

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9271	9014	9143	9245	9373	9475	Neutral	Neutral	Neutral
Sensex	31686	30793	31239	31605	32051	32417	Neutral	Neutral	Neutral
Nifty Futures	9301	9018	9159	9266	9407	9514	Neutral	Neutral	Neutral
Bank Nifty	19695	18615	19155	19481	20020	20346	Sell	Neutral	Neutral
CNX IT	13395	13095	13245	13412	13562	13730	Neutral	Neutral	Neutral
CNX Midcap	12900	12561	12730	12853	13023	13146	Neutral	Neutral	Sell
CNX Small Cap	3923	3839	3881	3908	3950	3978	Sell	Neutral	Sell

Market S-ummary

Domestic Indices	Close	Points	% Chg
SENSEX	31685.75	232.24	0.74
NIFTY	9270.90	65.30	0.71
MIDCAP	11480.58	89.37	0.78
SMLCAP	10701.31	51.70	0.49
BSEFMC	10009.20	-202.57	-1.98
AUTO	12580.23	219.64	1.78
POWER	1475.48	10.16	0.69
REALTY	1325.22	15.03	1.15
BSE IT	13465.24	-62.51	-0.46
BANKEX	22582.08	440.13	1.99
OILGAS	11598.47	-24.88	-0.21
METAL	6150.29	26.30	0.43

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	76.03	0.09	0.12
27-May-20 EUR-INR	82.18	-0.12	-0.15
27-May-20 GBP-INR	94.06	-0.53	-0.56
27-May-20 JPY- INR	71.54	0.41	0.58

Advance/ Decline	Adv	Dec	Un Ch.
NSE	818	974	117
BSE	1056	1268	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4545	5039	(494)
DII	3812	3489	322

