

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9039	8871	8955	9052	9136	9234	Sell	Sell	Neutral
Sensex	30673	30119	30396	30752	31029	31385	Sell	Sell	Neutral
Nifty Futures	9041	8851	8946	9035	9130	9218	Sell	Sell	Neutral
Bank Nifty	17279	16598	16939	17445	17786	18293	Sell	Sell	Neutral
CNX IT	13843	13441	13642	13772	13973	14104	Buy	Neutral	Neutral
CNX Midcap	12668	12423	12545	12692	12815	12962	Sell	Sell	Sell
CNX Small Cap	3851	3792	3821	3862	3892	3932	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30672.59	-260.3	-0.84
NIFTY	9039.25	-67.00	-0.74
MIDCAP	11270.02	-93.82	-0.83
SMLCAP	10524.23	-23.90	-0.23
BSEFMC	10339.59	-19.62	-0.19
AUTO	13070.10	48.79	0.37
POWER	1417.77	-8.64	-0.61
REALTY	1281.18	-19.16	-1.47
BSE IT	14029.20	231.56	1.68
BANKEX	19909.45	-497.2	-2.44
OILGAS	11112.12	-17.17	-0.15
METAL	6192.85	-124.9	-1.98

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.89	0.37	0.49
27-May-20 EUR-INR	82.75	-0.23	-0.27
27-May-20 GBP-INR	92.50	0.13	0.14
27-May-20 JPY- INR	70.58	0.49	0.70

Advance/ Decline	Adv	Dec	Un Ch.
NSE	660	1098	109
BSE	932	1365	153

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4405	5759	(1354)
DII	4164	4508	(344)

