

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11317	11194	11245	11341	11392	11488	Neutral	Buy	Buy
Sensex	38365	37991	38178	38462	38649	38933	Neutral	Buy	Buy
Nifty Futures	11302	11204	11253	11350	11399	11496	Neutral	Buy	Buy
Bank Nifty	22663	22367	22515	22790	22938	23212	Neutral	Neutral	Neutral
CNX IT	18371	17961	18166	18419	18624	18877	Buy	Buy	Buy
CNX Midcap	16488	16250	16369	16598	16718	16947	Neutral	Buy	Neutral
CNX Small Cap	5610	5530	5570	5648	5688	5766	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38365.35	-51.88	-0.14
NIFTY	11317.35	-37.70	-0.33
MIDCAP	14482.78	-219.3	-1.49
SMLCAP	14437.53	-136.0	-0.93
BSEFMC	11380.92	-85.39	-0.74
AUTO	17815.86	-138.6	-0.77
POWER	1670.00	-21.68	-1.28
REALTY	1687.83	-29.70	-1.73
BSE IT	18522.63	246.77	1.35
BANKEX	25827.54	-231.8	-0.89
OILGAS	12882.41	22.22	0.17
METAL	8668.14	-264.1	-0.96

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.98	0.37	0.50
28-Sep-20 EUR-INR	87.32	0.25	0.29
28-Sep-20 GBP-INR	96.54	-0.33	-0.34
28-Sep-20 JPY- INR	69.65	0.32	0.46

Advance/ Decline	Adv	Dec	Un Ch.
NSE	543	1243	98
BSE	955	1754	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3659	4716	(1057)
DII	4162	3542	620

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks failed to hold gains on Tuesday and finally ended the trading session in red terrain. After a cautious start of the day, key indices soon gained traction, amid report that the Reserve Bank of India (RBI) announced a special round of simultaneous sale and purchase of government securities (G-Secs) for Rs 10,000 crore each, on September 10, 2020. It has released details of the sale and purchase of securities, which will be done using the multiple price auction method.

Markets remained in green terrain for the most part of the trading session, taking support with industry chamber Assocham's statement that the rate of decline in output of core segments of the economy has been arrested considerably in July 2020. In line with an evaluation by Assocham, cement, steel and coal, which suffered heavy declines in the first quarter, recovered significantly in July 2020, even though the annualised numbers reflect contraction.

On the global front, European markets were trading lower, as traders waited for Wall Street's return after a three-day break. Asian markets ended mostly higher on Tuesday, after Taiwan's trade surplus increased in August as both exports and imports rose strongly. The figures from the Ministry of Finance showed that the trade surplus increased to \$6.466 billion in August from \$6.012 billion last year. In July, the trade surplus was \$5.369 billion. Exports rose 8.3 percent year-on-year in August, following a 0.4 percent rise in July.

