

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11464	11386	11425	11459	11499	11533	Buy	Buy	Buy
Sensex	38855	38582	38718	38848	38985	39115	Buy	Buy	Buy
Nifty Futures	11467	11384	11426	11457	11498	11529	Buy	Buy	Buy
Bank Nifty	22480	21989	22234	22452	22697	22914	Neutral	Neutral	Neutral
CNX IT	18633	18168	18401	18571	18803	18973	Buy	Buy	Buy
CNX Midcap	16766	16604	16685	16731	16812	16858	Neutral	Buy	Neutral
CNX Small Cap	5650	5612	5631	5651	5670	5689	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38854.55	14.23	0.04
NIFTY	11464.45	15.20	0.13
MIDCAP	14659.62	84.48	0.58
SMLCAP	14558.27	74.86	0.52
BSEFMC	11433.52	60.44	0.53
AUTO	17972.57	10.07	0.06
POWER	1689.79	4.58	0.27
REALTY	1694.42	21.91	1.31
BSE IT	18695.66	212.35	1.15
BANKEX	25505.33	22.30	0.09
OILGAS	13283.56	14.99	0.11
METAL	8762.93	61.72	0.71

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.65	0.08	0.10
28-Sep-20 EUR-INR	87.32	0.22	0.25
28-Sep-20 GBP-INR	94.52	-1.13	-1.18
28-Sep-20 JPY- INR	69.38	0.02	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	979	867	98
BSE	1375	1301	196

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3005	3729	(724)
FII	5469	4293	1176

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a volatile session for Indian equity benchmarks, with both Sensex and Nifty ending flat with a positive bias. Key indices made a cautious start of the trading day, as domestic sentiments got hurt with ratings agency Crisil's report that the Indian economy will contract by 9 per cent in 2020-21 as the coronavirus infections are yet to peak and the government is not providing adequate direct fiscal support. Adding more pessimism among market participants,