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

## Market Commentary

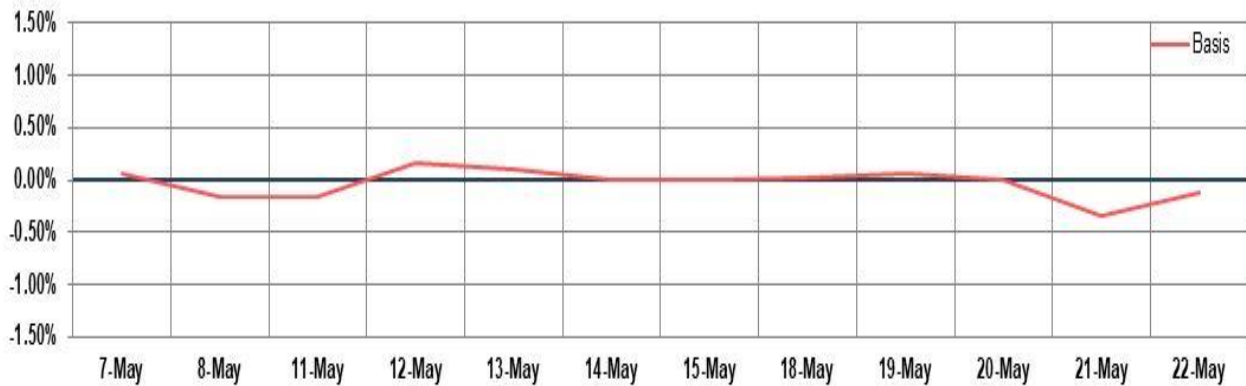
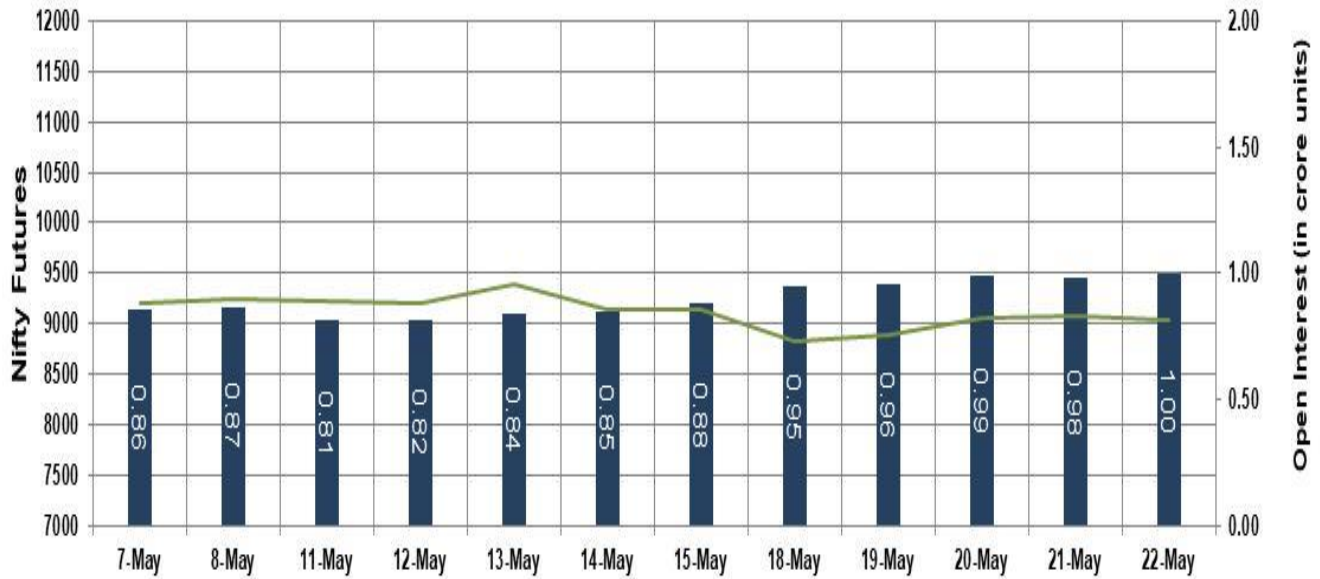
Pausing three-day gaining streak, Indian equity benchmarks ended Friday's session on lower note with losses of more than half percent, following weak cues from other Asian markets. Markets started the session in negative territory, as India Ratings (Ind-Ra) expects most sectors to experience varying degrees of revenue contraction during FY21 due to demand and supply disruptions caused by the novel coronavirus, or COVID-19, pandemic. Selling further crept in amid the Reserve Bank of India (RBI) unexpectedly slashed benchmark interest rates to their lowest levels since 2000 and extended the moratorium on repayment of bank for three months to ramp up support for the economy which is likely to contract for the first time in over four decades.

Key bourses continued their weak run in final hour of trade, as Moody's Investors Service said India's economy is expected to contract for the first time in more than four decades saying economic damage owing to the coronavirus-induced lockdown will be significant with lower consumption and sluggish business activity. However, markets managed to pared some initial losses as traders found some support with Commerce and Industry Minister Piyush Goyal's statement that in order to make India a self-reliant country and a global supplier, the government has recognised 12 sectors, including auto components, textiles, industrial machinery and furniture, where attention would be given.

