

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9384	9206	9295	9440	9528	9673	Neutral	Sell	Neutral
Sensex	32009	31308	31659	32252	32602	33196	Neutral	Sell	Neutral
Nifty Futures	9391	9234	9313	9435	9513	9635	Neutral	Sell	Neutral
Bank Nifty	19635	19037	19336	19729	20028	20421	Neutral	Sell	Neutral
CNX IT	13777	13436	13606	13783	13954	14131	Buy	Neutral	Neutral
CNX Midcap	13064	12729	12897	13068	13236	13407	Neutral	Sell	Sell
CNX Small Cap	3976	3884	3930	3985	4031	4087	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32008.61	637.49	2.03
NIFTY	9383.55	187.00	2.03
MIDCAP	11581.72	170.32	1.49
SMLCAP	10774.43	208.28	1.97
BSEFMC	10016.58	-60.98	-0.61
AUTO	13238.25	306.64	2.37
POWER	1468.36	38.09	2.66
REALTY	1392.08	47.99	3.57
BSE IT	13900.29	83.64	0.61
BANKEX	22408.11	836.45	3.88
OILGAS	11434.9	135.47	1.20
METAL	6398.79	156.11	2.50

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.41	0.02	0.03
27-May-20 EUR-INR	81.94	0.22	0.27
27-May-20 GBP-INR	92.86	-0.34	-0.36
27-May-20 JPY- INR	70.45	0.28	0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1329	466	99
BSE	1656	730	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6192	6476	(283)
DII	4847	4615	233

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping two-day losing streak, Indian equity benchmarks ended Wednesday's session on higher note with gains of over two percent, led by gains in banking and financial sectors. Domestic bourses opened with massive gap-up, as Prime Minister (PM) has announced a stimulus package totalling Rs 20 lakh crore, with an aim to rescue the Indian economy reeling under the impact of coronavirus. This amounts to nearly 10 percent of India's Gross Domestic Product (GDP). PM said that economic package is for all classes of society, for all Indians and industry. Some concern also came as India's industrial output, measured in Index of Industrial Production (IIP), contracted by 16.7% in March 2020 mainly on account of poor show by mining, manufacturing and electricity sector due to the nationwide lockdown. The IIP had grown by 2.7% in March 2019. The IIP in the last fiscal contracted by 0.7% from 3.8% expansion in the 2018-19.

But, domestic bourses still traded steady in the afternoon session, with gains of over 2 percent each, as sentiments remained up-beat with the World Economic Forum (WEF) stating that India has moved up two positions to rank 74th on a global 'Energy Transition Index' with improvements on all key parameters of economic growth, energy security and environmental sustainability.

Market Turnover & FII Derivative Data

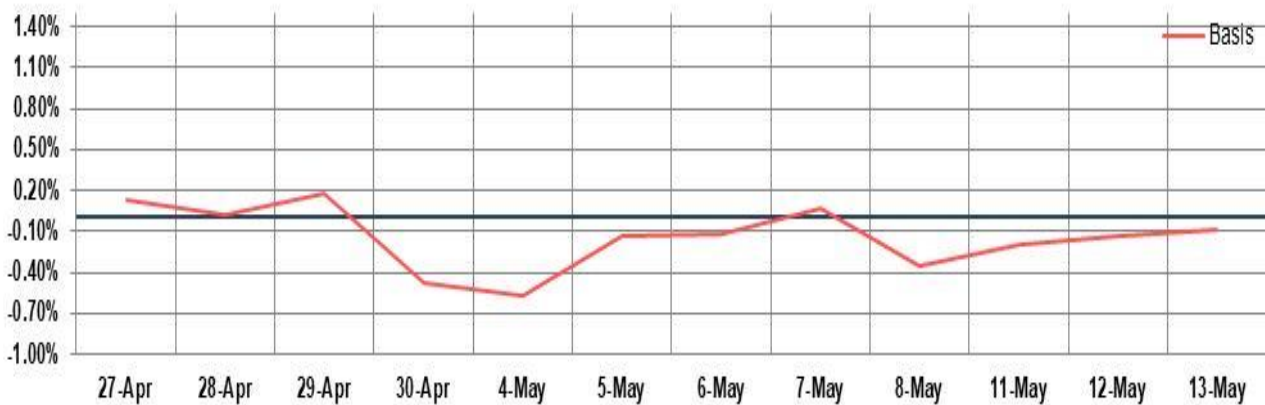
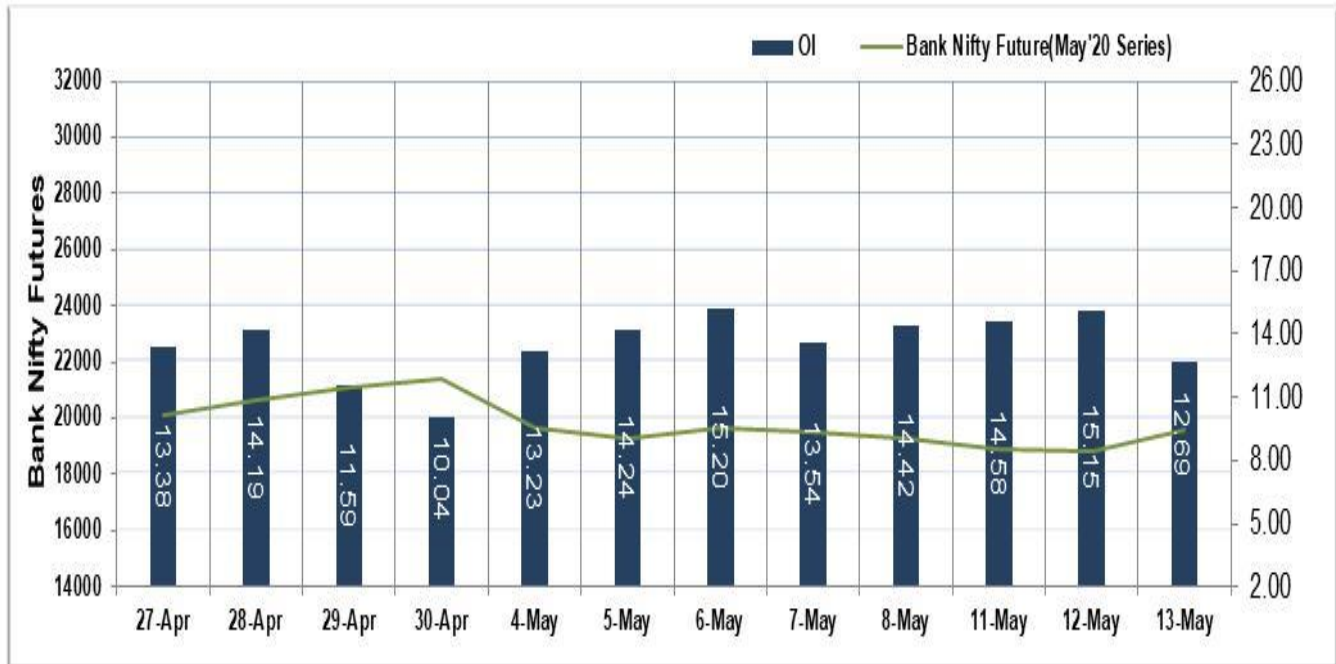
Market TO	Current	Previous	Net%
BSE CASH	2769	3243	(15)
NSE CASH	57603	53128	8
NSE FO	1180265	1073997	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	7251.89	7300.76	(49)
Ind. Options	176210	174436	(2253)
Stk. Futures	21653	21305	469
Stk. Options	3319.07	3317.31	2

