

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily   | Weekly  | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty         | 9553  | 9308  | 9431  | 9515  | 9638  | 9723  | Neutral | Neutral | Sell    |
| Sensex        | 32720 | 31871 | 32295 | 32596 | 33021 | 33322 | Neutral | Neutral | Sell    |
| Nifty Futures | 9527  | 9311  | 9419  | 9507  | 9615  | 9703  | Neutral | Neutral | Sell    |
| Bank Nifty    | 21090 | 19990 | 20540 | 20944 | 21494 | 21899 | Neutral | Sell    | Sell    |
| CNX IT        | 13425 | 13021 | 13223 | 13347 | 13549 | 13673 | Neutral | Neutral | Neutral |
| CNX Midcap    | 13228 | 13054 | 13141 | 13202 | 13289 | 13350 | Neutral | Neutral | Sell    |
| CNX Small Cap | 4051  | 4007  | 4029  | 4052  | 4074  | 4097  | Neutral | Sell    | Sell    |

## Market Summary

| Domestic Indices | Close    | Points | % Chg |
|------------------|----------|--------|-------|
| SENSEX           | 32720.16 | 605.64 | 1.89  |
| NIFTY            | 9553.35  | 172.45 | 1.84  |
| MIDCAP           | 11840.20 | 117.32 | 1.00  |
| SMLCAP           | 10975.16 | 112.62 | 1.04  |
| BSEFMC           | 10783.62 | -53.60 | -0.49 |
| AUTO             | 12599.39 | 211.73 | 1.71  |
| POWER            | 1442.94  | 9.53   | 0.66  |
| REALTY           | 1415.25  | 13.10  | 0.93  |
| BSE IT           | 13474.58 | 312.27 | 2.37  |
| BANKEX           | 24217.97 | 421.35 | 1.77  |
| OILGAS           | 11533.16 | 162.22 | 1.43  |
| METAL            | 6230.64  | 234.79 | 3.92  |

| Currency Futures   | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 27-May-20 USD-INR  | 75.91 | -0.21    | -0.28 |
| 27-May-20 EUR-INR  | 82.78 | -0.08    | -0.10 |
| 27-May-20 GBP-INR  | 94.12 | -0.93    | -0.99 |
| 27-May-20 JPY- INR | 71.26 | -0.01    | -0.02 |

| Advance/ Decline | Adv  | Dec | Un Ch. |
|------------------|------|-----|--------|
| NSE              | 1391 | 961 | 197    |
| BSE              | 1137 | 690 | 105    |

| FII/DII Capital Mkt* | Buy  | Sell | Net |
|----------------------|------|------|-----|
| FII                  | 5734 | 5012 | 722 |
| DII                  | 4304 | 4225 | 79  |

