

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	9029	8897	8963	9062	9128	9227	Sell	Sell	Neutral
Sensex	30609	30161	30385	30736	30960	31311	Sell	Sell	Neutral
Nifty Futures	9048	8876	8962	9062	9148	9249	Sell	Sell	Neutral
Bank Nifty	17440	17107	17274	17478	17644	17848	Sell	Sell	Neutral
CNX IT	13575	13268	13422	13676	13830	14084	Neutral	Neutral	Neutral
CNX Midcap	12836	12652	12744	12797	12889	12942	Neutral	Sell	Sell
CNX Small Cap	3880	3842	3861	3876	3895	3909	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30672.59	-260.3	-0.84
NIFTY	9029.05	-10.20	-0.11
MIDCAP	11406.58	136.56	1.21
SMLCAP	10590.42	66.19	0.63
BSEFMC	10444.87	105.28	1.02
AUTO	13280.0	210.00	1.61
POWER	1444.03	26.26	1.85
REALTY	1294.78	13.60	1.06
BSE IT	13734.89	-294.3	-2.10
BANKEX	20050.63	141.18	0.71
OILGAS	11178.94	66.82	0.60
METAL	6368.71	175.86	2.84

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.67	-0.22	-0.29
27-May-20 EUR-INR	82.85	0.08	0.10
27-May-20 GBP-INR	93.15	0.66	0.71
27-May-20 JPY- INR	70.34	-0.28	-0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	903	890	146
BSE	1203	1138	193