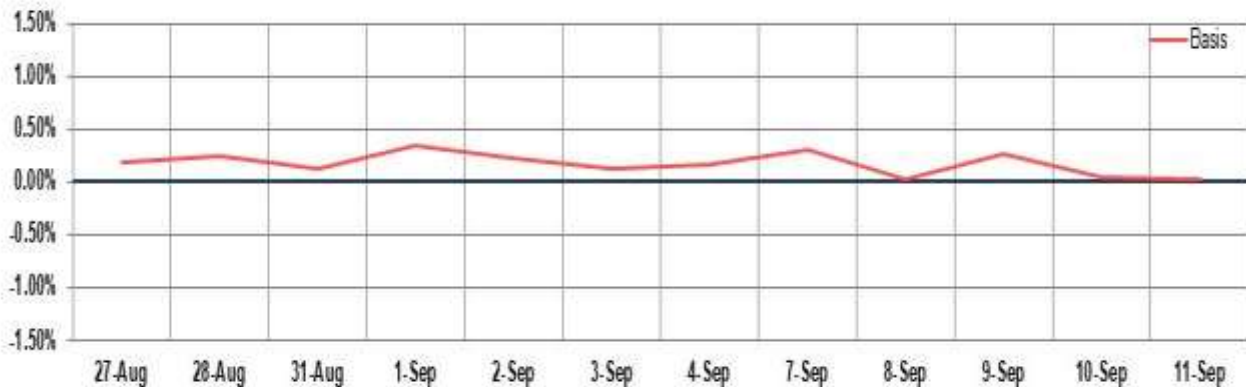
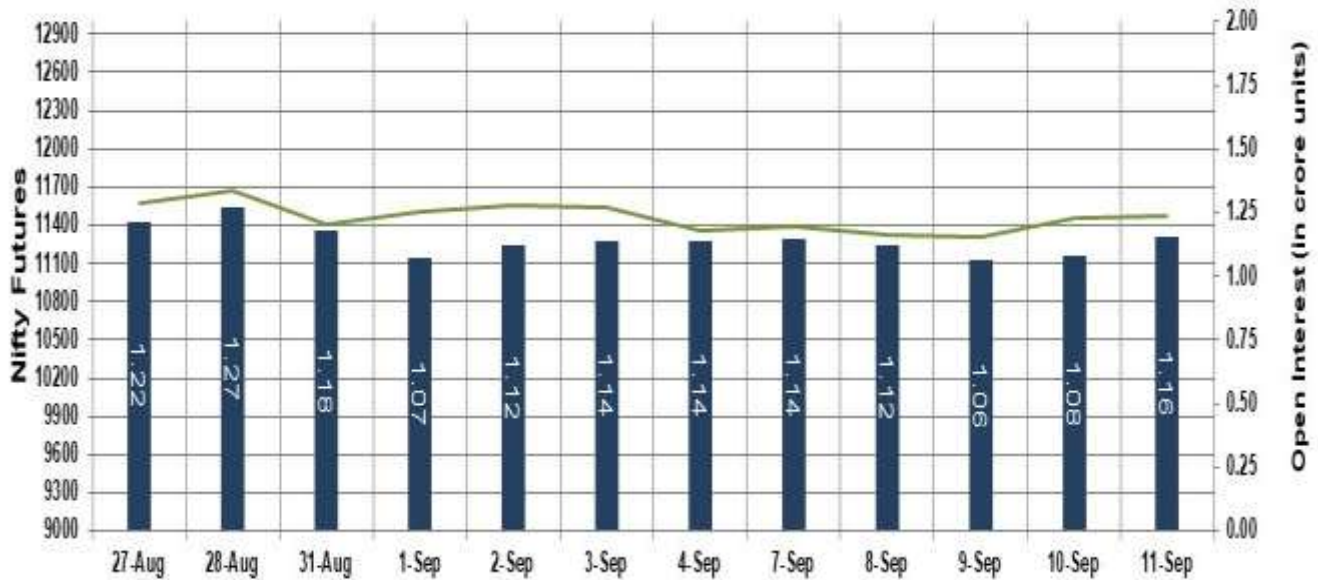
Markets remained sluggish for the whole day, as IMF has said the impact of COVID-19 pandemic is significant on India's development and the immediate priority is a coordinated policy response. Some concerns came with rating agency ICRA's report that asset reconstruction companies are facing slowdown in recoveries from bad loans procured from banks due to failed auctions, absence of bidders and delay in payments amid COVID-19 pandemic. But, indices managed to end in green, as India and China have agreed on a five-point plan for resolving the prolonged border face-off in eastern Ladakh that included abiding by all existing agreements and protocol on management of the frontier.

On the global front, European markets were trading mostly in red as doubts about extra monetary stimulus and overnight falls in U.S. big tech shares kept investors on edge. Asian markets ended mostly higher on Friday, after Malaysia's industrial production returned to growth in July for the first time since February as restrictions to curb the spread of coronavirus were relaxed. The data from the Department of Statistics showed that industrial production grew 1.2 percent on a yearly basis in July, following a 0.4 percent drop in June. The annual growth was driven by a 2.9 percent rise in manufacturing output. Meanwhile, mining and electricity output declined 3 percent and 5.1 percent, respectively.