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

## Market Commentary

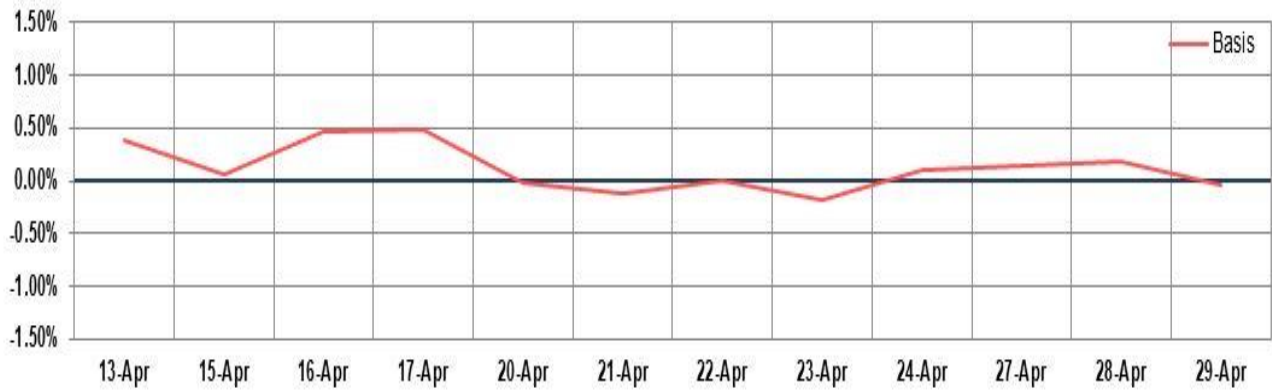
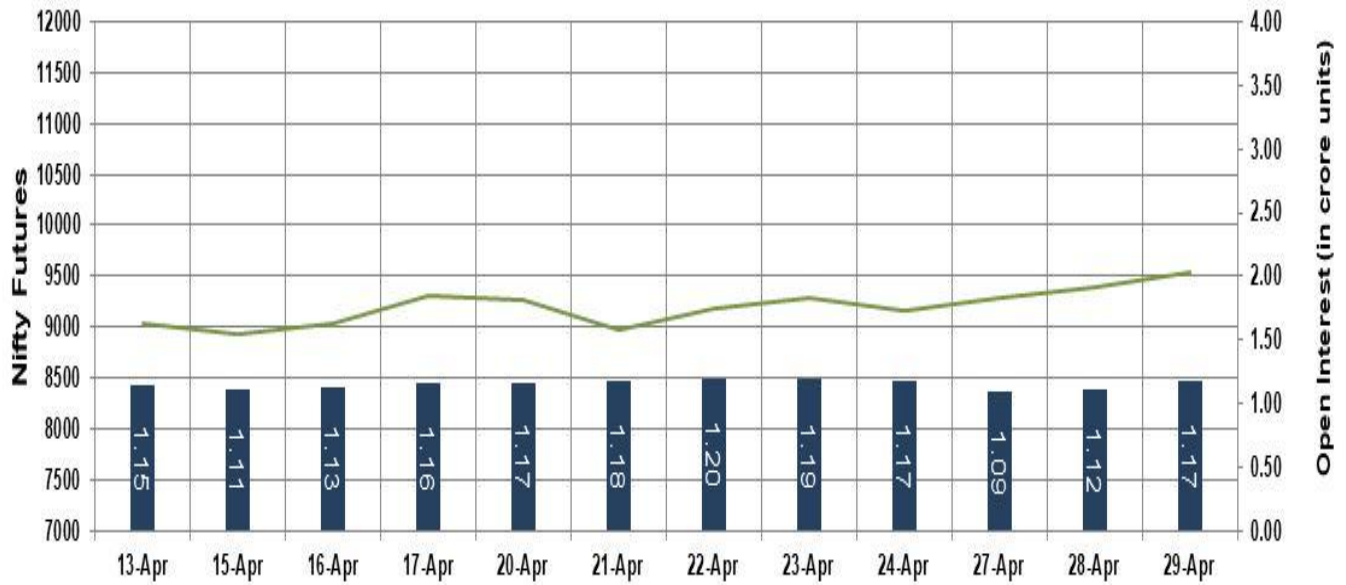
Indian equity benchmarks continued their winning run for third straight day and ended with gains of around two percent on Wednesday, tracking gains in Asian markets, as several countries eased coronavirus-induced lockdowns. Key indices made an optimistic start and stayed in green for whole day, as investors took encouragement with private report that Finance Minister Nirmala Sitharaman is likely to announce this week a second stimulus for the economy hit by a nationwide lockdown triggered by the coronavirus pandemic, concluding multiple rounds of discussions within the government.

Buying got intensified in the late afternoon session, as sentiments remained buoyant with the report that the Asian Development Bank has approved a \$1.5 billion (about Rs 11,400 crore) loan to India to help fund its response to the novel coronavirus pandemic, including support for immediate priorities such as disease containment and prevention, as well as social protection for the poor and economically vulnerable sections. Market participants paid no heed towards Moody's Investors Service in its report titled - Global Macro Outlook 2020-21 (April 2020 update), has cut India growth forecast to 0.2 percent, from 2.5 percent projected in March for calendar year 2020. For 2021, Moody's expects India's growth to rebound to 6.2 percent. It said the economic costs of coronavirus crisis amid the near shutdown of the global economy are accumulating rapidly.

