

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11449	11277	11363	11414	11500	11550	Buy	Buy	Buy
Sensex	38840	38184	38512	38695	39023	39206	Buy	Buy	Buy
Nifty Futures	11468	11286	11377	11422	11513	11559	Buy	Buy	Buy
Bank Nifty	22466	22003	22235	22457	22688	22910	Neutral	Neutral	Neutral
CNX IT	18396	18144	18270	18343	18469	18543	Buy	Buy	Buy
CNX Midcap	16653	16382	16517	16612	16748	16843	Neutral	Buy	Neutral
CNX Small Cap	5635	5568	5601	5633	5667	5699	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38840.32	646.40	1.69
NIFTY	11449.25	171.25	1.52
MIDCAP	14575.14	132.41	0.92
SMLCAP	1448341	181.42	1.27
BSEFMC	11373.08	59.48	0.53
AUTO	17962.50	97.01	0.54
POWER	1685.21	9.91	0.59
REALTY	1672.51	10.04	0.60
BSE IT	18483.31	125.54	0.68
BANKEX	25483.03	209.35	0.83
OILGAS	13268.57	459.53	3.59
METAL	8701.21	-76.06	-0.87

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.57	-0.15	-0.20
28-Sep-20 EUR-INR	87.13	0.38	0.44
28-Sep-20 GBP-INR	95.59	0.20	0.21
28-Sep-20 JPY- INR	69.36	-0.14	-0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1275	521	92
BSE	1789	922	165

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3225	3542	(317)
FII	5898	5060	838

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets remained higher for the whole trading session, despite negative cues from the global markets. Traders remained positive, as India's exports during the first week of September jumped 13.35 per cent year-on-year to 6.12 billion dollars. At the same time, imports declined by 21.37 per cent to 6.85 billion dollars. Consequently, the deficit during September 1 to 7 worked out to 730 million dollars. Indices extended gains at the end of the session, as sentiments also remained upbeat, after centre launched the Aatmanirbhar Bharat ARISE-Atal New India Challenges programme to support MSMEs and start-ups for making India innovative, resilient, tech-driven, and research and development (R&D)-oriented.

