

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9856	9668	9762	9826	9920	9983	Buy	Neutral	Neutral
Sensex	33718	33121	33419	33653	33952	34186	Buy	Neutral	Neutral
Nifty Futures	9860	9626	9743	9811	9927	9995	Buy	Neutral	Neutral
Bank Nifty	21482	20988	21235	21601	21848	22214	Neutral	Neutral	Neutral
CNX IT	14124	13567	13845	14029	14307	14491	Buy	Neutral	Neutral
CNX Midcap	13509	13316	13412	13505	13602	13695	Neutral	Neutral	Sell
CNX Small Cap	4071	4016	4044	4096	4124	4176	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33717.62	997.46	3.05
NIFTY	9859.90	306.55	3.21
MIDCAP	12013.45	173.25	1.46
SMLCAP	11101.84	126.68	1.15
BSEFMC	10770.70	-12.92	-0.12
AUTO	13349.86	750.45	5.96
POWER	1490.51	47.57	3.30
REALTY	1450.37	35.12	2.48
BSE IT	14235.04	760.46	5.64
BANKEX	24724.52	506.55	2.09
OILGAS	12066.36	533.20	4.62
METAL	6745.97	515.33	8.27

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.28	-0.64	-0.85
27-May-20 EUR-INR	81.87	-0.48	-0.58
27-May-20 GBP-INR	94.22	0.12	0.13
27-May-20 JPY- INR	70.63	-0.62	-0.87

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1090	728	104
BSE	1342	1093	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8792	6823	1969
DII	5919	5340	579

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks continued their positive momentum for the fourth consecutive session and ended Thursday's session with handsome gains of over three percent, tracking favourable global cues as positive results for experimental remdesivir drug towards Covid-19 treatment. Markets started session on a higher note, as the government's announcement to give considerable relief to many districts post May 4 boosted sentiments. Traders took encouragement with Niti Aayog CEO Amitabh Kant's statement that India's COVID-19 recovery rate has improved from 15% on April 19 to 24.56% as of April 29.