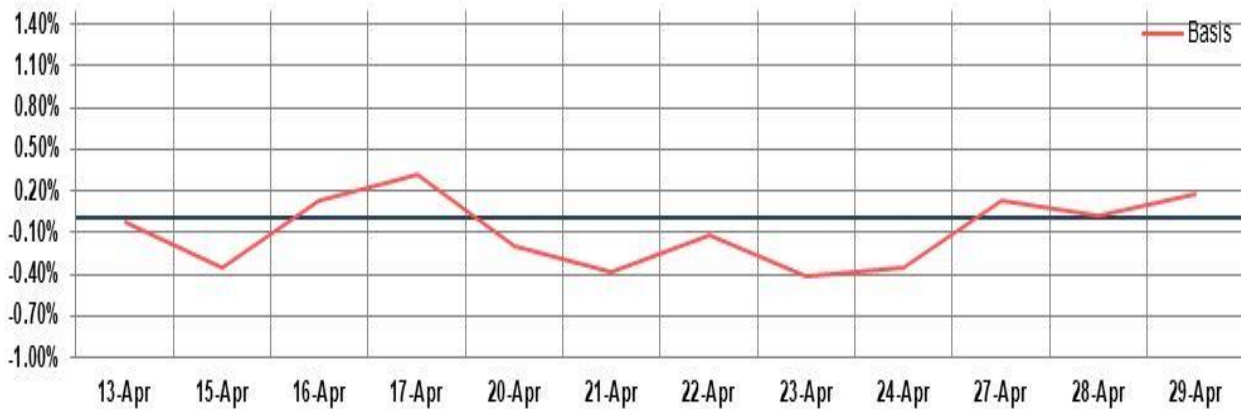
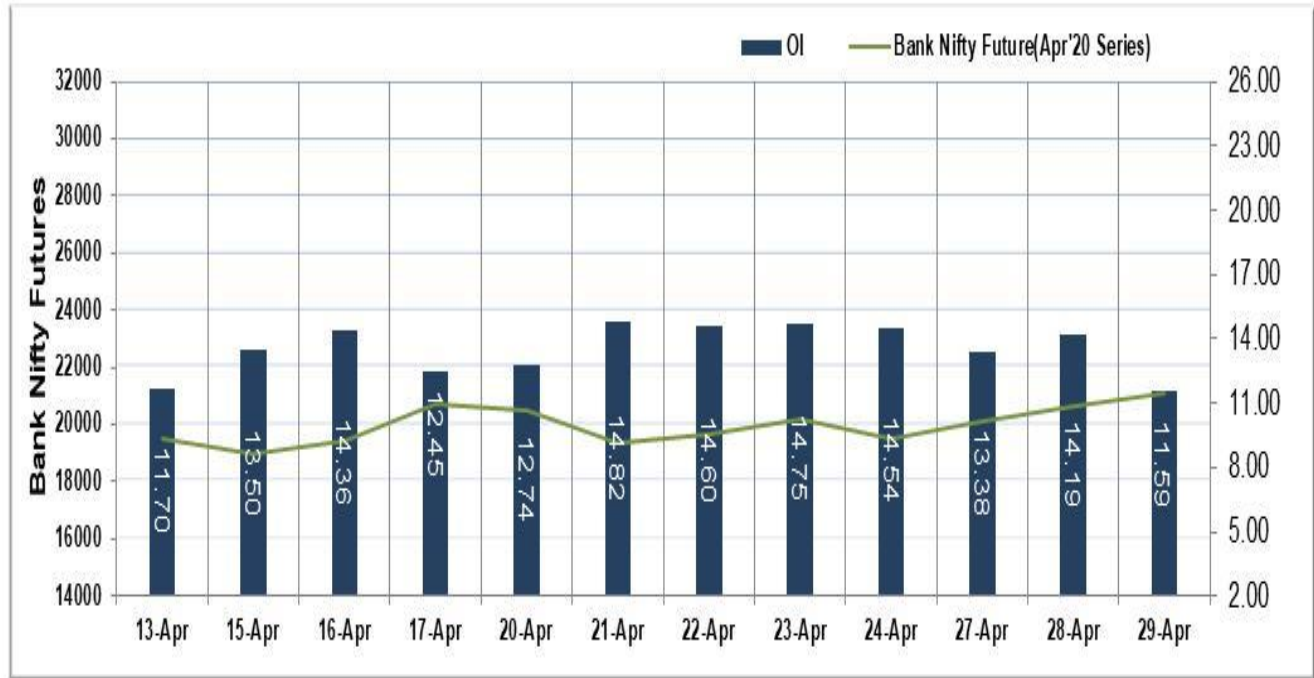
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 2208    | 2249     | (2)  |
| NSE CASH  | 50415   | 48691    | 4    |
| NSE FO    | 1178714 | 904462   | 30   |

| FII Derivatives | Buy     | Sell    | Net  |
|-----------------|---------|---------|------|
| Ind. Futures    | 5127.20 | 5192.82 | (66) |
| Ind. Options    | 176210  | 174436  | 423  |
| Stk. Futures    | 21653   | 21305   | 478  |
| Stk. Options    | 2072.10 | 2027.91 | 44   |