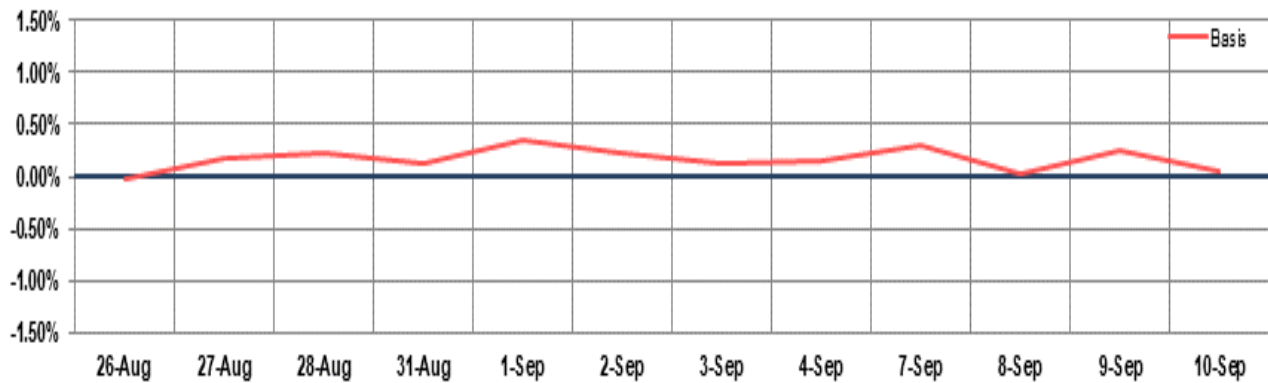
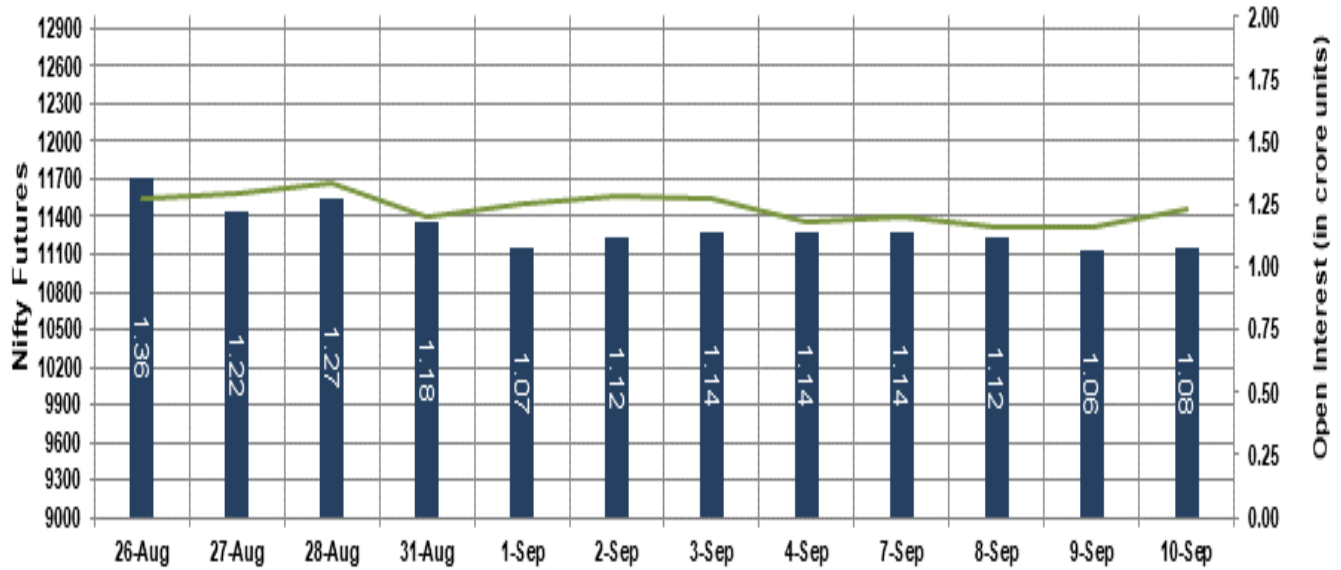
On the global front, European markets were trading lower, as investors waited for the outcome of the European Central Bank meeting. Treasuries gained, while crude oil declined. Asian markets closed mostly lower on Thursday, even after the total value of core machine orders in Japan gained a seasonally adjusted 6.3 percent on month in July, coming in at 751.3 billion yen. That beat expectations for an increase of 1.9 percent following the 7.6 percent decline in June. On a yearly basis, core machine orders dropped 16.2 percent - also beating forecasts for a fall of 18.3 percent after tumbling 22.5 percent in the previous month.