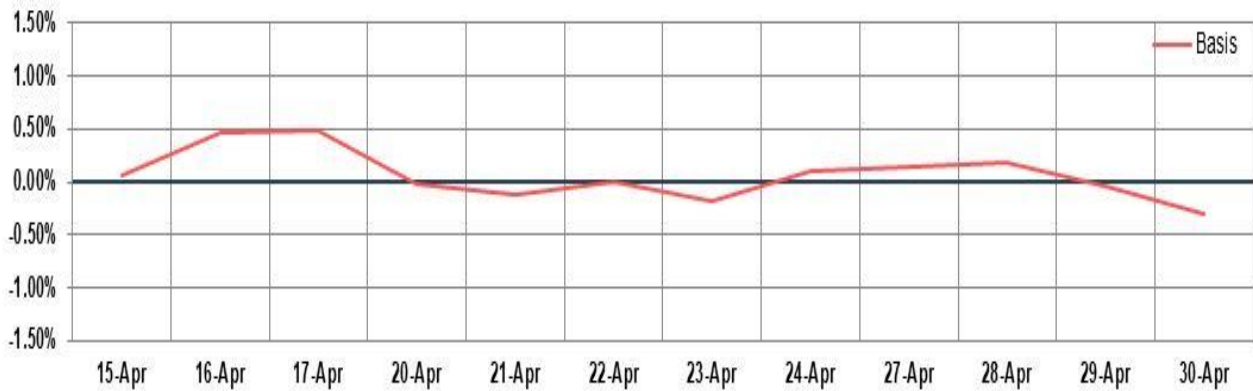
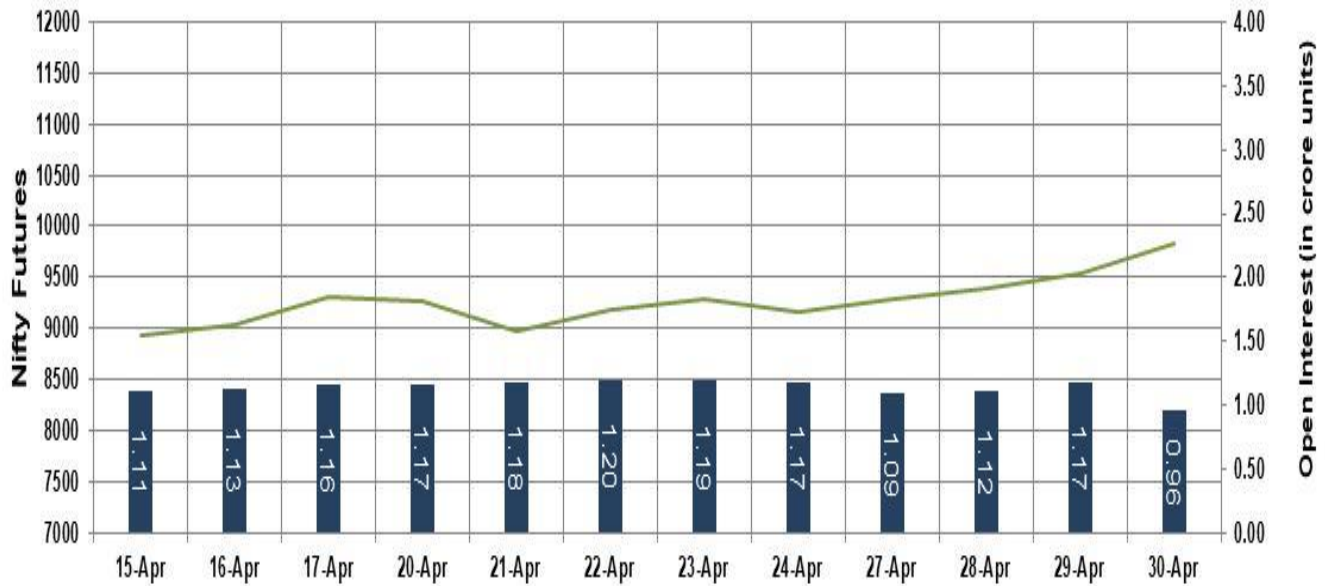
Buying got intensified in the afternoon session, taking support from Open Budget Survey indicating that India has been placed at 53rd position among 117 nations in terms of budget transparency and accountability. The survey, conducted by International Budget Partnership (IBP), has provided India's Union Budget process a transparency score of 49 out of 100, which is higher than the global average of 45. Agriculture and allied sector's growth stood at 3.7 per cent during the 2019-20 fiscal. A strong rupee further strengthened investors' sentiment on Dalal Street. Indian rupee has ended higher by 57 paise at 75.09 per dollar, amid weak American currency in the overseas market.