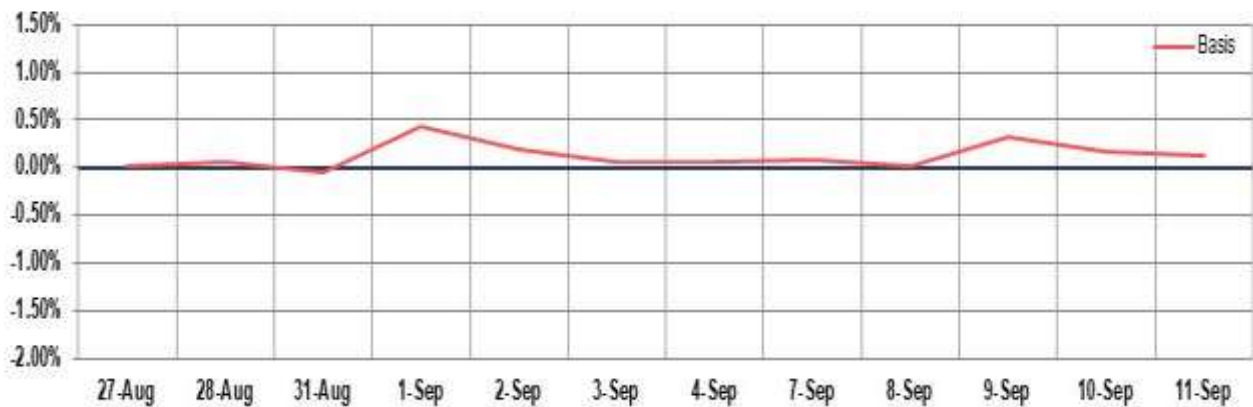
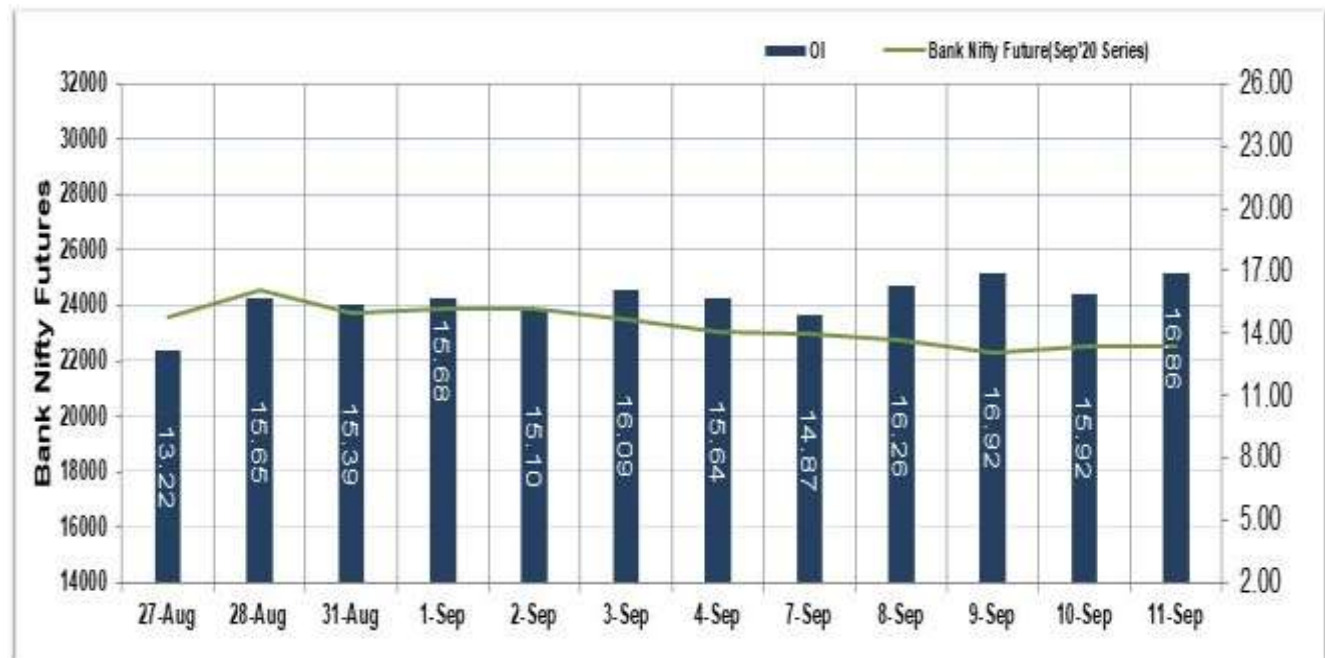
Market TO	Current	Previous	Net%
BSE CASH	3168	3303	(4)
NSE CASH	51409	59582	(14)
NSE FO	1121889	4581698	(76)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3601.71	4069.12	(467)
Ind. Options	176210	174436	351
Stk. Futures	21653	21305	(238)
Stk. Options	6487.55	6468.53	19