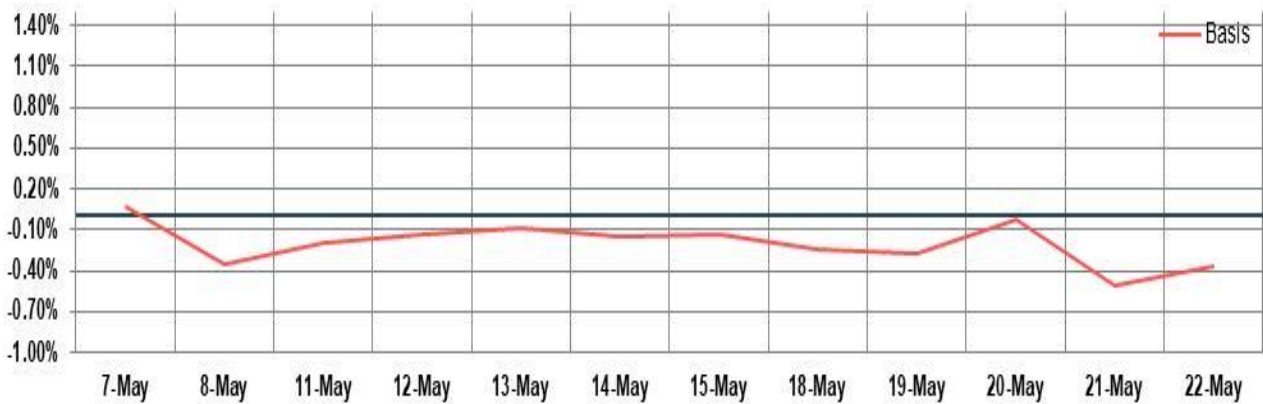
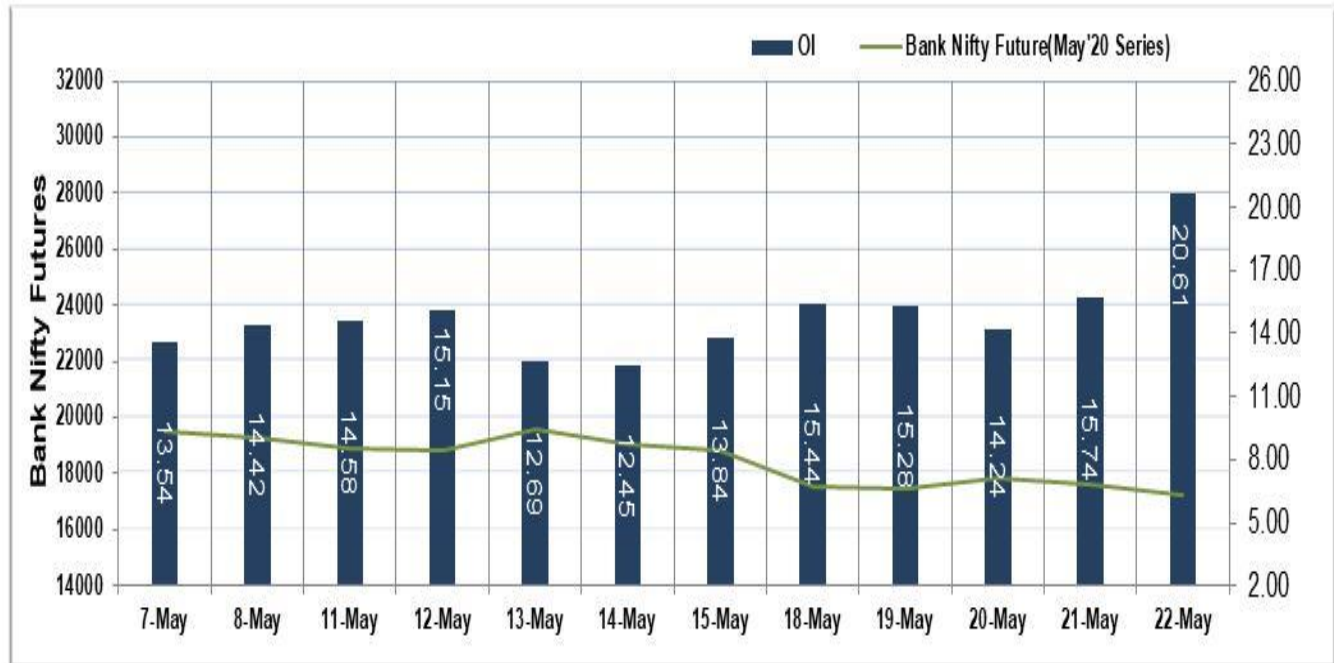
Market TO	Current	Previous	Net%
BSE CASH	2175	1930	13
NSE CASH	49031	46633	5
NSE FO	833372	2343597	(64)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6051.68	6722.30	(671)
Ind. Options	176210	174436	1839
Stk. Futures	21653	21305	(345)
Stk. Options	4176.03	4116.75	59