*NOTE: - FII AND DII data figure is provisional

Market Commentary

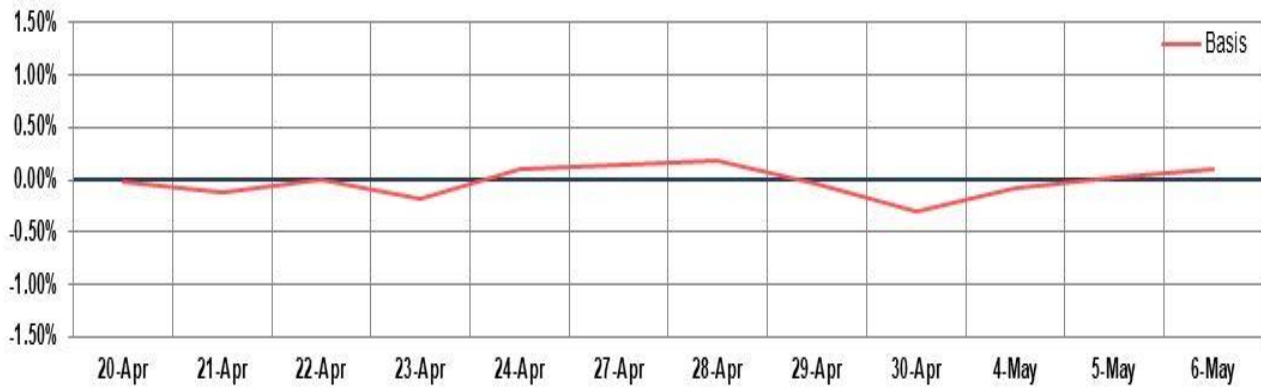
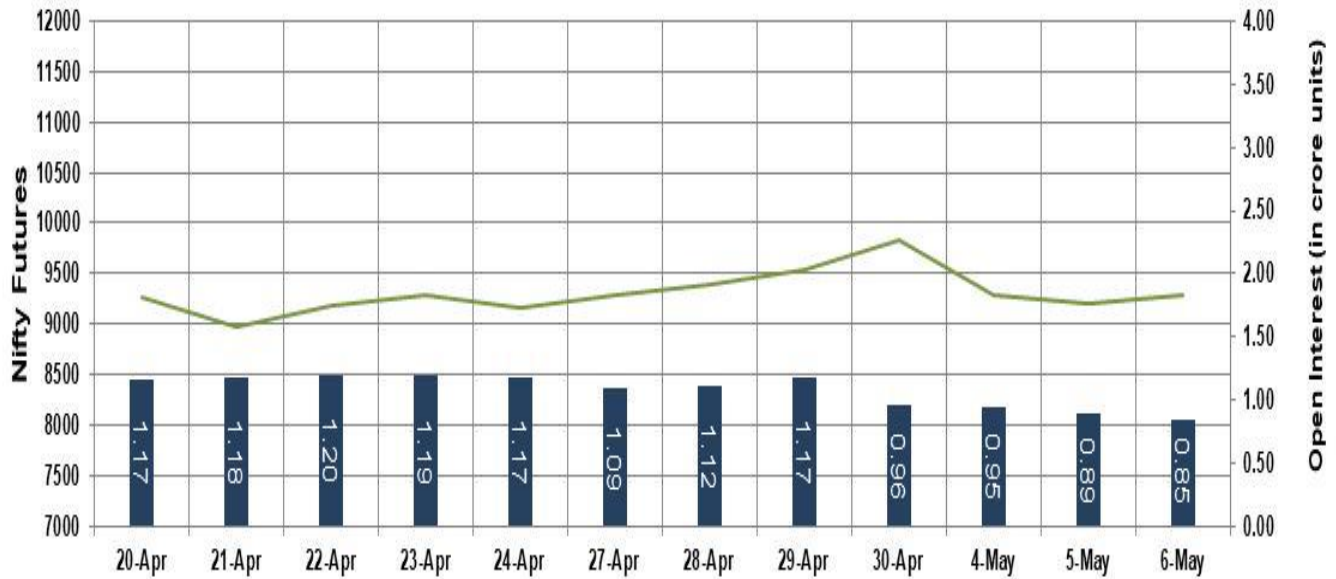
In a volatile session, Indian equity benchmarks traded with a positive bias for most part of the day and ended with gains of over half percent, thereby snapping out of a two-day losing streak, aided by gains in Finance, Telecom and financial stocks. Markets started session on a pessimistic note, as the country remained in an extended lockdown, with few exceptions, to curb the spread of the coronavirus (COVID-19) pandemic. Traders also remain concerned as the Centre for Monitoring Indian Economy (CMIE) said the Covid-19 crisis has led to a spike in the country's unemployment rate to 27.11% for the week ended May 3, up from the under 7% level before the start of the pandemic in mid-March. Investors also took a note of Global ratings agency S&P's report that in order to fight the COVID-19 pandemic, additional financial stimulus is necessary in India despite the country's weak fiscal position.

But, markets recovered soon from their initial losses and entered into green terrain, taking support from the Minister for MSME and Road Transport and Highways Nitin Gadkari's statement that the government is looking to introduce a policy on import substitution in order to replace foreign imports and boost domestic manufacturing in the wake of the current economic scenario due to COVID-19 pandemic. The market breadth remained optimistic with India's Sherpa for G20 and G7 groups Suresh Prabhu stating that the government is working on an aggressive strategy to attract FDI into India in the aftermath of COVID-19 pandemic.