Market Turnover & FII Derivative Data

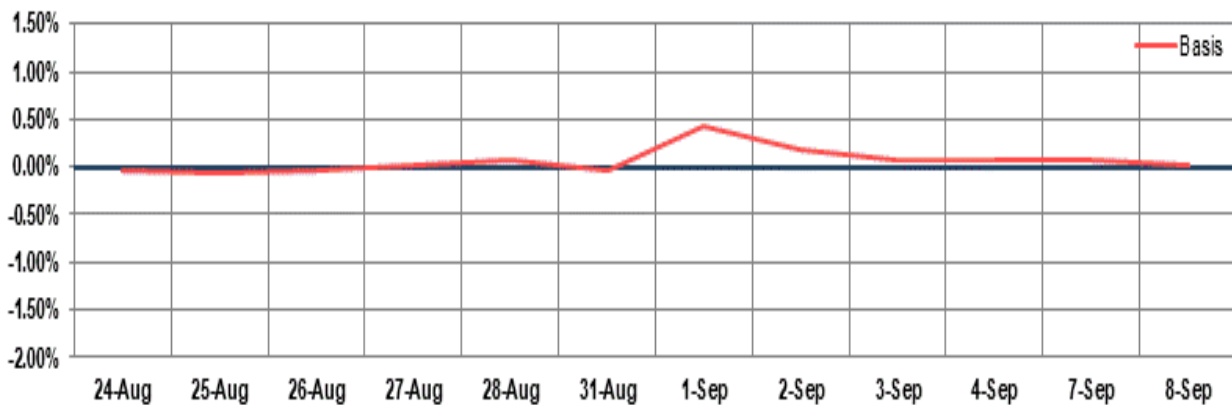
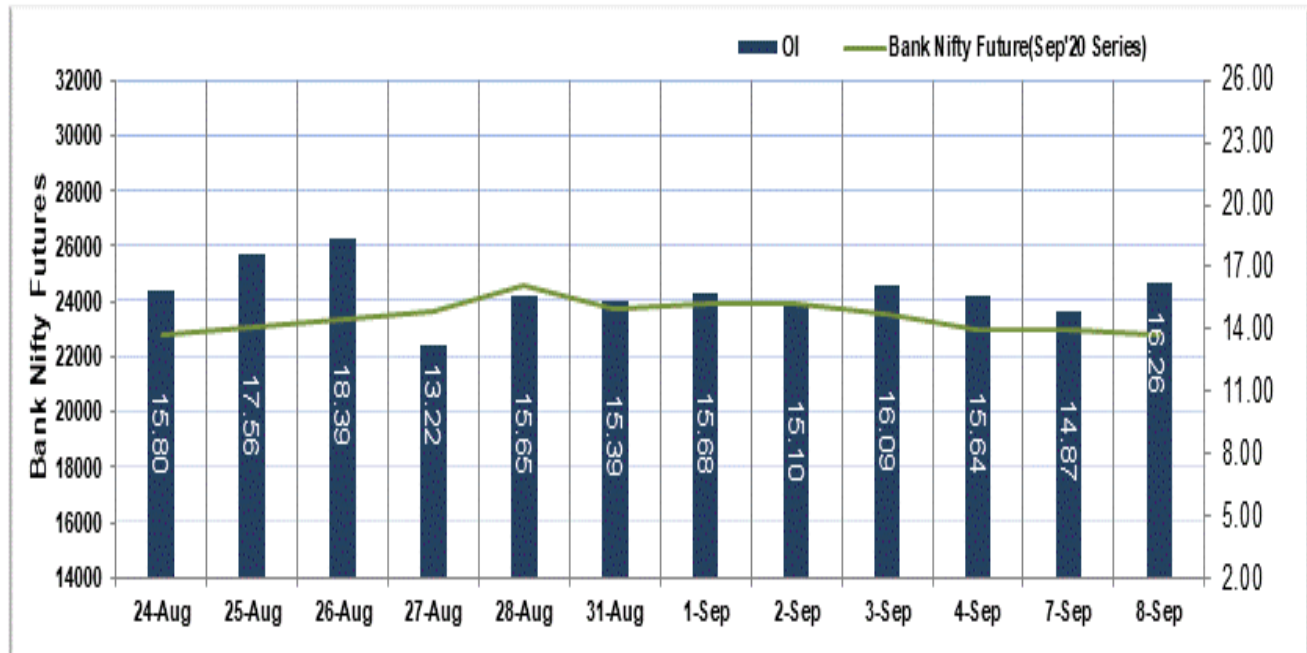
Market TO	Current	Previous	Net%
BSE CASH	2628	2654	(1)
NSE CASH	49648	46538	7
NSE FO	1529691	1327891	15

FII Derivatives	Buy	Sell	Net
Ind. Futures	3185.10	2973.93	211
Ind. Options	176210	174436	441
Stk. Futures	21653	21305	438
Stk. Options	5113.88	5212.70	(99)

