

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9137	8991	9064	9123	9196	9255	Sell	Sell	Neutral
Sensex	31098	30529	30813	31055	31339	31581	Sell	Sell	Neutral
Nifty Futures	9125	8990	9057	9119	9186	9248	Sell	Sell	Neutral
Bank Nifty	18834	18443	18639	18879	19074	19314	Sell	Sell	Neutral
CNX IT	13196	12959	13078	13227	13345	13494	Neutral	Neutral	Neutral
CNX Midcap	12992	12850	12921	13012	13083	13174	Neutral	Sell	Sell
CNX Small Cap	3935	3888	3911	3935	3959	3983	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31097.73	-25.16	-0.08
NIFTY	9136.85	-5.90	-0.06
MIDCAP	11500.32	-35.79	-0.31
SMLCAP	10688.86	-17.62	-0.16
BSEFMC	10077.72	15.54	0.15
AUTO	13024.51	-132.7	-1.01
POWER	1443.62	7.79	0.54
REALTY	1346.16	-19.44	-1.42
BSE IT	13314.15	-85.66	-0.64
BANKEX	21576.07	-236.9	-1.09
OILGAS	11199.75	53.96	0.48
METAL	6322.08	99.91	1.61

Currency Futures	Close	Pre. Pts	% Chg
27-May-20 USD-INR	75.86	0.22	0.29
27-May-20 EUR-INR	81.94	0.38	0.47
27-May-20 GBP-INR	92.46	0.21	0.22
27-May-20 JPY- INR	70.89	0.27	0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	835	936	112
BSE	1086	1229	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3906	6294	(2388)
DII	3502	2276	1226