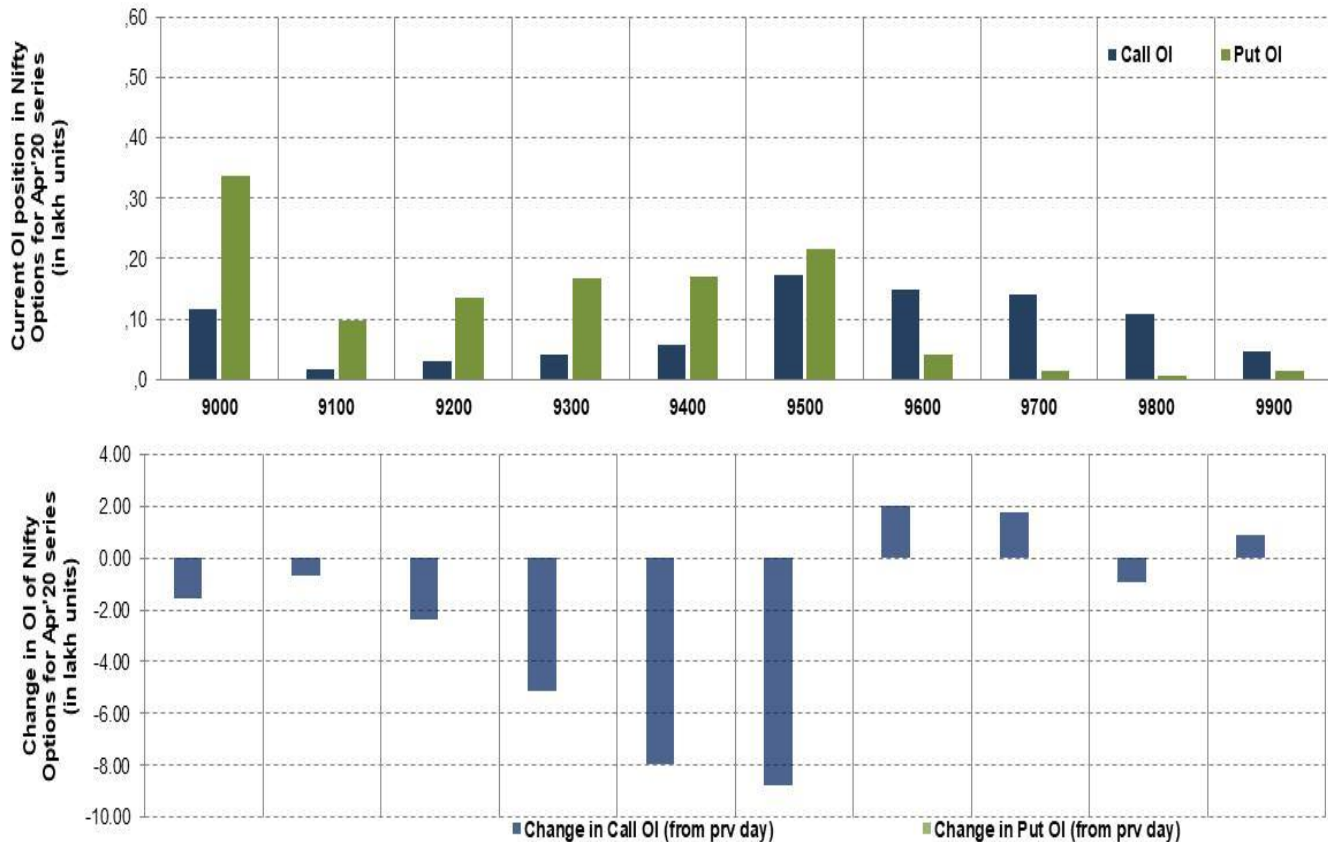
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