Market Turnover & FII Derivative Data

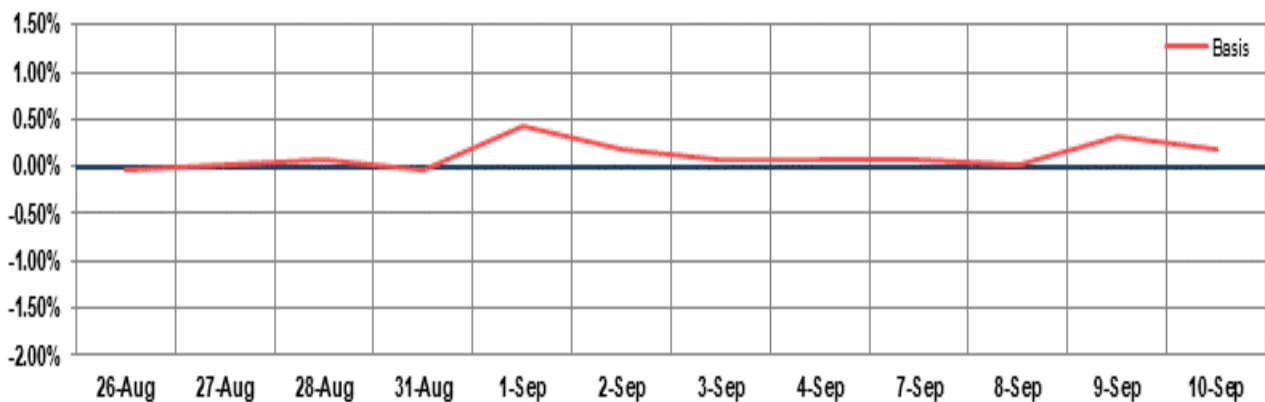
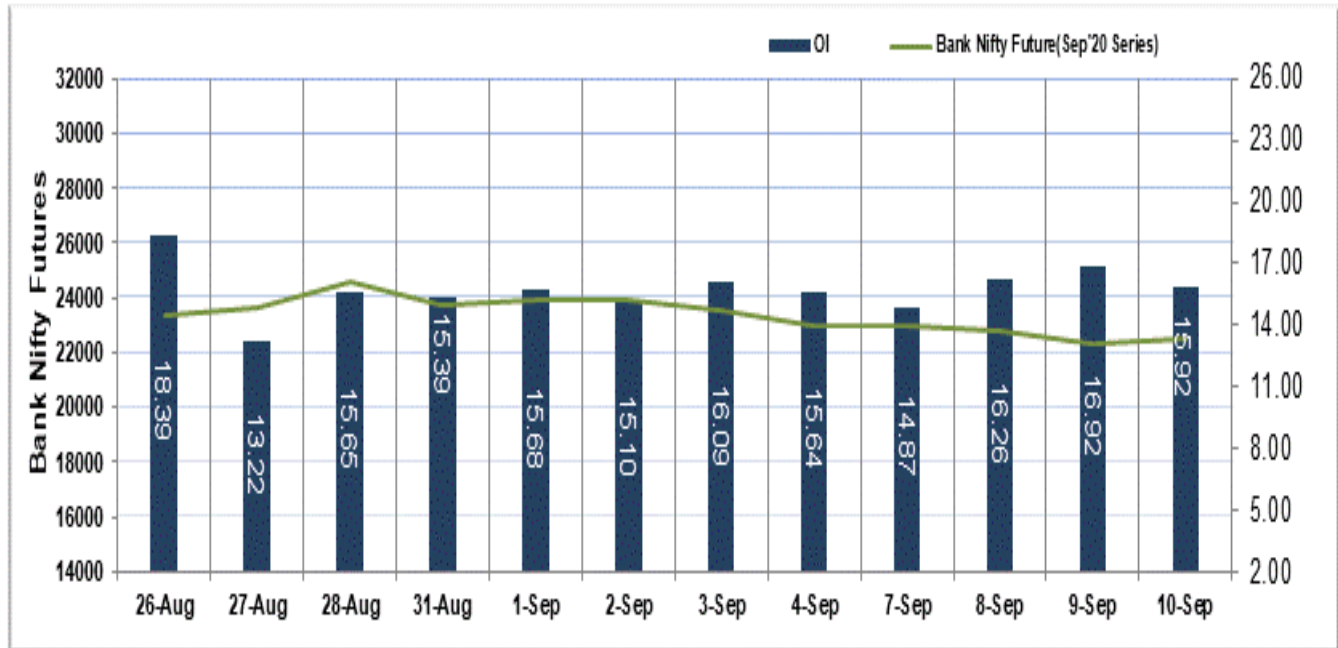
Market TO	Current	Previous	Net%
BSE CASH	3303	2565	29
NSE CASH	59582	54281	10
NSE FO	4581698	2097371	118

FII Derivatives	Buy	Sell	Net
Ind. Futures	4817.36	4208.15	609
Ind. Options	176210	174436	5290
Stk. Futures	21653	21305	447
Stk. Options	9570.55	9506.97	64