*NOTE: - FII AND DII data figure is provisional

Market Commentary

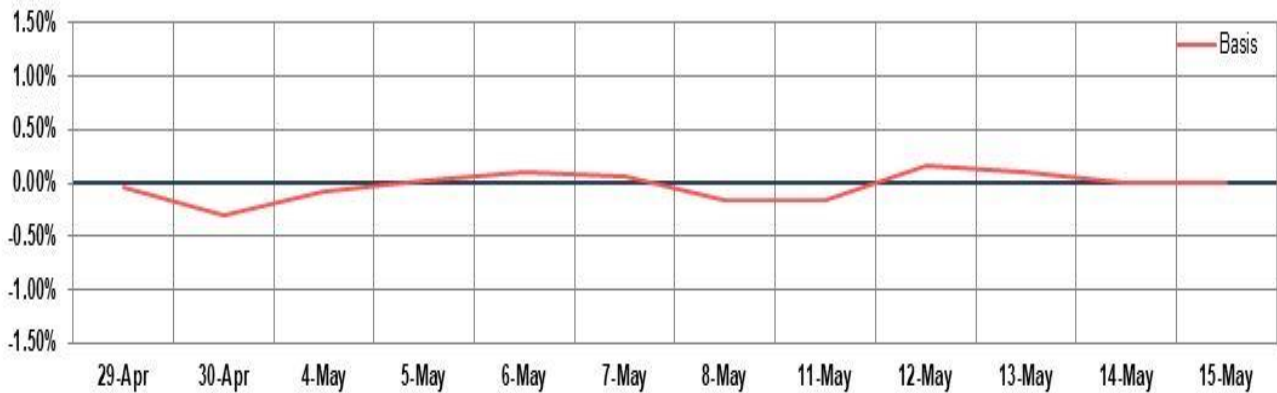
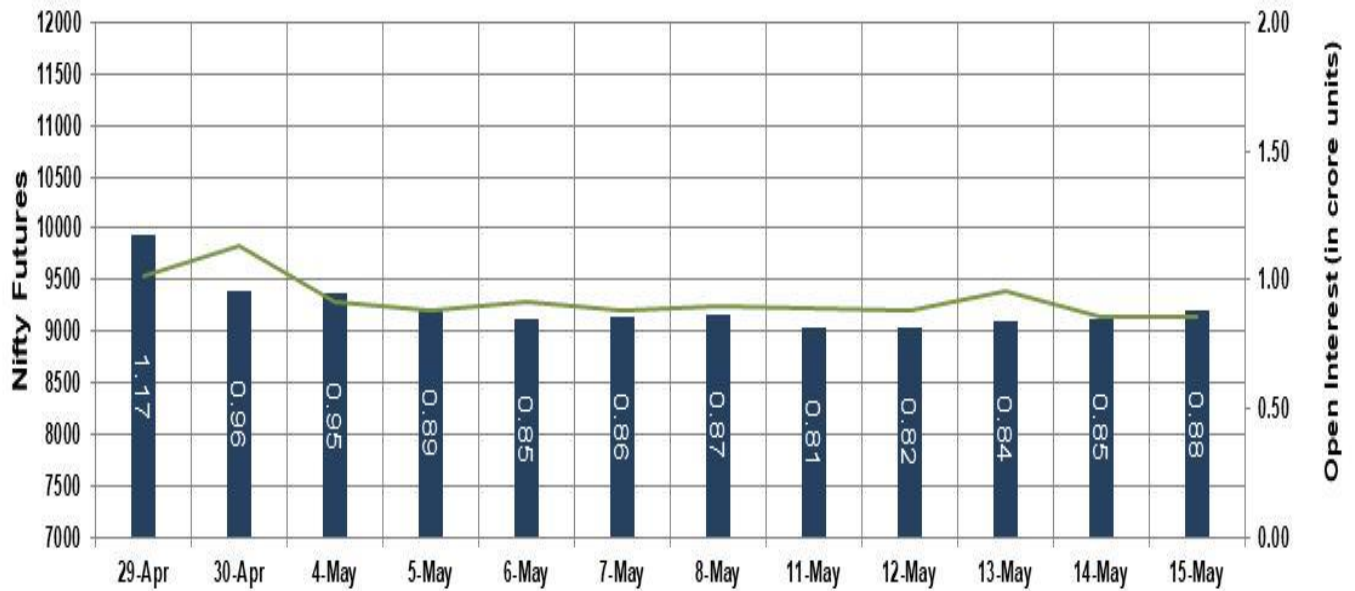
Indian equity benchmarks gave up most of their losses in last leg of trade to come off their intraday low points, but failed to erase all losses and ended with minor cut. Key indices made cautious start as total number of coronavirus cases in India has been rising constantly. Selling further crept in as SBI research report stated that with the government's Rs 20 lakh crore stimulus package, the country's fiscal deficit is likely to be more than double to 7.9% in the current financial year. Markets extended their losses in the afternoon session, after Asian Development Bank (ADB) said the global economy is expected to suffer \$5.8-8.8 trillion in losses due to the coronavirus pandemic.

However, key indices staged a sharp recovery from the intraday losses in late afternoon session, as traders found some solace with India Inc stating that the second tranche of the stimulus package will provide relief to the most vulnerable sections of the society reeling under the impact of COVID-19 and boost the housing sector, aiding economic growth. The government announced a Rs 3.16 lakh crore package of free foodgrains for migrant workers, concessional credit to farmers and working capital loan for street vendors as part of the second tranche of fiscal stimulus to heal an economy hit hard by the lockdown. Meanwhile, the government said 2.5 crore farmers, including fishermen and those involved in animal husbandry, would get Rs 2 lakh crore of concessional credit through Kisan Credit Cards under its economic stimulus package.

