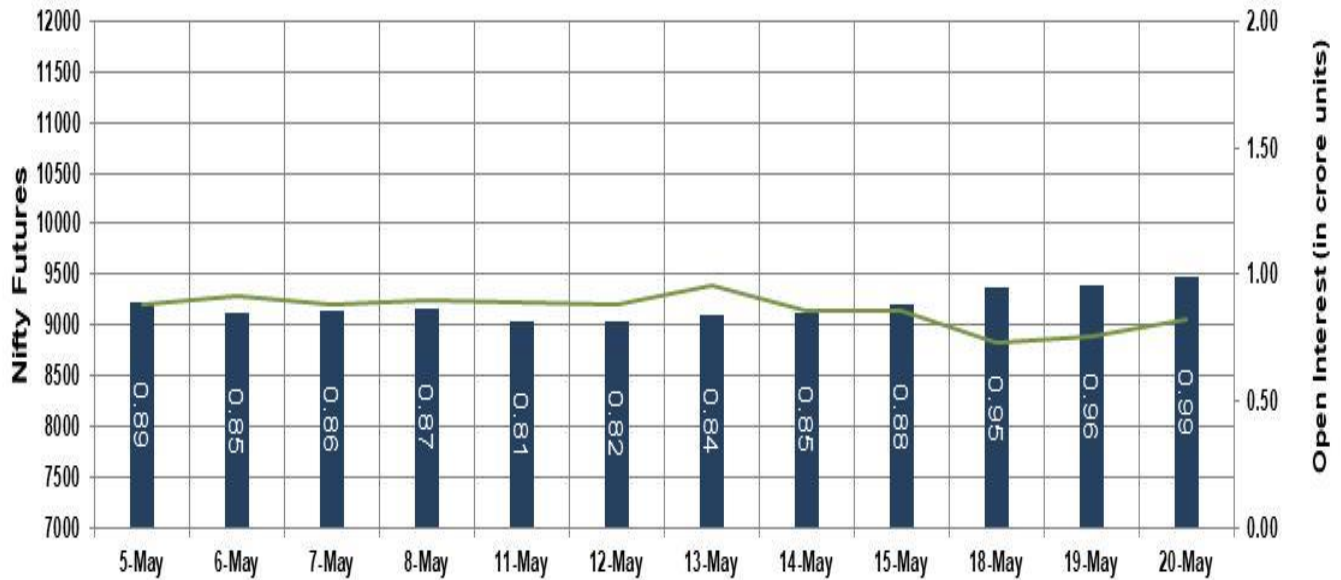
Extending gains for the second consecutive session, Indian equity benchmarks ended Wednesday's session near day's high point with gains of over two percent, on sustained buying, with Sensex and Nifty closing above their crucial 30,800 and 9,050 levels, respectively. Domestic bourses were trading on a positive note since the beginning, as traders got encouragement with report that the government has decided to further revise the criteria for medium units by enhancing the investment and turnover limits to up to Rs 50 crore and Rs 200 crore respectively. Traders took a note of Fitch Ratings' statement that support measures announced by the government for non-banking finance companies (NBFCs) seek to ease borrower strain and boost funding conditions for NBFI, but successful implementation will be the key.

Domestic indices extended their upside in last hour of trade, tracking gains in Healthcare, Consumer Durables and Oil & Gas stocks despite weak cues from global markets. Traders paid no heed towards Crisil research wing's report stating that eight states most affected by the COVID-19 pandemic account for over 60 per cent of the Gross Domestic Product (GDP) and the extended restrictions will slam the economy harder. The eight states, which include Maharashtra, Gujarat and Tamil Nadu, among others also account for 58 per cent of the employment. The share of gross state value added (GSVA) from these states is 64 per cent in agriculture, 63 per cent in industry and 53 per cent in services.

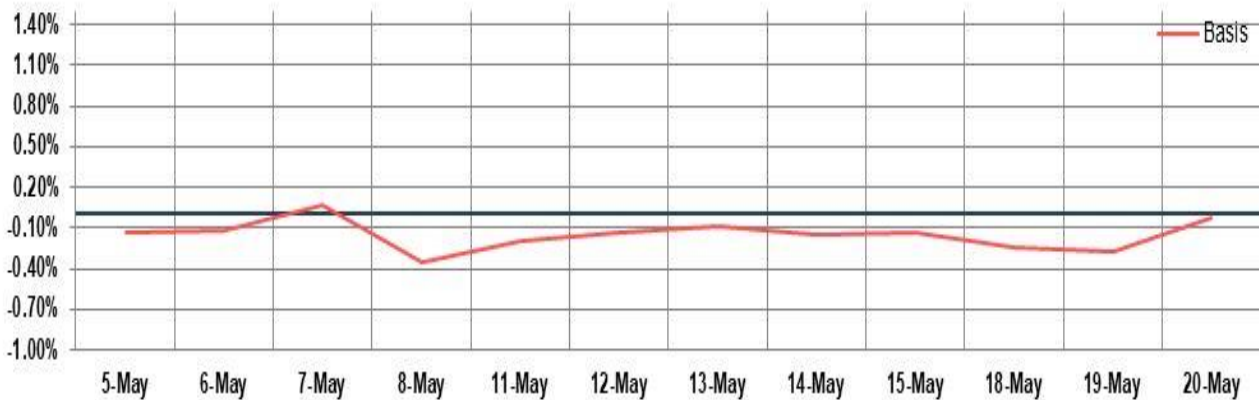
Market TO	Current	Previous	Net%
BSE CASH	2025	10655	(81)
NSE CASH	46535	49114	(5)
NSE FO	1220838	1085207	12