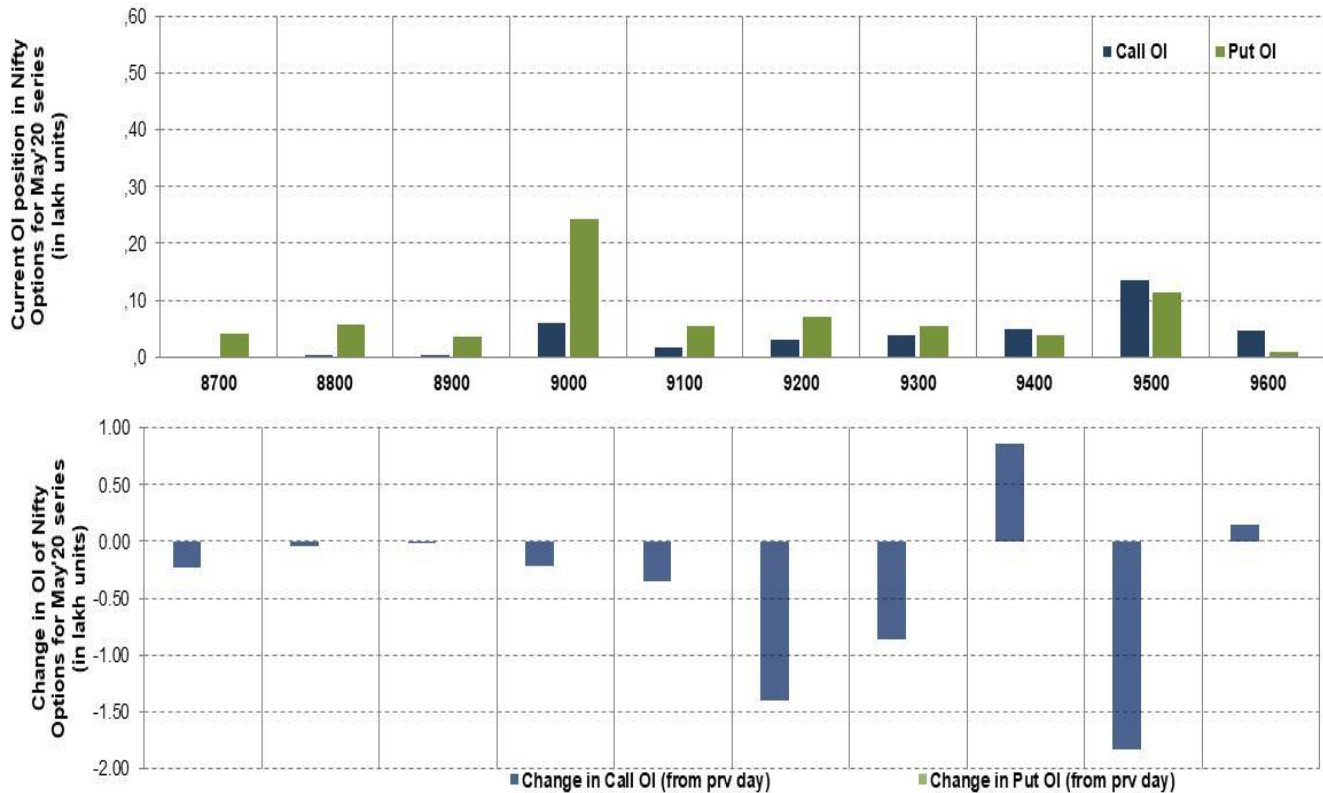
Nifty Futures



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 a reduction 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 0.06 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (1.36mn) and that for Puts was at 9,000 SP (2.42mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9383.55 up by 2.03 percent from the previous close. On the upper side it has resistance of 9550 and 9710 levels, while lower side it has support of 9110 and 8920 levels. Intraday traders should be cautious and take position accordingly.

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