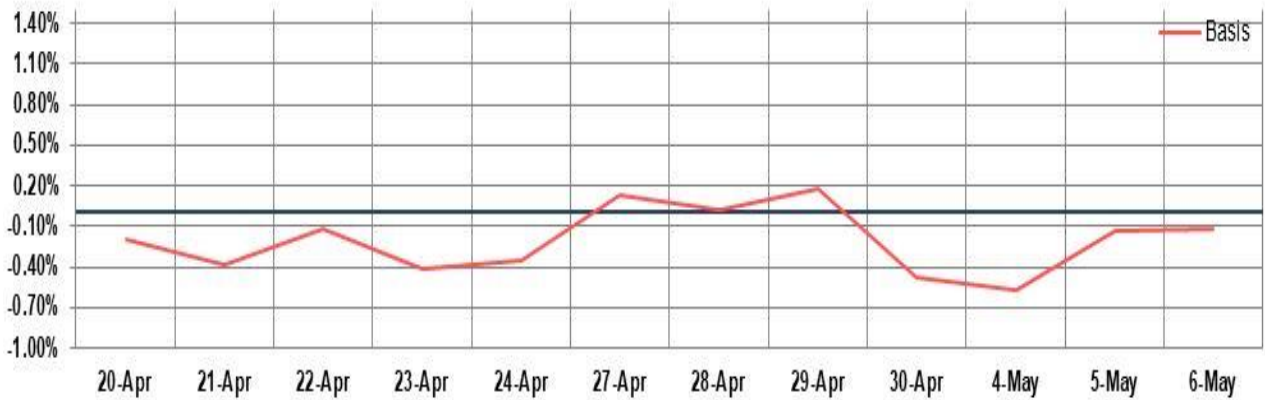
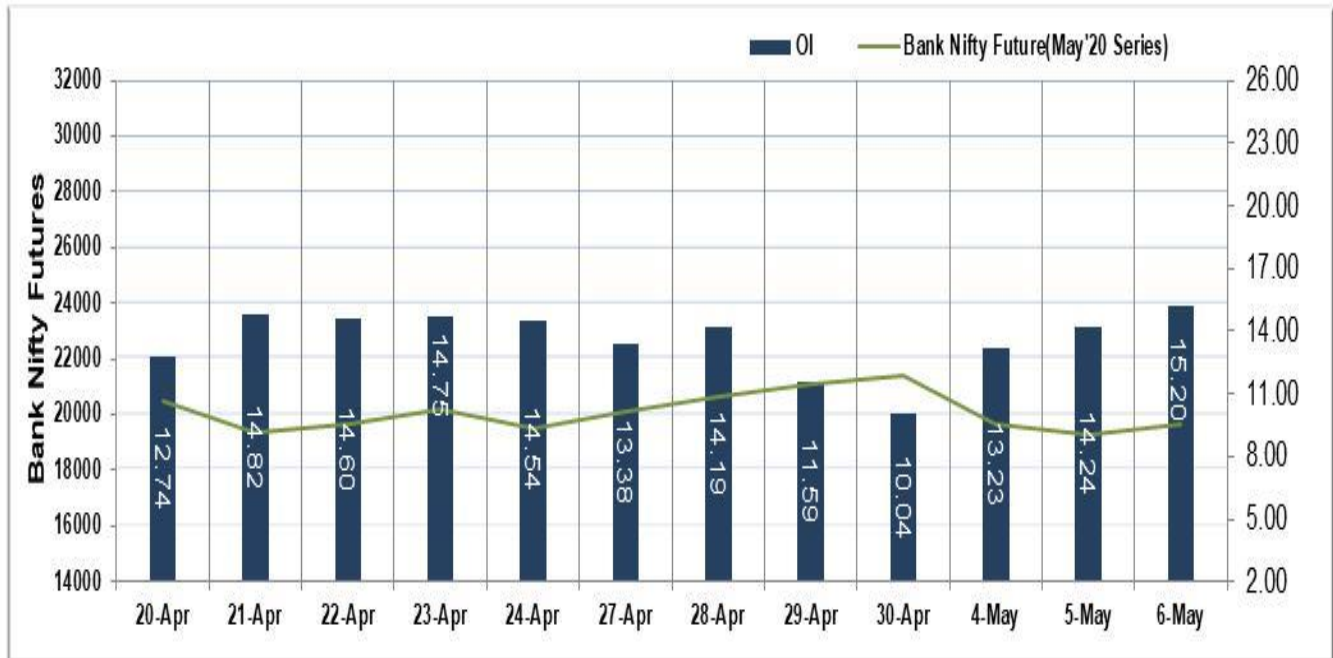
Market TO	Current	Previous	Net%
BSE CASH	2342	2662	(12)
NSE CASH	48489	62975	(23)
NSE FO	707389	2671408	(74)