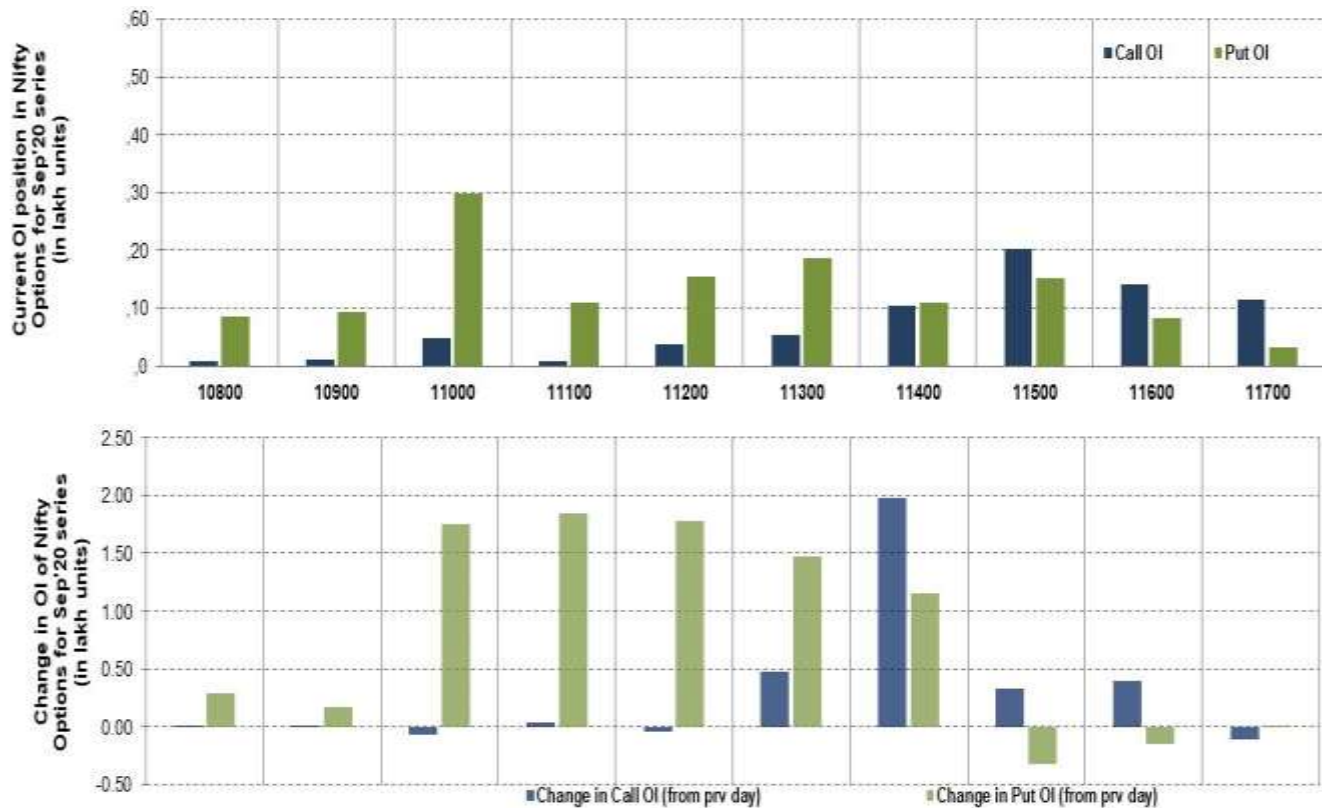
Nifty Futures



Bank Nifty Futures



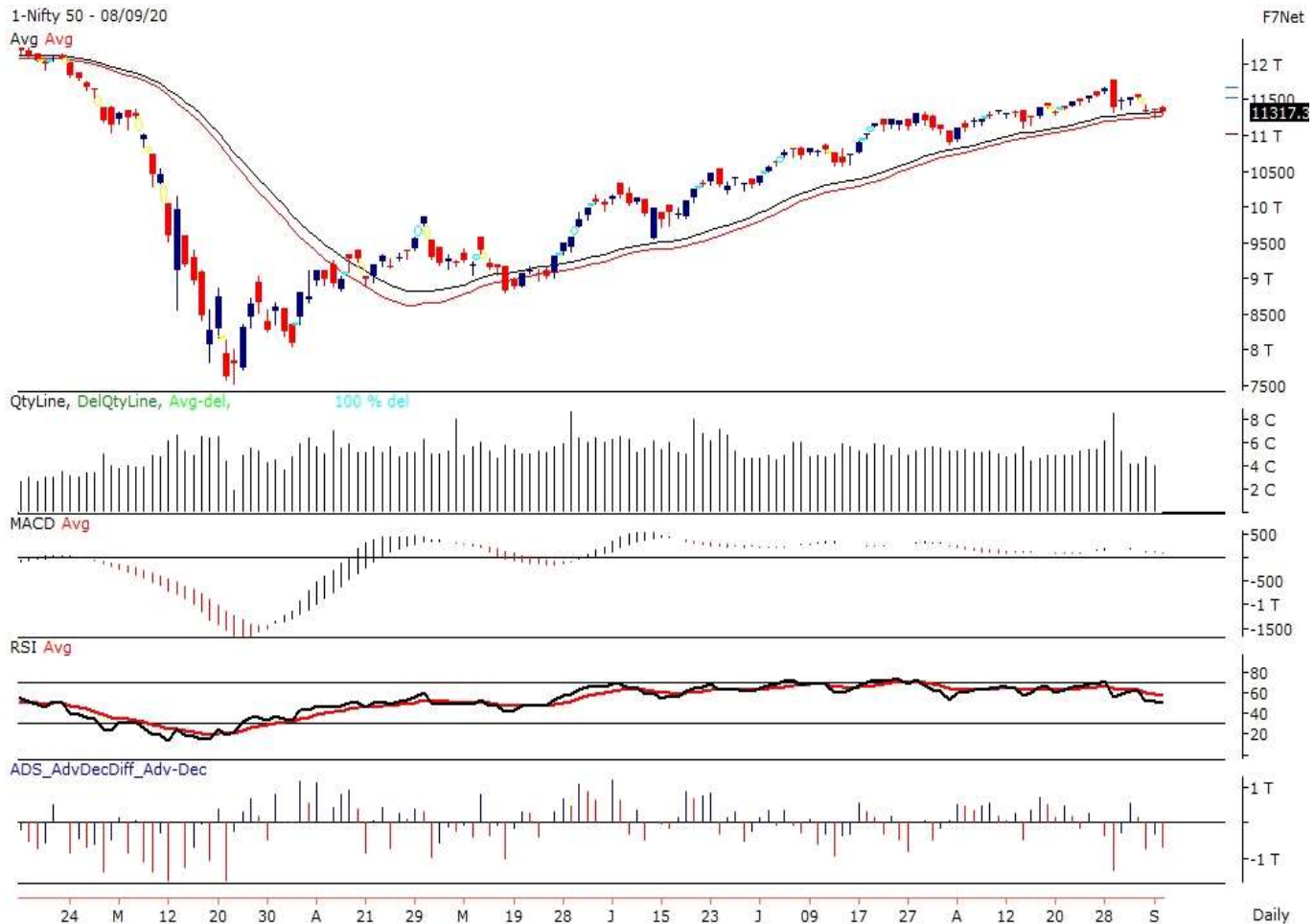
Nifty Options



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

- Among Nifty calls 11,500 SP from the Sep month expiry was the most active call with an addition of 0.03 million in open interest.
- Among Nifty puts 11,000 SP from the Sep month expiry was the most active put with an addition of 0.20 million in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.02mn) and that for Puts was at 11,000 SP (3.00mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11317.35 down by 0.33 percent from the previous close. On the upper side it has resistance of 11370 and 11490 levels, while lower side it has support of 11250 and 11170 levels. Intraday traders should be cautious and take position accordingly.

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