

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	11522	11406	11464	11500	11558	11594	Buy	Buy	Buy
Sensex	39044	38618	38831	38967	39180	39315	Buy	Buy	Buy
Nifty Futures	11534	11419	11477	11509	11567	11600	Buy	Buy	Buy
Bank Nifty	22466	21896	22181	22347	22632	22799	Neutral	Neutral	Neutral
CNX IT	19627	19184	19405	19614	19836	20045	Buy	Buy	Buy
CNX Midcap	17393	17241	17317	17366	17442	17491	Buy	Buy	Neutral
CNX Small Cap	6049	5946	5998	6028	6080	6110	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39044.35	287.72	0.74
NIFTY	11521.80	81.75	0.70
MIDCAP	15014.74	127.05	0.85
SMLCAP	15363.57	218.34	1.44
BSEFMC	11380.33	1.91	0.02
AUTO	18160.14	12.24	0.07
POWER	1723.16	20.75	1.22
REALTY	1749.55	-10.17	-0.58
BSE IT	19645.80	59.51	0.30
BANKEX	25541.57	434.37	1.73
OILGAS	13305.73	65.70	0.50
METAL	8725.32	1.29	0.01

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.70	0.12	0.16
28-Sep-20 EUR-INR	87.67	0.28	0.32
28-Sep-20 GBP-INR	95.24	0.47	0.50
28-Sep-20 JPY- INR	69.85	0.39	0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1098	710	95
BSE	1580	1166	166

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3922	4818	(896)
FII	5392	4221	1171

*NOTE: - FII AND DII data figure is provisional

Market Commentary

In late morning deals, key indices faced some volatility, after the Asian Development Bank (ADB) said that India's economy is expected to contract by 9 per cent this year -- worse than the 4 per cent contraction it had forecasted three months ago. However, it expects India to bounce back with 8 per cent growth next year as the country begins to emerge from the economic devastation caused by coronavirus (COVID-19) pandemic. Adding more worries among traders, S&P Global Ratings slashed its FY21 growth forecast for India to (-) 9 percent, from (-) 5 percent estimated earlier, saying that rising COVID-19 cases would keep private spending and investment lower for longer. However, markets gained traction in second half of the session to end near intraday high points, as the Reserve Bank of India's (RBI) report showed that bank credit grew 5.49% to Rs 102.11 lakh crore, while deposits increased 10.92% to Rs 141.76 lakh crore in the fortnight ended August 28.

