

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9106	8991	9049	9114	9171	9236	Neutral	Sell	Neutral
Sensex	30933	30539	30736	30962	31159	31386	Neutral	Sell	Neutral
Nifty Futures	9066	8970	9018	9094	9142	9218	Neutral	Sell	Neutral
Bank Nifty	17735	17323	17529	17865	18071	18407	Sell	Sell	Neutral
CNX IT	13648	13353	13500	13616	13764	13880	Buy	Neutral	Neutral
CNX Midcap	12763	12624	12693	12790	12859	12956	Neutral	Sell	Sell
CNX Small Cap	3875	3840	3858	3881	3899	3923	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30932.90	114.29	0.37
NIFTY	9106.25	39.70	0.44
MIDCAP	11363.84	85.62	0.76
SMLCAP	10548.13	75.76	0.72
BSEFMC	10359.21	179.38	1.76
AUTO	13021.31	311.34	2.45
POWER	1426.41	-16.99	-1.18
REALTY	1300.34	1.84	0.14
BSE IT	13797.64	140.85	1.03
BANKEX	20406.62	-145.1	-0.71
OILGAS	11129.29	78.03	0.71
METAL	6317.81	114.29	1.84

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.53	-0.18	-0.24
27-May-20 EUR-INR	83.00	0.07	0.09
27-May-20 GBP-INR	92.33	-0.52	-0.57
27-May-20 JPY- INR	70.14	-0.21	-0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1047	712	113
BSE	1323	925	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6103	6361	(259)
DII	3603	3201	402

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

## Market Commentary

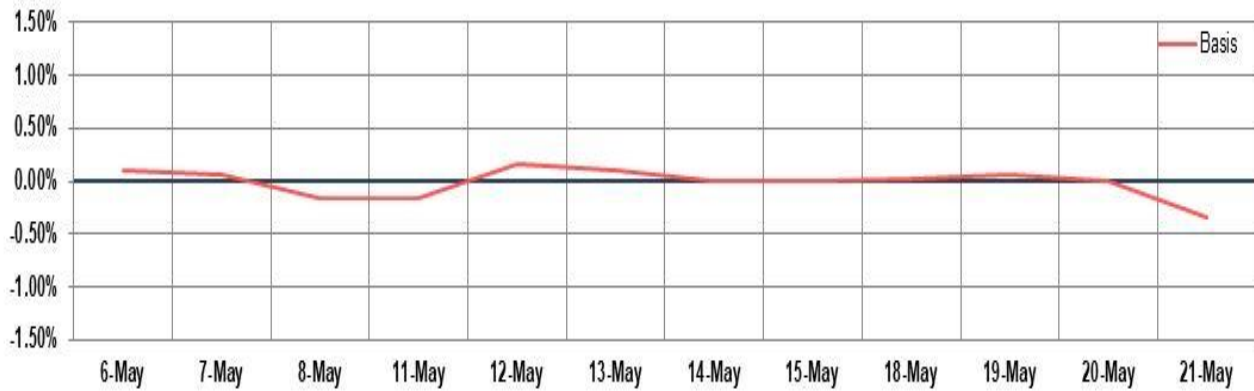
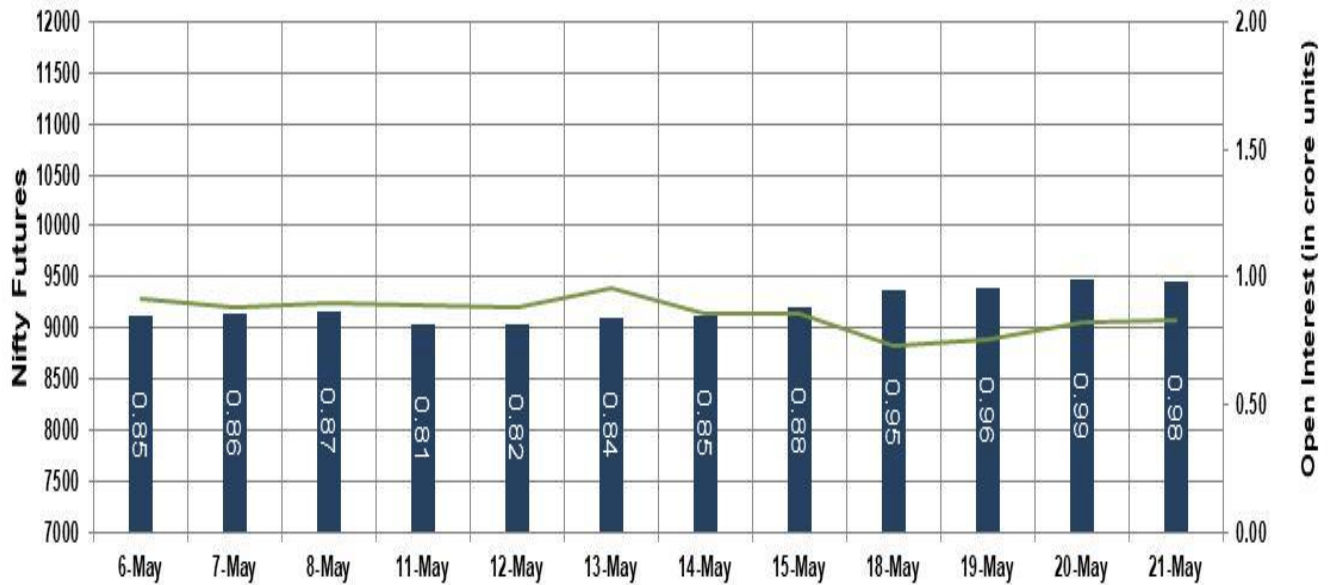
In a volatile session, Indian equity benchmarks climbed off their respective day's high levels in the last leg of trade but ended with gains for the third straight day on Thursday, due to the gains in Auto, FMCG and Metal stocks. Key indices made a cautious start but quickly gained traction, as the union cabinet cleared Rs 3 lakh crore micro, small and medium enterprise (MSME) funding scheme to mitigate the economic distress being faced by the small businesses in the light of the COVID-19 pandemic. Buying further crept in as the Trade Promotion Council of India (TPCI) said that with the government taking steps in the agriculture and food sector, industry will be able to achieve export target of \$100 billion worth in the next five years by focusing on untapped global markets like Africa, Latin America, Middle East and Oceania.