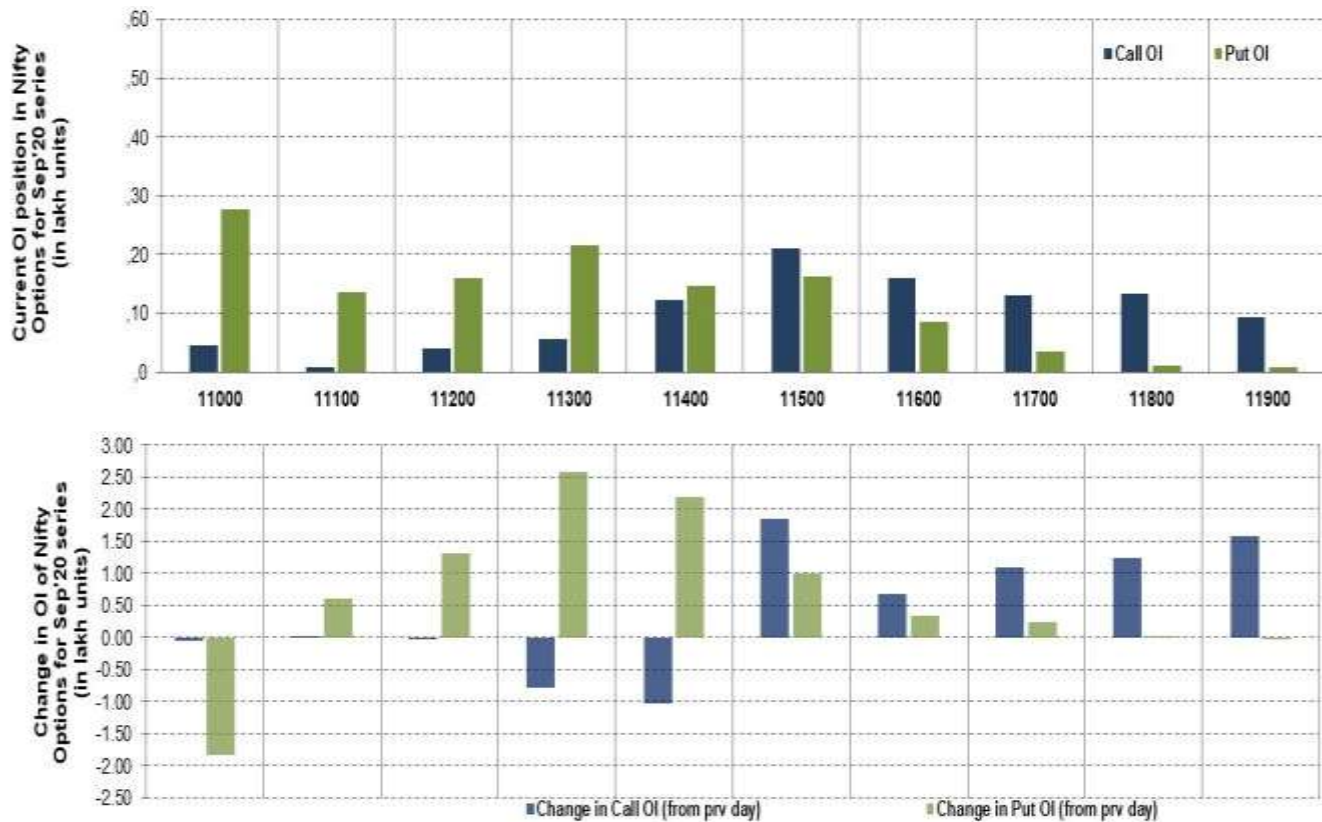
Nifty Futures



Bank Nifty Futures



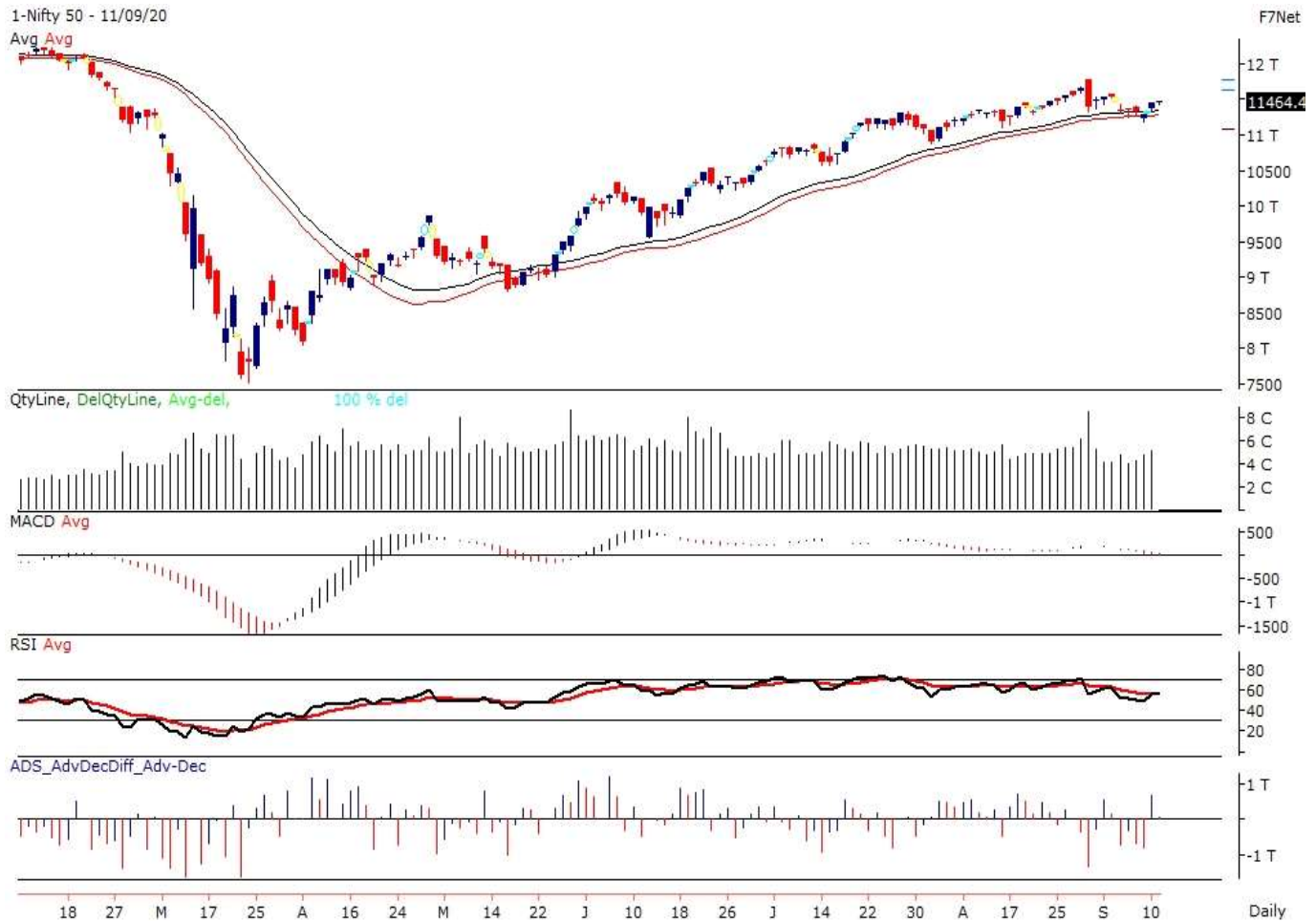
Nifty Options



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 0.18 million in open interest.
- Among Nifty puts 11,000 SP from the Sep month expiry was the most active put with a reduction of 0.18 million in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.10mn) and that for Puts was at 11,000 SP (2.80mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11464.45 up by 0.13 percent from the previous close. On the upper side it has resistance of 11590 and 11660 levels, while lower side it has support of 11400 and 11320 levels. Intraday traders should be cautious and take position accordingly.

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmedabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.