Market Turnover & FII Derivative Data

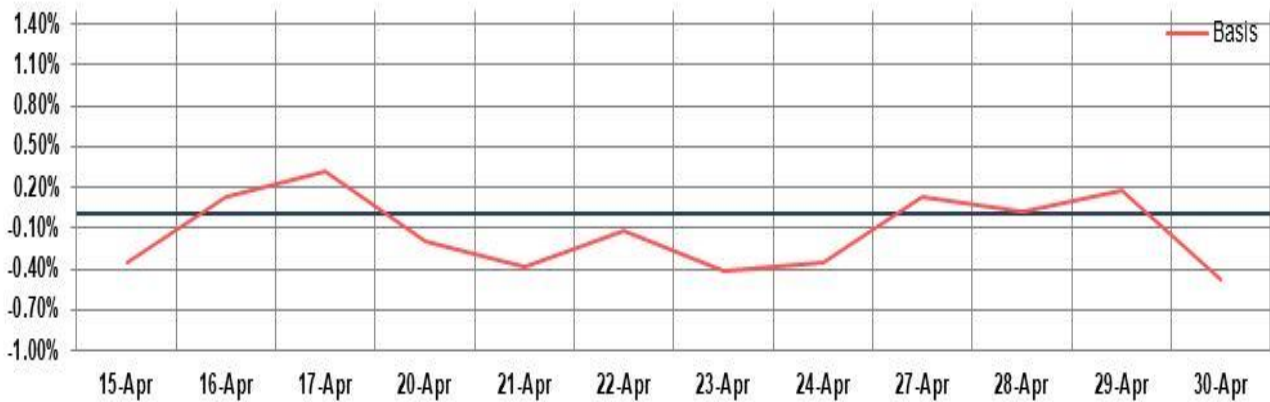
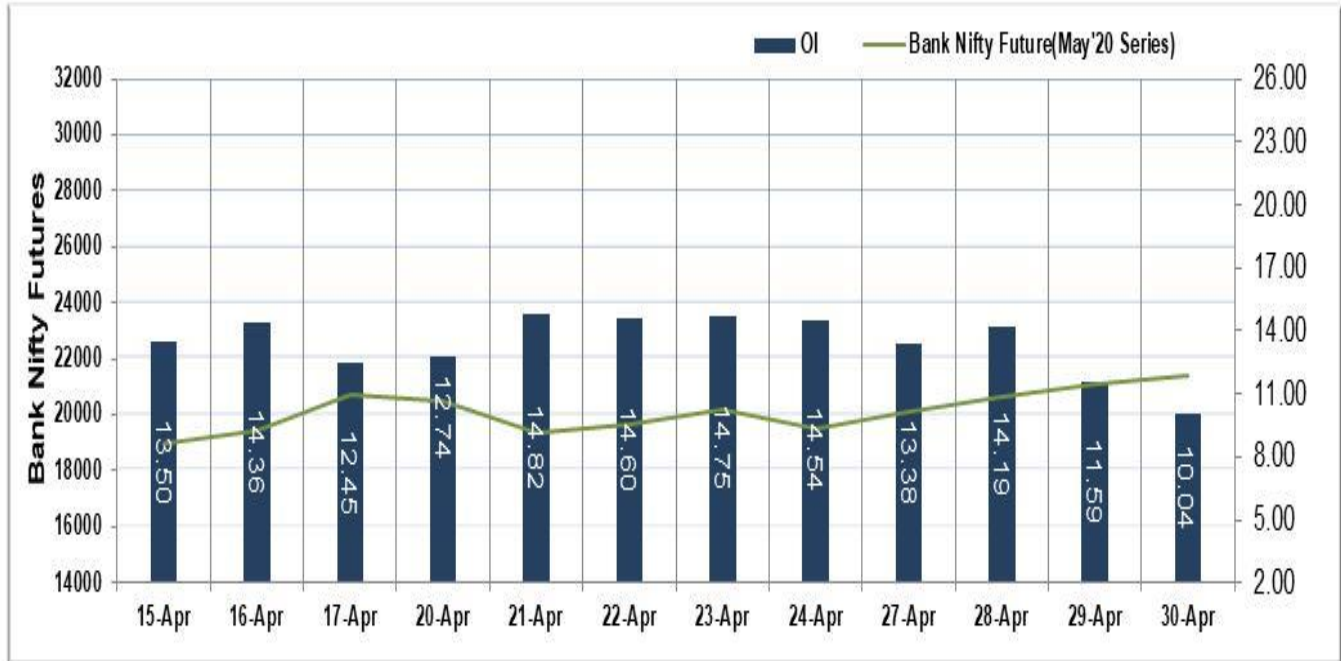
Market TO	Current	Previous	Net%
BSE CASH	2662	2208	21
NSE CASH	62975	50415	25
NSE FO	2671408	1178714	127

FII Derivatives	Buy	Sell	Net
Ind. Futures	7699.59	7993.51	(294)
Ind. Options	176210	174436	635
Stk. Futures	21653	21305	2342
Stk. Options	1883.04	1877.01	6