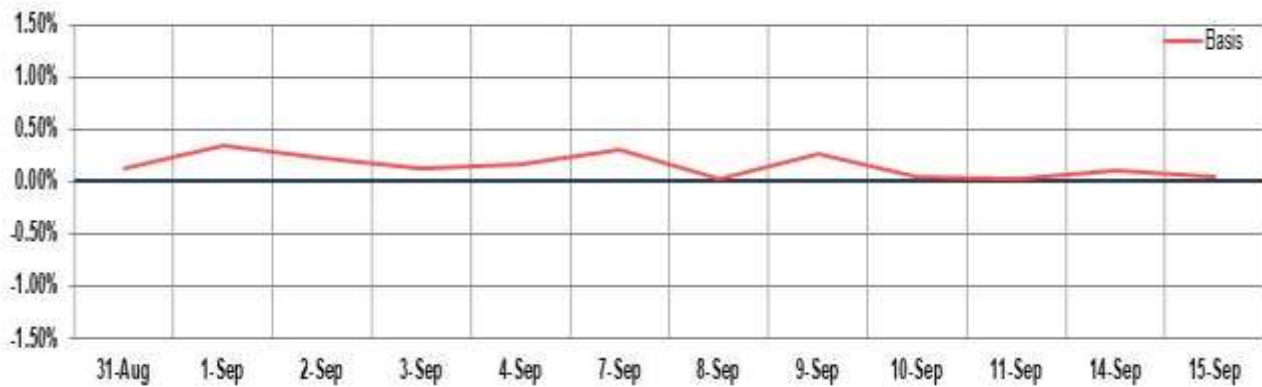
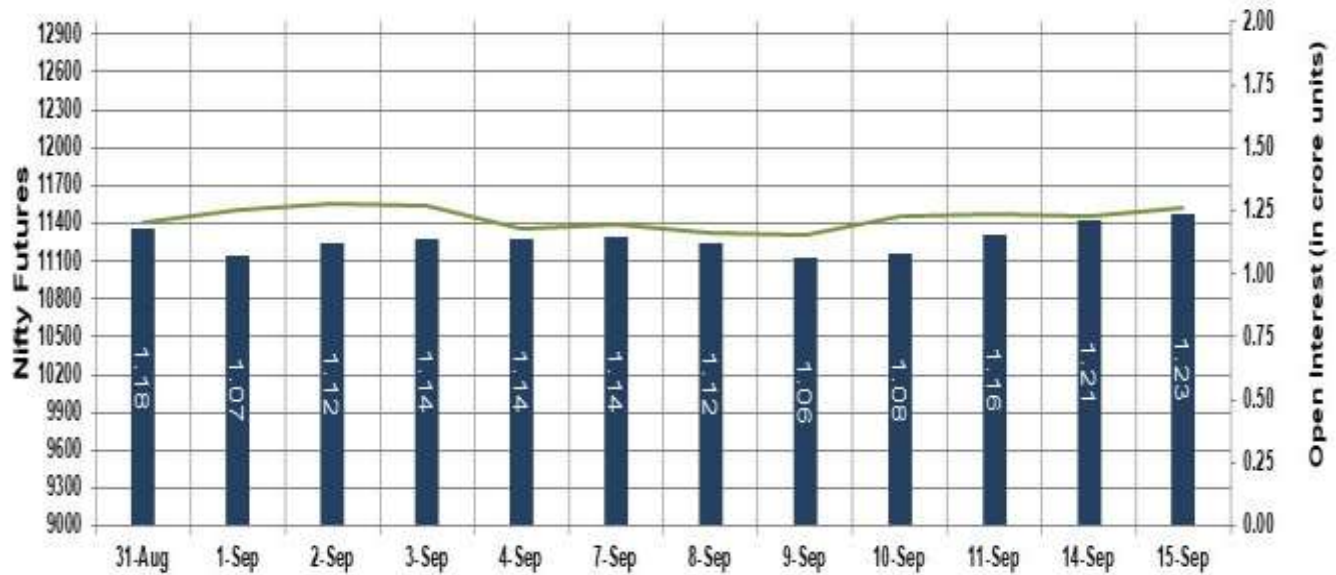
On the global front, European markets were trading higher supported by improving Chinese economic data and positive results coming from retailers. Asian markets ended mostly higher on Tuesday, after industrial production in China was up 5.6 percent on year in August. The National Bureau of Statistics said that blew away expectations for an increase of 5.1 percent and was up sharply from the 4.8 percent gain in July. The bureau also said that retail sales advanced an annual 0.5 percent - also beating expectations for a flat reading after slipping 1.1 percent in the previous month. Fixed asset investment slipped 0.3 percent on year, again beating forecasts for a fall of 0.4 percent after dropping 1.6 percent a month earlier.