FII Derivatives	Buy	Sell	Net
Ind. Futures	8702.24	8191.27	511
Ind. Options	176210	174436	449
Stk. Futures	21653	21305	236
Stk. Options	2473.22	2477.19	(4)

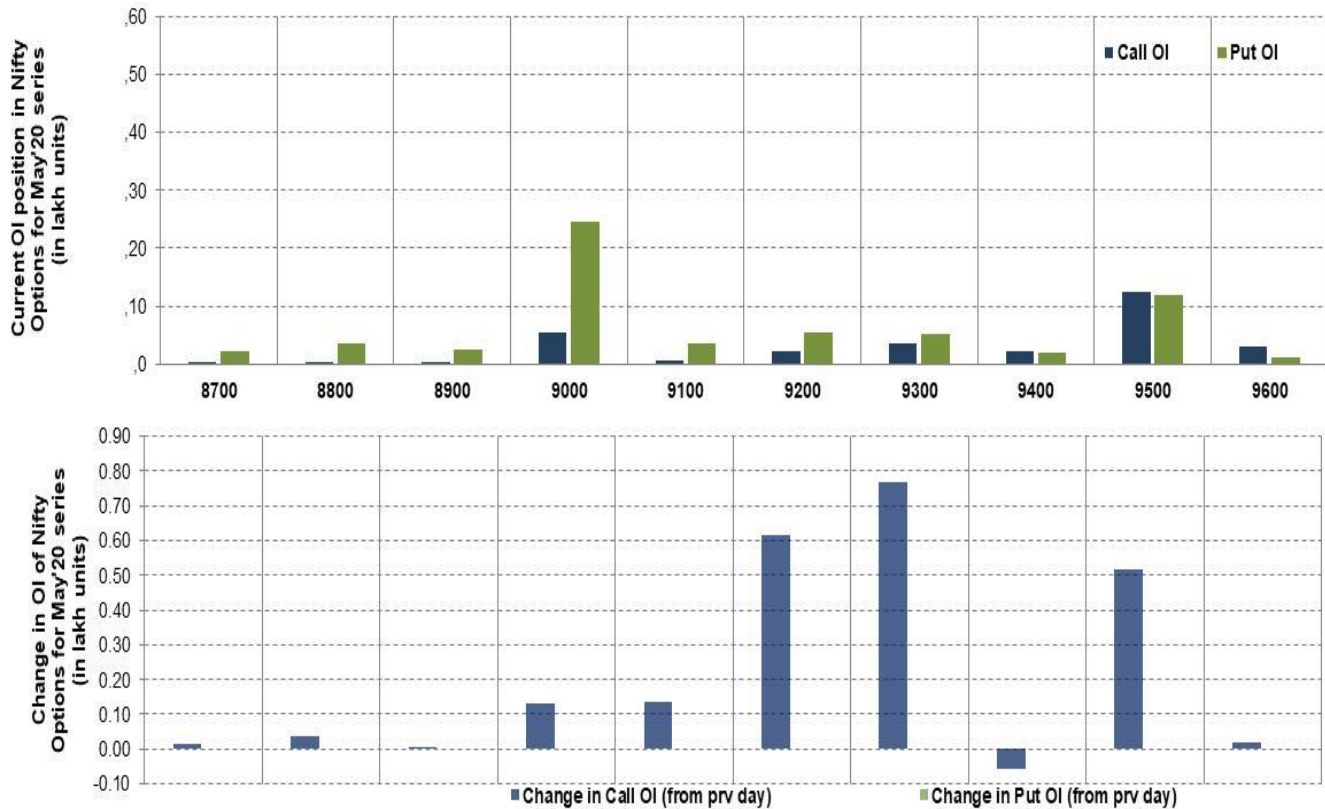
Nifty Futures



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 0.05 million in open interest.
- Among Nifty puts 9,000SP from the May month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.26mn) and that for Puts was at 9,000 SP (2.45mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9270.9 up by 0.71 percent from the previous close. On the upper side it has resistance of 9440 and 9620 levels, while lower side it has support of 9020 and 8890 levels. Intraday traders should be cautious and take position accordingly.

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