FII/DII Capital Mkt*	Buy	Sell	Net
FII	11850	7134	4716
DII	6700	3859	2841

*NOTE: - FII AND DII data figure is provisional

Market Commentary

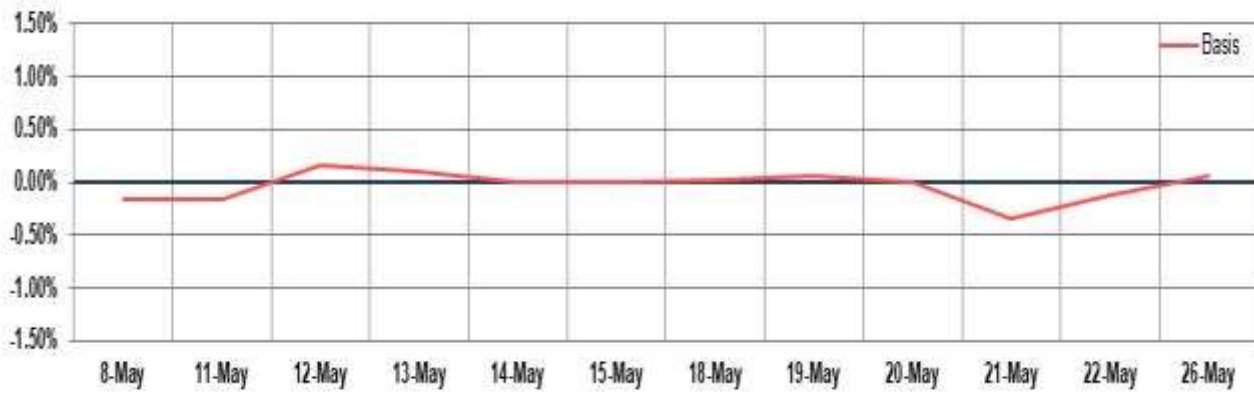
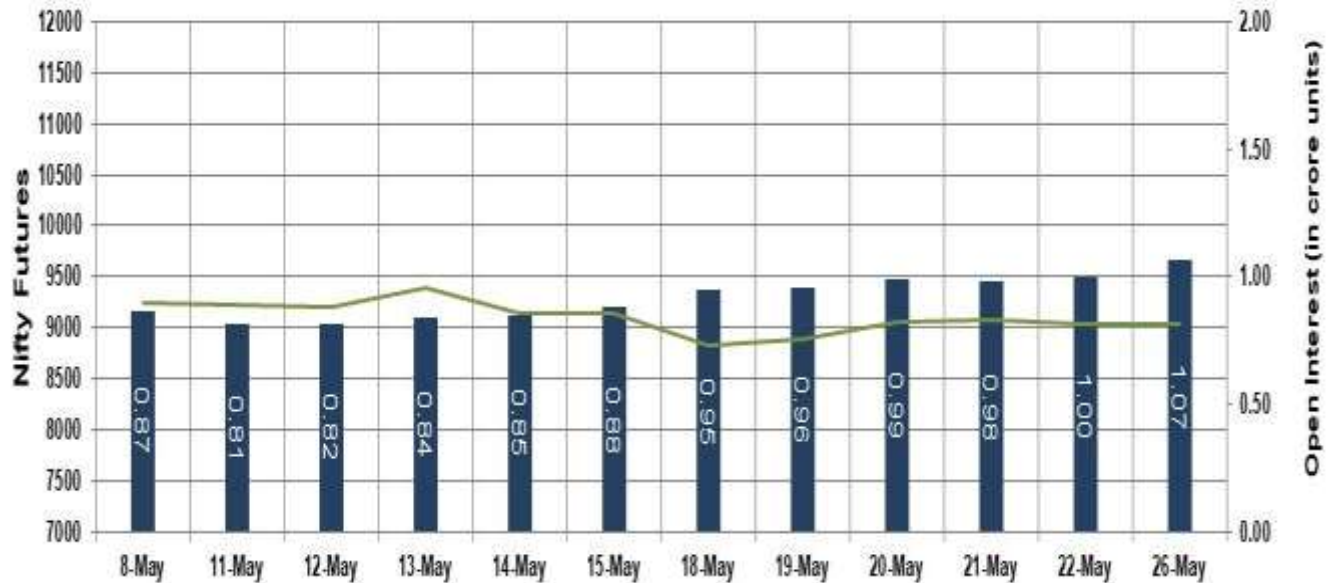
In a volatile session, Indian equity benchmarks failed to hold on to their opening gains and ended with minor losses on Tuesday, as spiking number of COVID-19 cases in the country created an uncertainty about lockdown measures going ahead. Key indices made an optimistic start and traded in fine-fettle, following positive cues from other Asian markets. Traders took support with Securities and Exchange Board of India (SEBI) in its latest data showing that the share of foreign portfolio investments (FPIs) in domestic capital markets through participatory notes (P-notes) increased to Rs 57,100 crore at the end of April after falling to over 15-year low of Rs 48,006 at the end of the preceding month.

However, key indices gave up all the day's gains and slipped into negative territory in the last hour of the trade, as sentiments turned pessimistic with credit rating agency, India Ratings and Research's (Ind-Ra) report stated that the aggregate fiscal deficit of states is expected to now rise to 4.5 per cent of gross domestic product (GDP) in FY21 as against the agency's earlier forecast of 3 per cent. Some concern also came with ICRA's report that the sudden pause in economic activity in many sectors after the commencement of the lockdown and its associated impact on profitability, are expected to have dampened GDP growth to 1.9 percent in Q4 FY20, despite the healthy trends in the Rabi season.