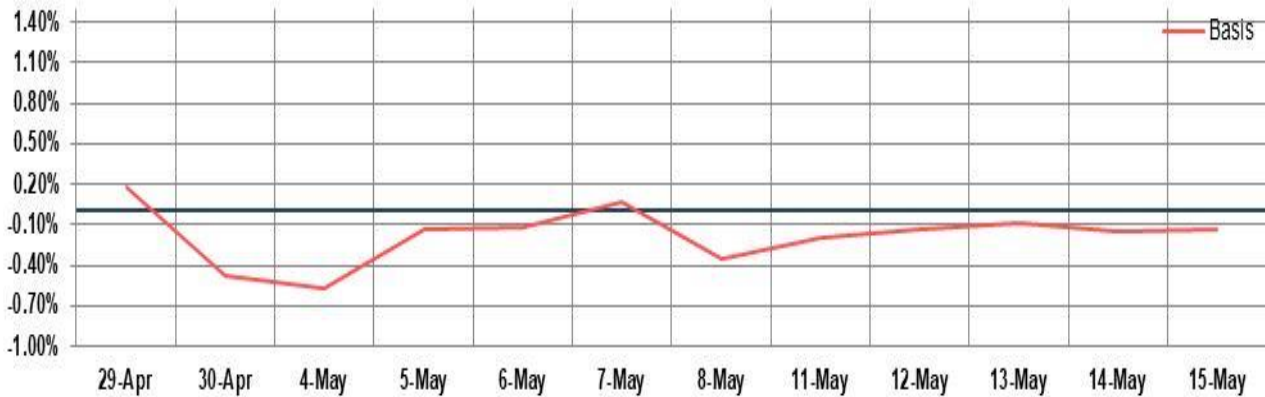
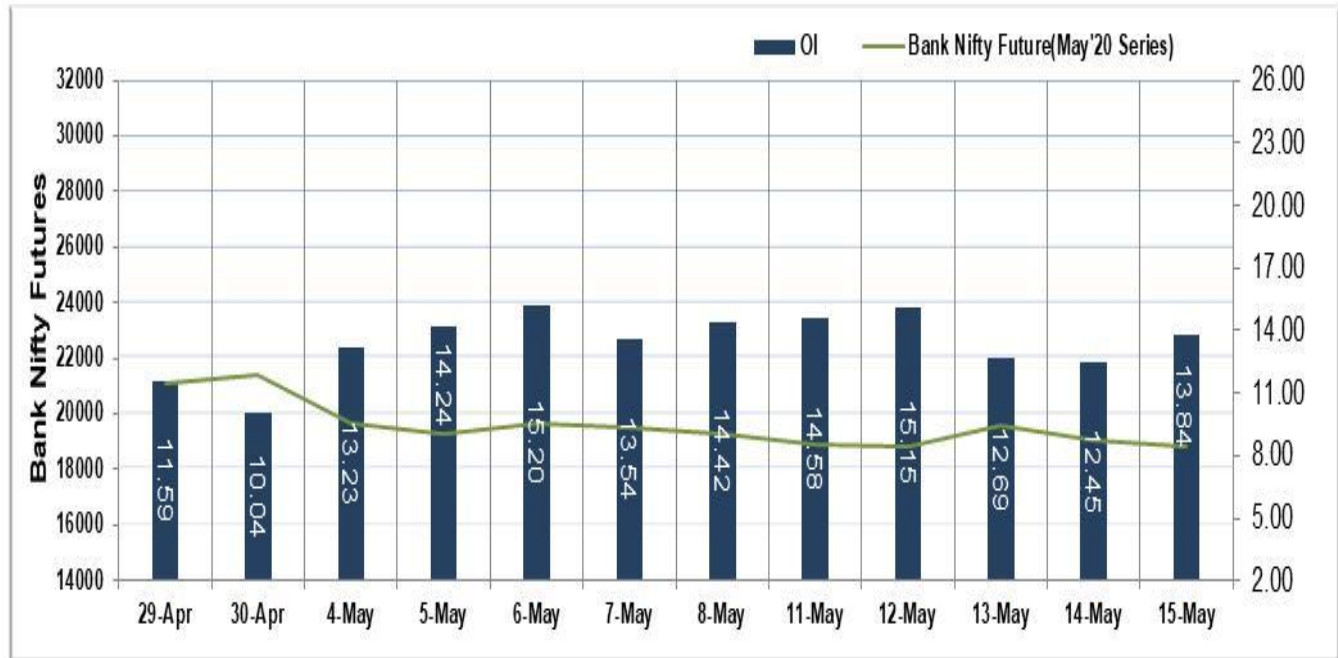
Market TO	Current	Previous	Net%
BSE CASH	1990	2769	(28)
NSE CASH	43718	57603	(24)
NSE FO	561886	1180265	(52)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4079.20	4699.06	(620)
Ind. Options	176210	174436	812
Stk. Futures	21653	21305	(319)
Stk. Options	2754.26	2906.67	(152)