However, markets erased most of gains in late trade, as domestic rating agency ICRA warned of a deep recession as it drastically lowered FY21 growth forecast for India to minus 5 percent, citing the very modest fiscal support, extension of the nationwide lockdown and looming labour shortage. The agency also sharply revised downwards the growth contraction in Q1 to 25 percent as against the previous forecast of 16-20 percent and to minus 2.1 percent in Q2 from 2.1 percent growth previously, which implies a recession.

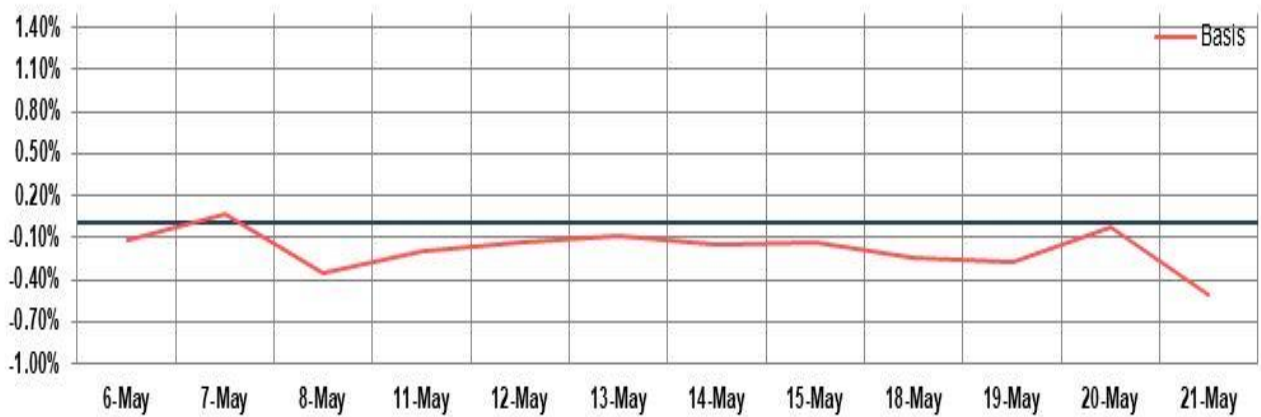
Market TO	Current	Previous	Net%
BSE CASH	1930	2025	(5)
NSE CASH	46633	46535	0
NSE FO	2343597	1220838	92