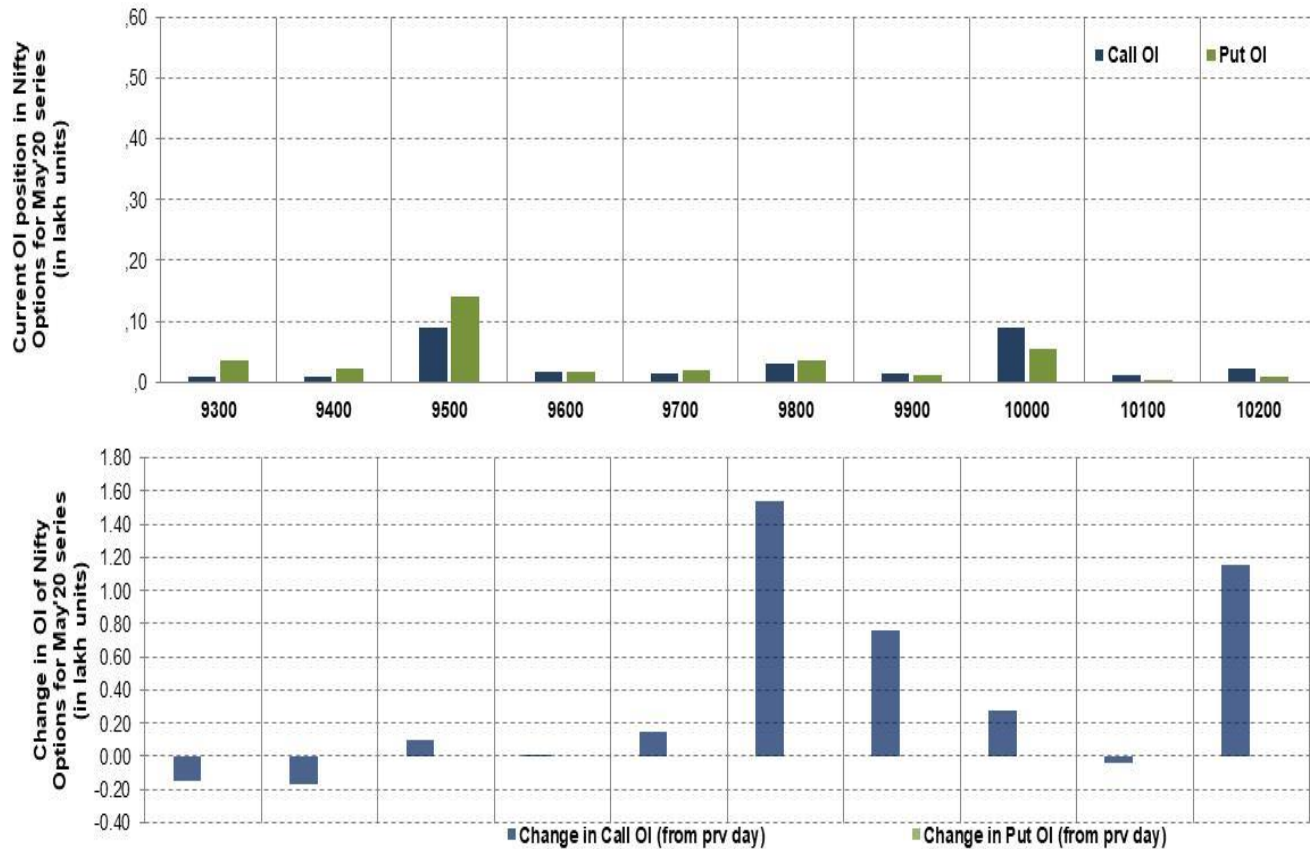
Nifty Futures



Bank Nifty Futures



Nifty Options

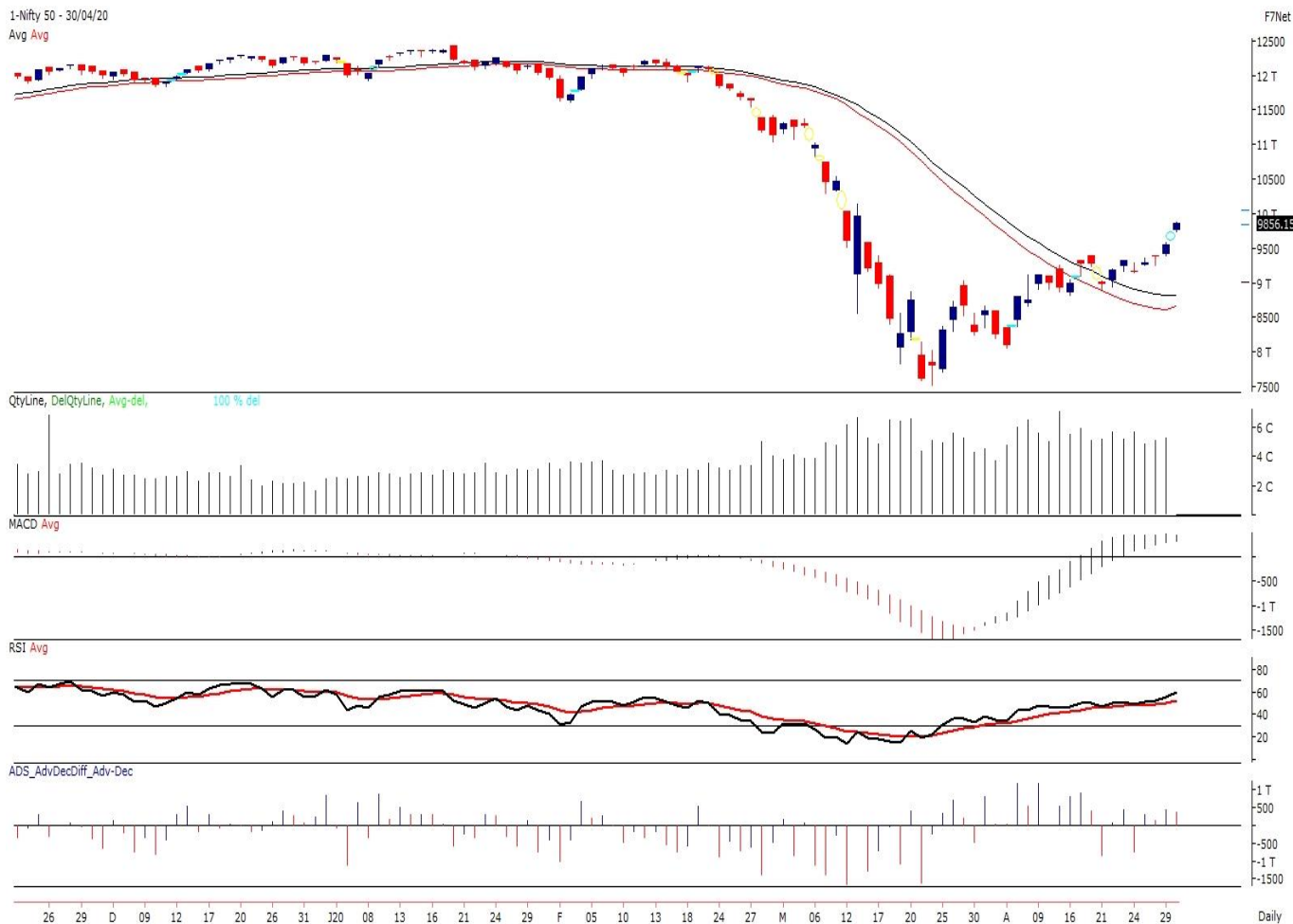


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000SP from the May month expiry was the most active call with an addition of 0.03 million in open interest.
- Among Nifty puts 9,500SP from the May month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (0.90mn) and that for Puts was at 9,500 SP (1.41mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/04/20
Avg Avg



Nifty Cash prices have settled at 9859.90 up by 3.21 percent from the previous close. On the upper side it has resistance of 9940 and 10180 levels, while lower side it has support of 9640 and 9470 levels. Intraday traders should be cautious and take position accordingly.

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