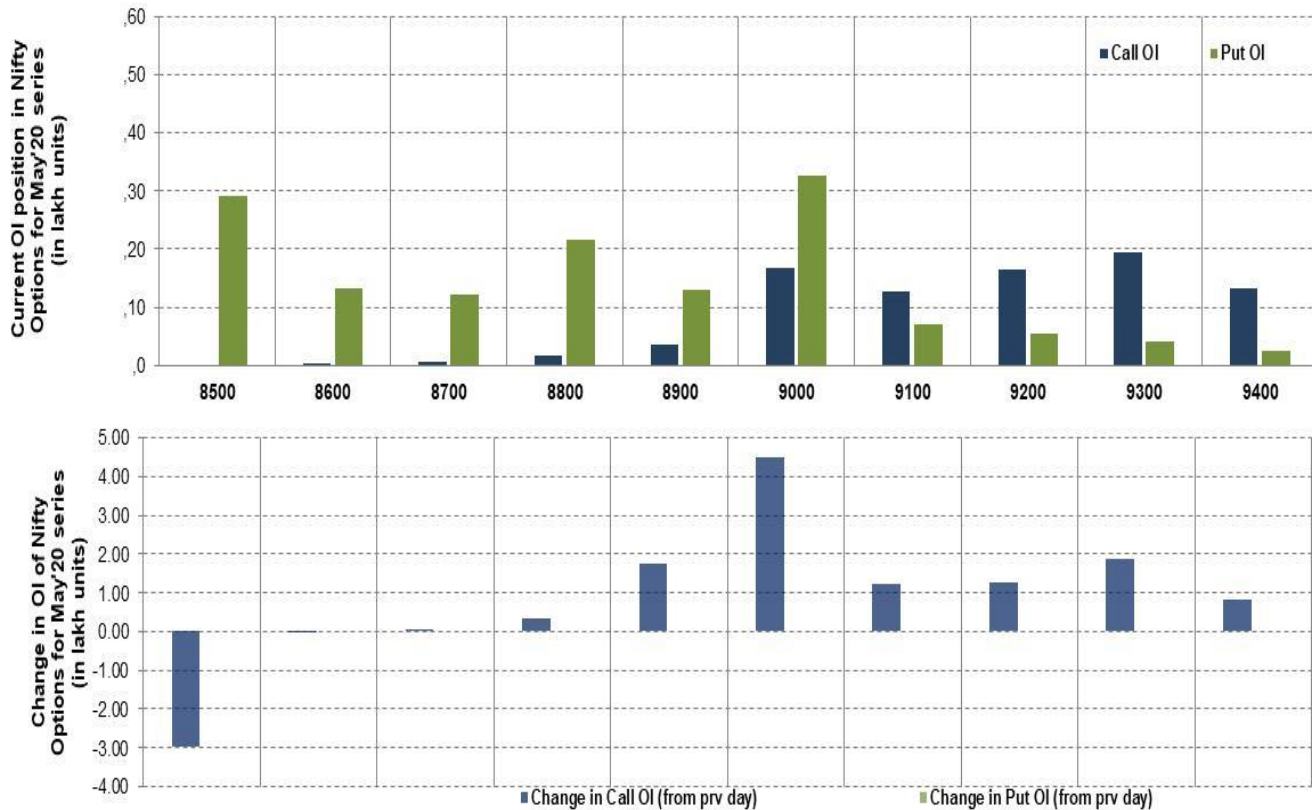
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