FII Derivatives	Buy	Sell	Net
Ind. Futures	4671.27	5142	(471)
Ind. Options	176210	174436	1799
Stk. Futures	21653	21305	490
Stk. Options	3661.54	3693.96	(32)

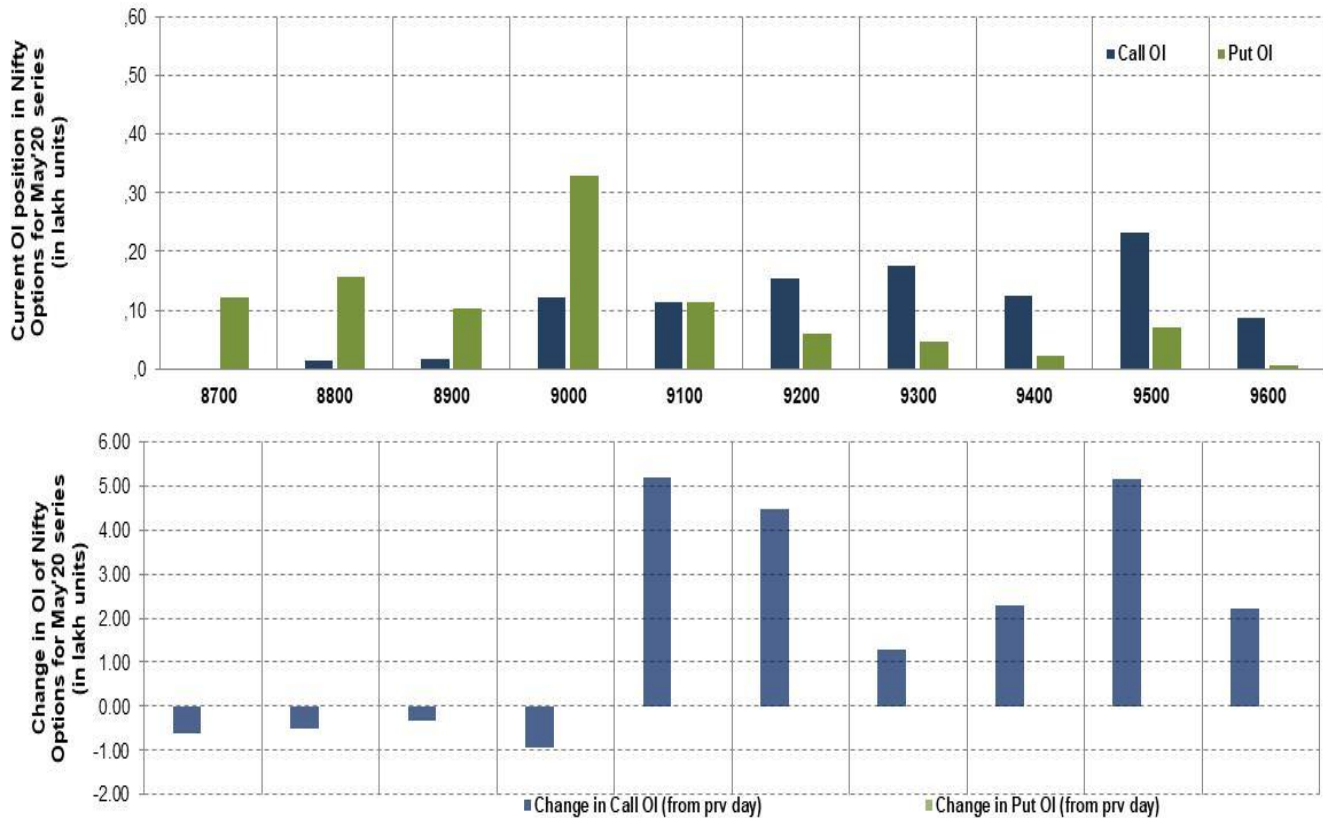
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