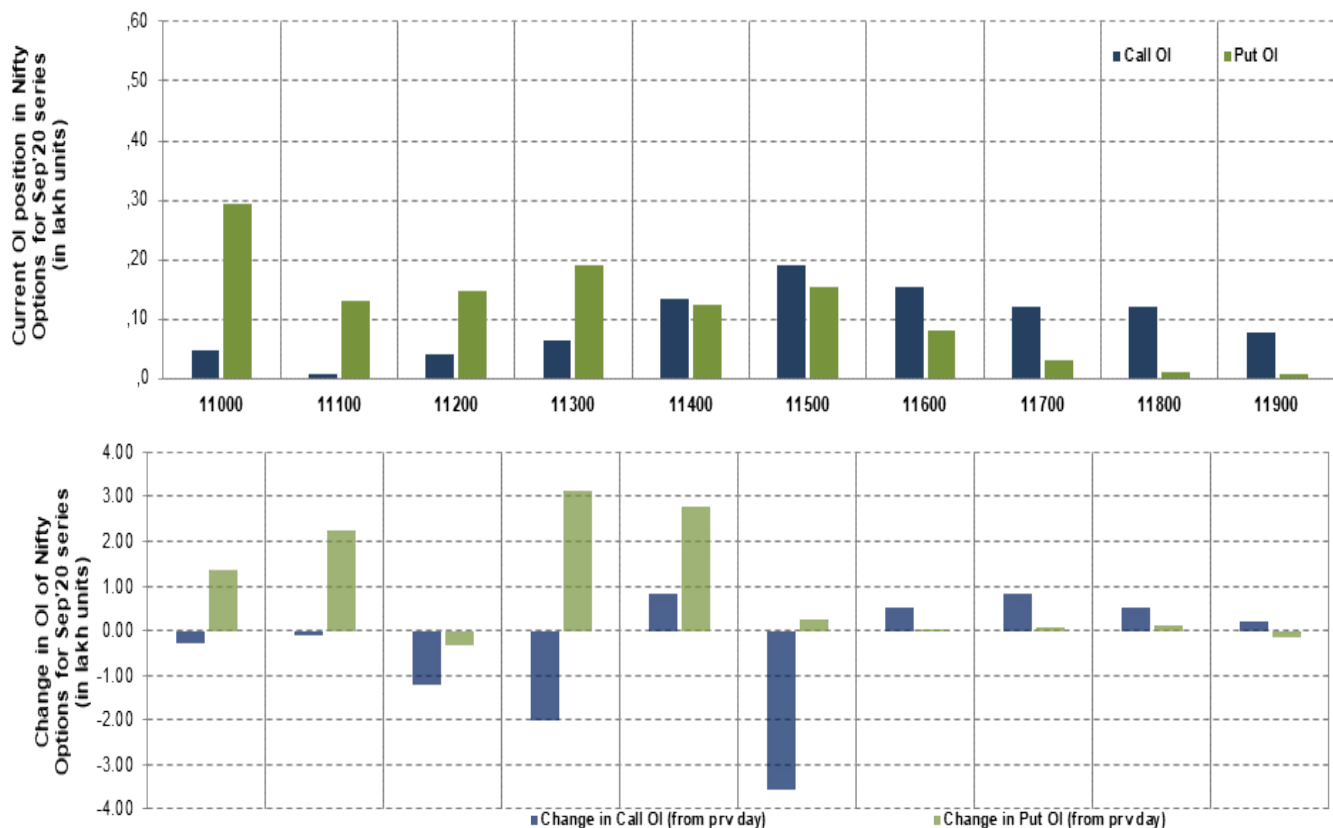
Nifty Futures



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 a reduction of 0.40 million in open interest.
- Among Nifty puts 11,000 SP from the Sep month expiry was the most active put with an addition of 0.13 million in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.92mn) and that for Puts was at 11,000 SP (2.95mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11449.25 up by 1.52 percent from the previous close. On the upper side it has resistance of 11590 and 11660 levels, while lower side it has support of 11370 and 11250 levels. Intraday traders should be cautious and take position accordingly.

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