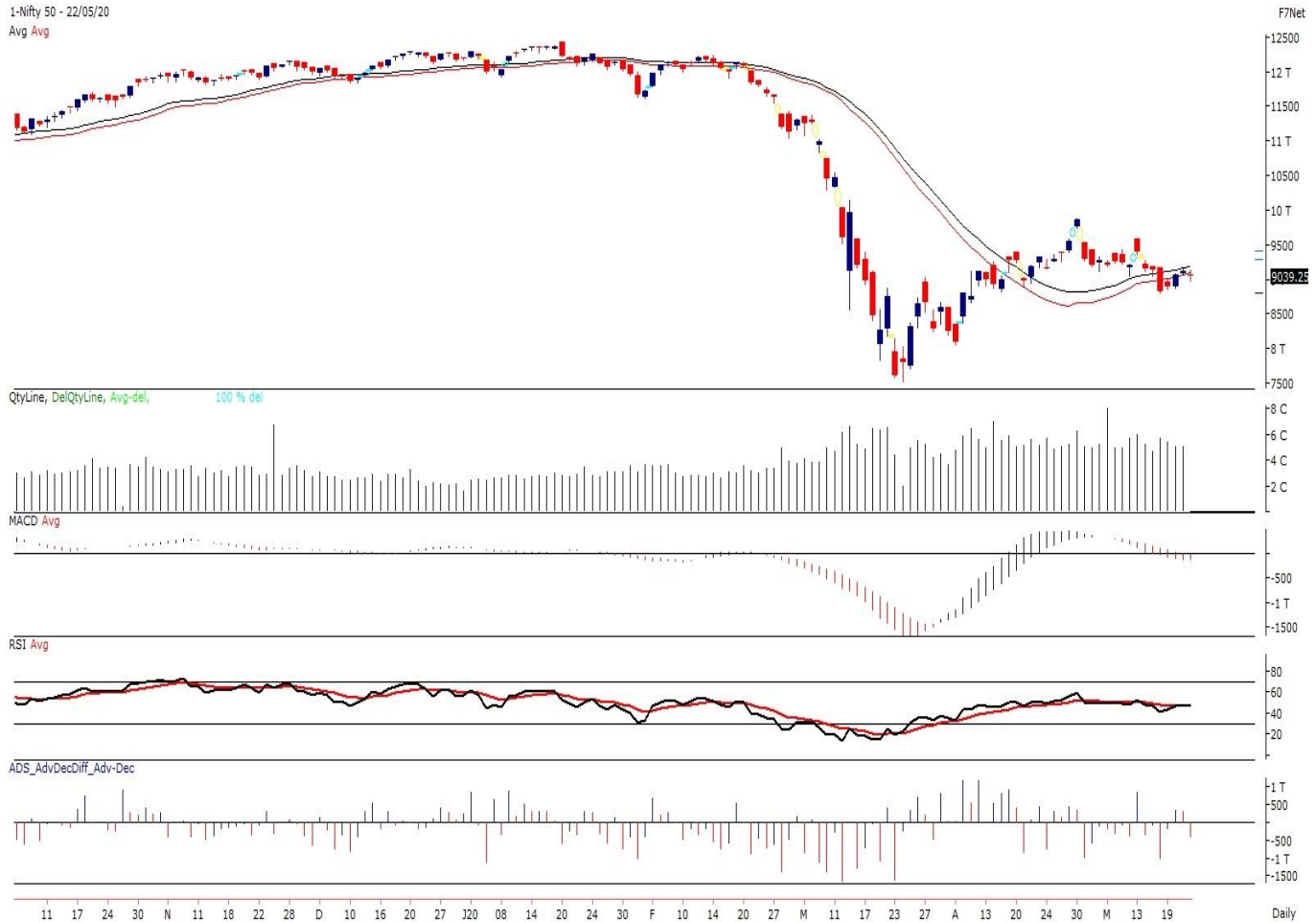


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,300SP from the May month expiry was the most active call with an addition of 0.18 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 9,300 SP (1.94mn) and that for Puts was at 9,000 SP (3.27mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 22/05/20  
Avg Avg



Nifty Cash prices have settled at 9039.25 down by 0.74 percent from the previous close. On the upper side it has resistance of 9260 and 9420 levels, while lower side it has support of 8800 and 8640 levels. Intraday traders should be cautious and take position accordingly.

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