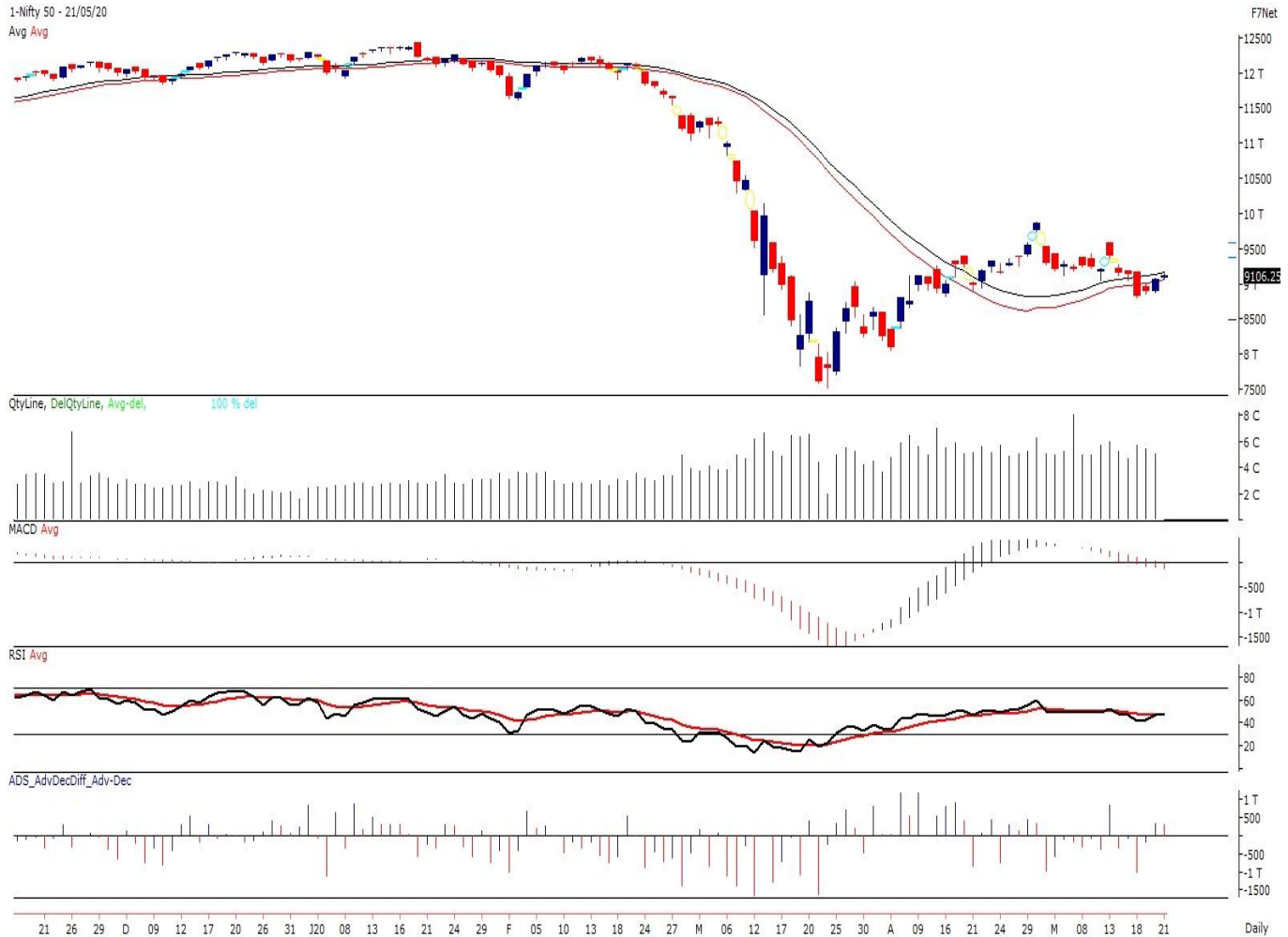


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500SP from the May month expiry was the most active call with an addition of 0.52 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with an addition of 0.70 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (2.32mn) and that for Puts was at 9,000 SP (3.30mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 21/05/20  
Avg Avg



Nifty Cash prices have settled at 9106.25 up by 0.44 percent from the previous close. On the upper side it has resistance of 9350 and 9590 levels, while lower side it has support of 8990 and 8770 levels. Intraday traders should be cautious and take position accordingly.

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