FII Derivatives	Buy	Sell	Net
Ind. Futures	6517.28	6300.87	216
Ind. Options	176210	174436	(396)
Stk. Futures	21653	21305	156
Stk. Options	3716.39	3651.72	65

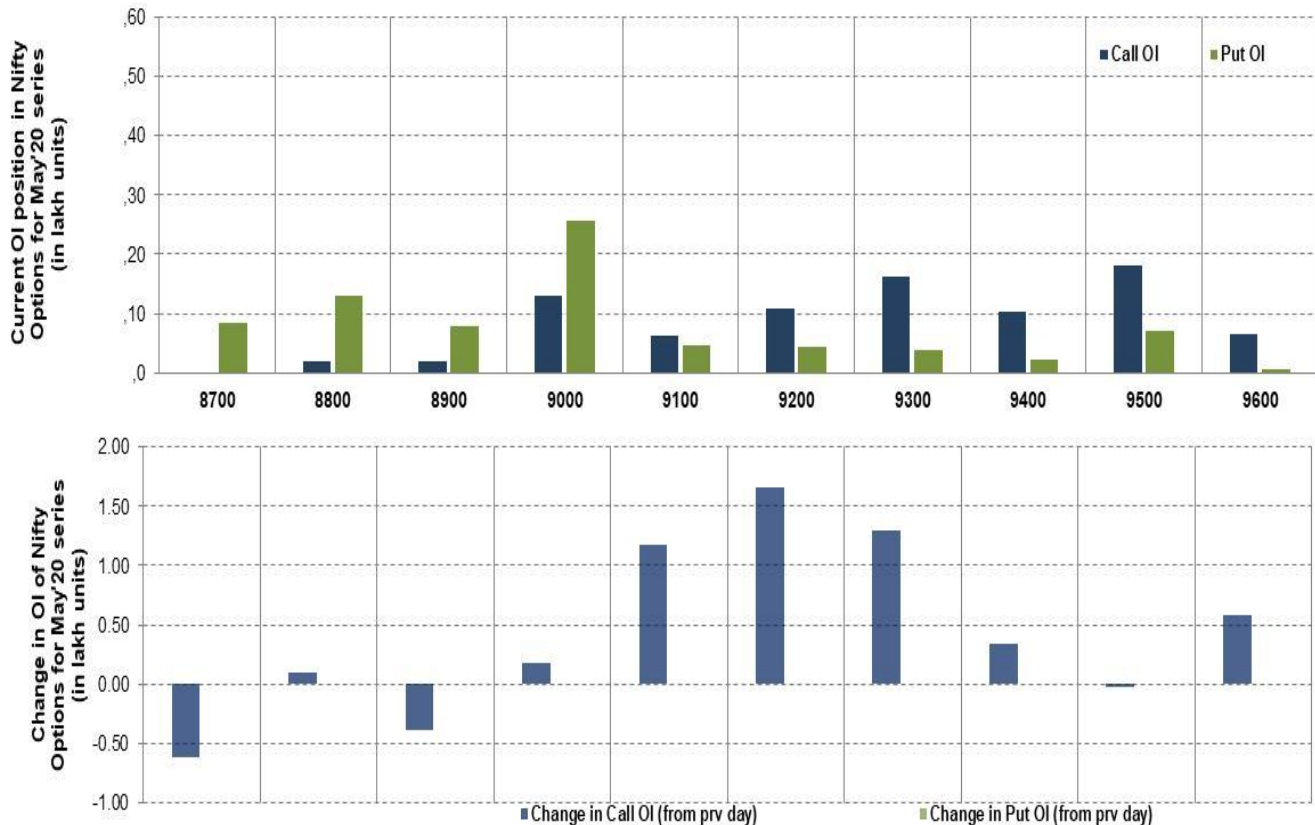
## Nifty Futures



# 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 a reduction 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 0.40 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.80mn) and that for Puts was at 9,000 SP (2.60mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9066.55 up by 2.11 percent from the previous close. On the upper side it has resistance of 9260 and 9420 levels, while lower side it has support of 8810 and 8670 levels. Intraday traders should be cautious and take position accordingly.

## Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

## About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmedabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.