Market Turnover & FII Derivative Data

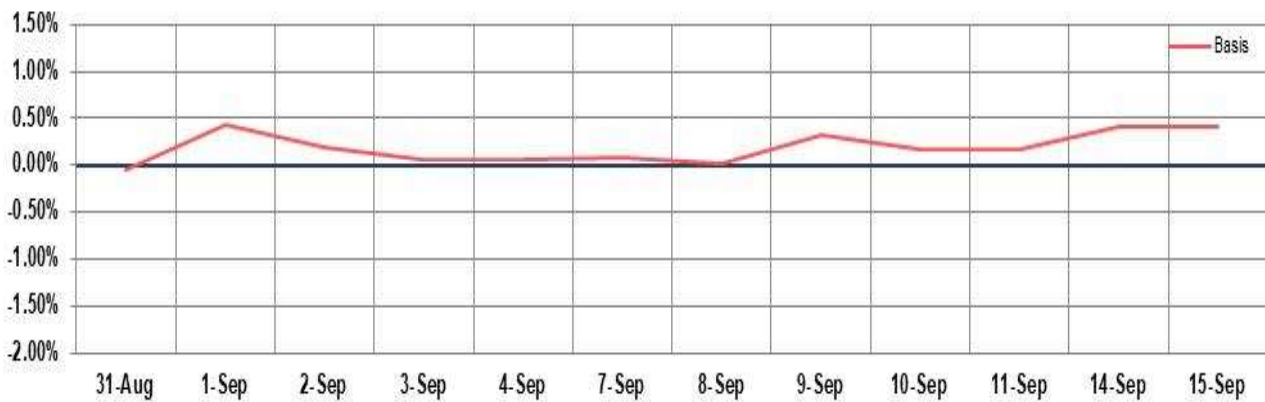
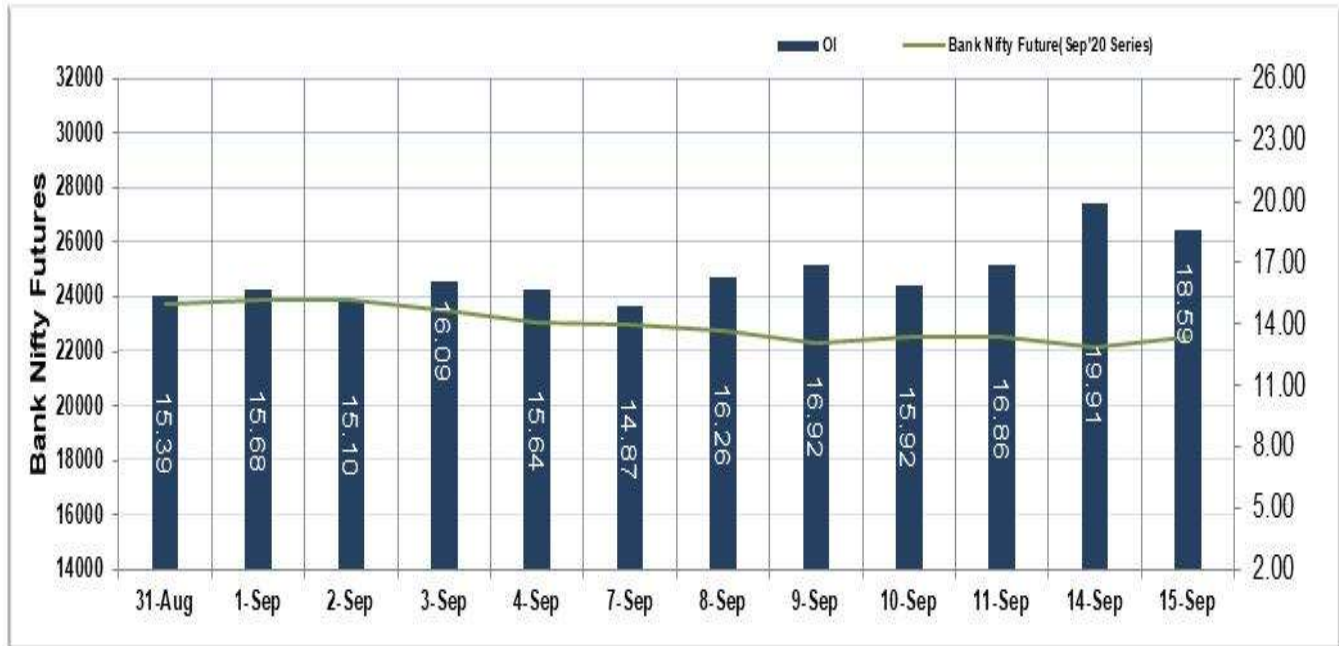
Market TO	Current	Previous	Net%
BSE CASH	2749	3770	(27)
NSE CASH	53883	63764	(15)
NSE FO	1580939	1555698	2

FII Derivatives	Buy	Sell	Net
Ind. Futures	3548.17	3464.07	84
Ind. Options	176210	174436	508
Stk. Futures	21653	21305	(301)
Stk. Options	7215.14	7203.96	11