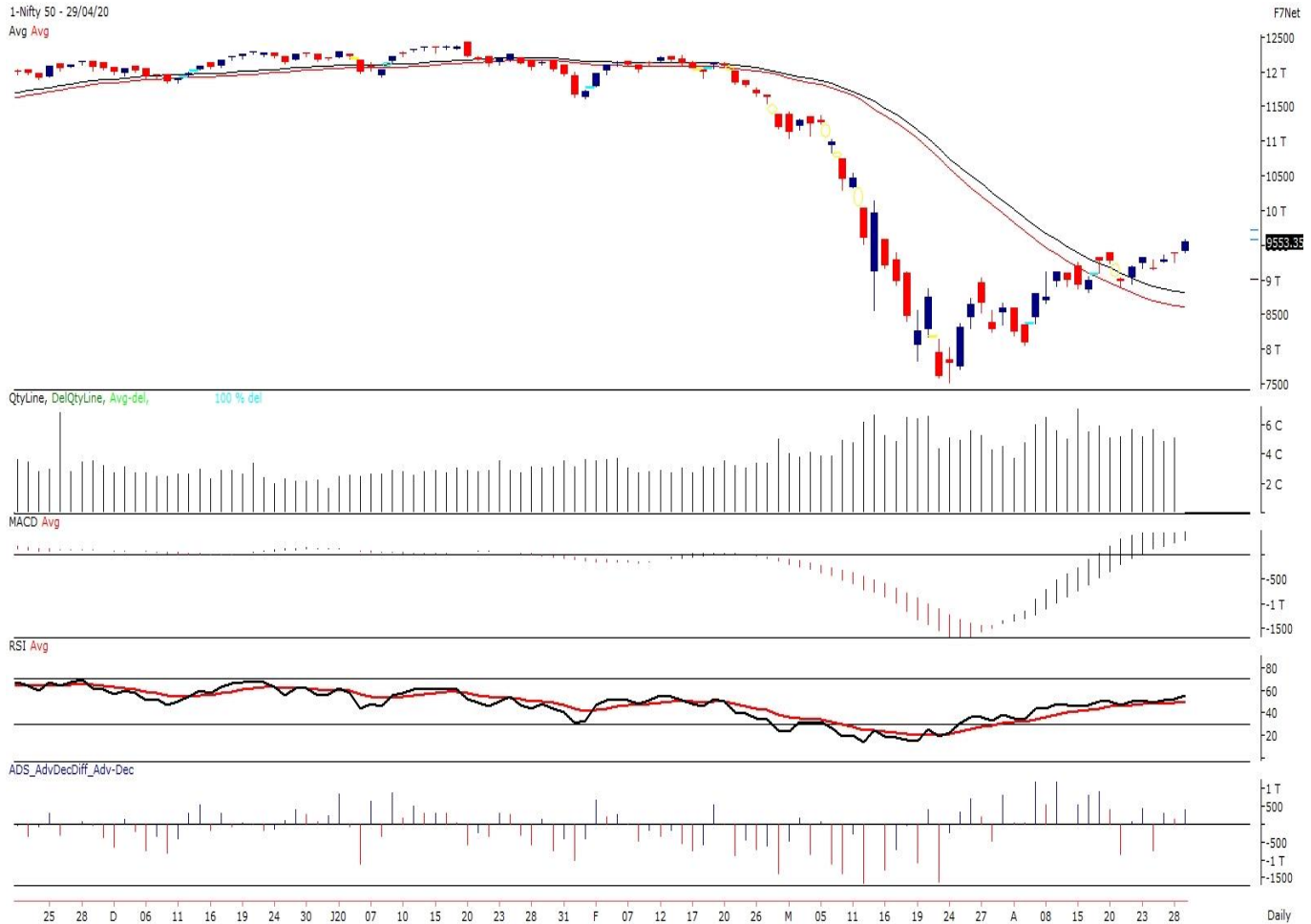


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500SP from the April month expiry was the most active call with a reduction of 0.90 million in open interest.
- Among Nifty puts 9,000SP from the April month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.74mn) and that for Puts was at 9,000 SP (3.37mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/04/20  
Avg Avg



Nifty Cash prices have settled at 9553.35 up by 1.84 percent from the previous close. On the upper side it has resistance of 9770 and 9933 levels, while lower side it has support of 9370 and 9120 levels. Intraday traders should be cautious and take position accordingly.

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