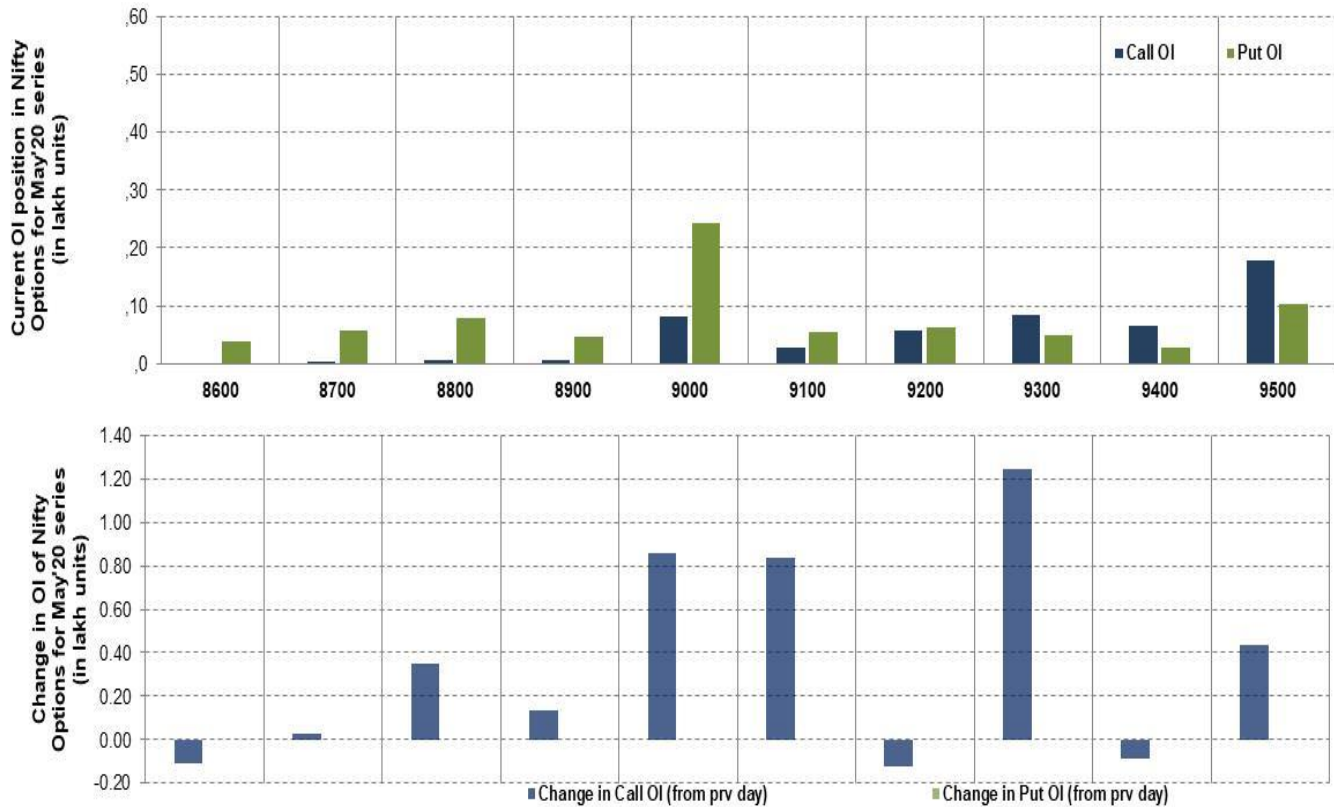
Nifty Futures



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 0.04 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 (1.77mn) and that for Puts was at 9,000 SP (2.44mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9136.85 marginally down by 0.06 percent from the previous close. On the upper side it has resistance of 9360 and 9520 levels, while lower side it has support of 8960 and 8720 levels. Intraday traders should be cautious and take position accordingly.

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