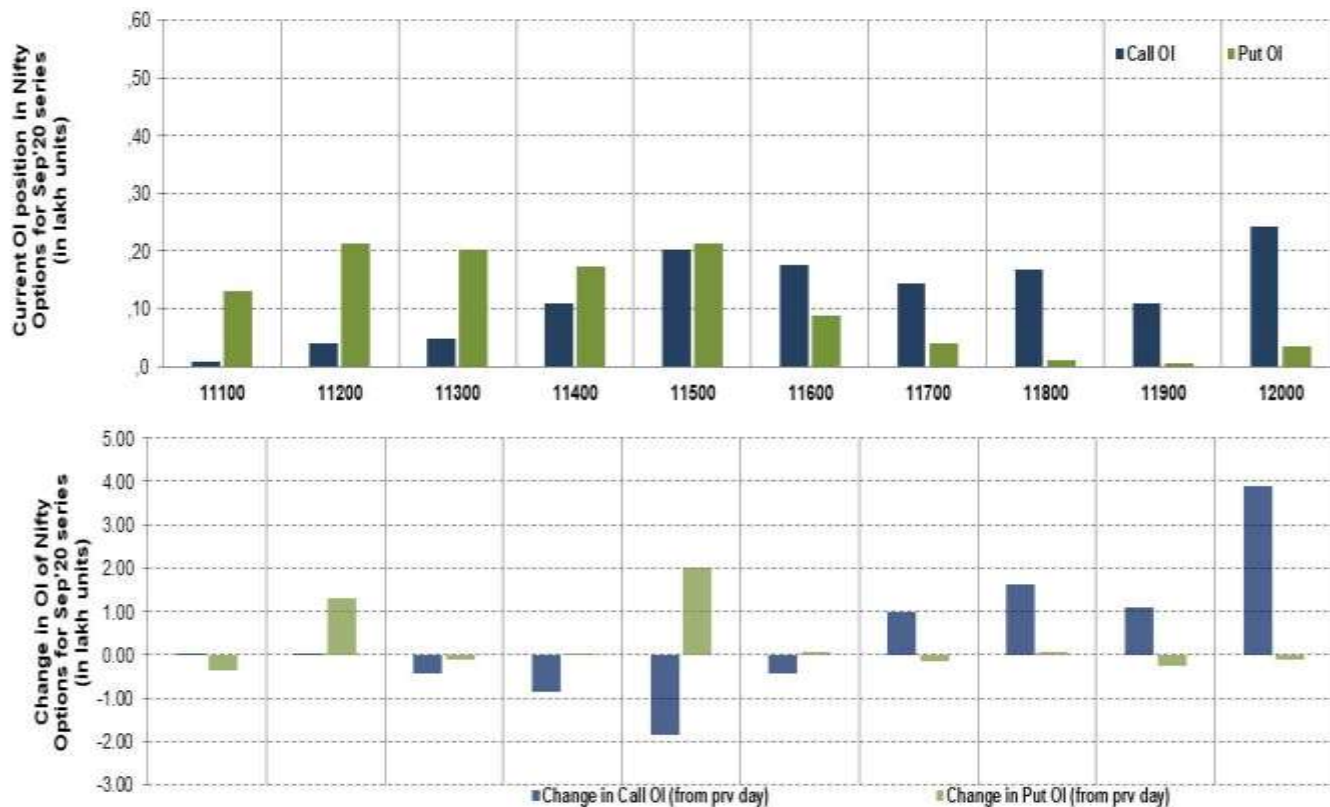
Nifty Futures



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 12,000 SP from the Sep month expiry was the most active call with an addition of 0.40 million in interest.
- Among Nifty puts 11,200 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 12,000 SP (2.41mn) and that for Puts was at 11,200 SP (2.14mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11521.80 up by 0.71 percent from the previous close. On the upper side it has resistance of 11590 and 11660 levels, while lower side it has support of 11470 and 11350 levels. Intraday traders should be cautious and take position accordingly.

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