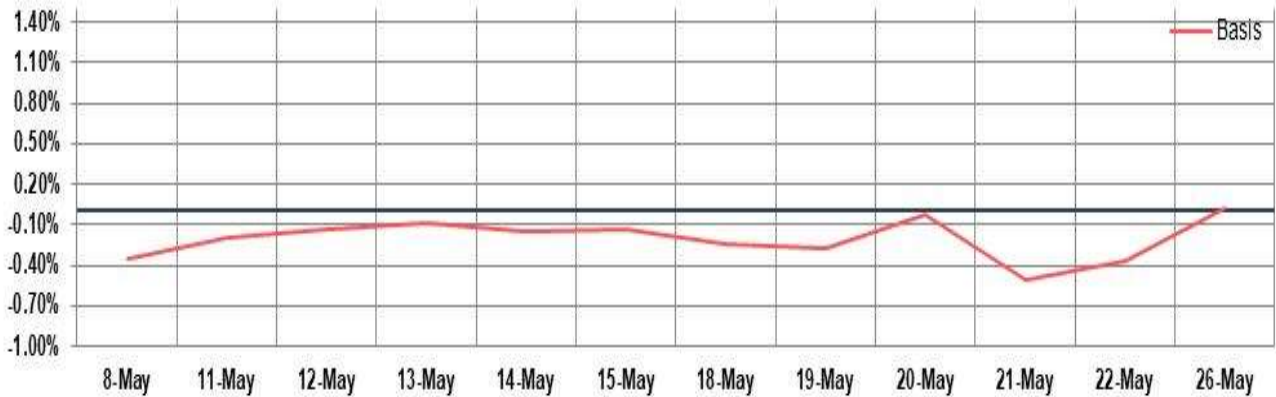
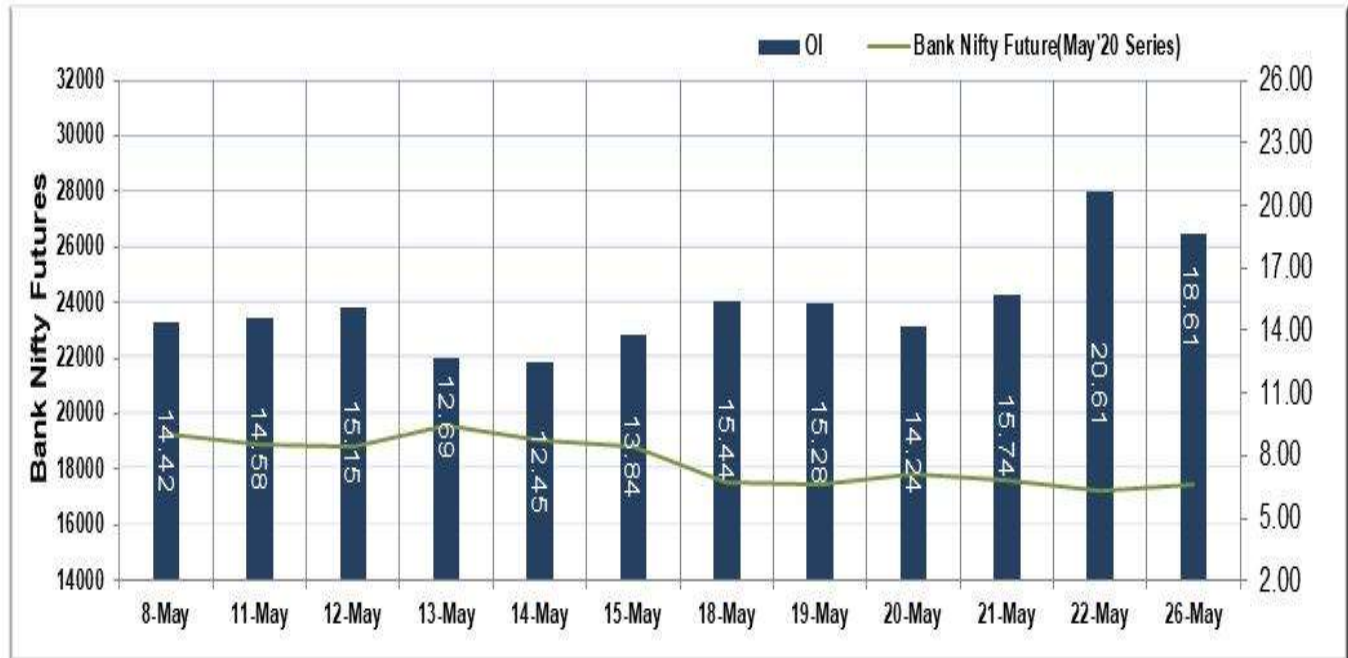
Market TO	Current	Previous	Net%
BSE CASH	11596	2175	433
NSE CASH	47510	49031	(3)
NSE FO	939623	833372	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	5903.71	5714.81	189
Ind. Options	176210	174436	483
Stk. Futures	21653	21305	(1413)
Stk. Options	2771.44	2957.08	(186)

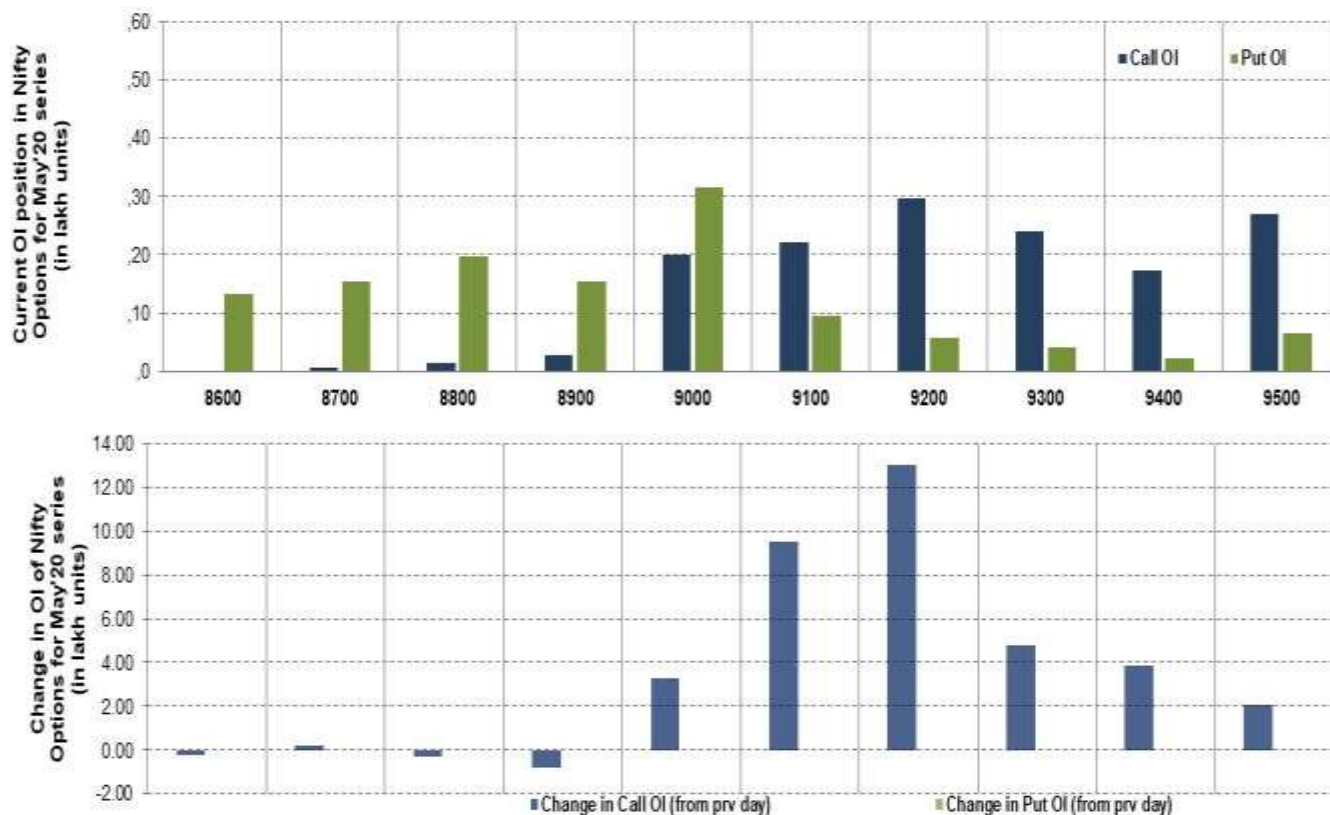
Nifty Futures



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 9,200SP from the May month expiry was the most active call with an addition of 1.30 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 9,200 SP (2.96mn) and that for Puts was at 9,000 SP (3.15mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9029.05 down by 0.11 percent from the previous close. On the upper side it has resistance of 9260 and 9420 levels, while lower side it has support of 8800 and 8640 levels. Intraday traders should be cautious and take position accordingly.

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