

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11605	11478	11542	11580	11643	11681	Buy	Buy	Buy
Sensex	39303	38912	39107	39233	39429	39555	Buy	Buy	Buy
Nifty Futures	11612	11467	11539	11583	11655	11699	Buy	Buy	Buy
Bank Nifty	22574	22040	22307	22483	22750	22926	Neutral	Neutral	Neutral
CNX IT	19770	19433	19602	19702	19871	19971	Buy	Buy	Buy
CNX Midcap	17453	17313	17383	17442	17512	17572	Buy	Buy	Neutral
CNX Small Cap	6048	5991	6020	6051	6080	6112	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39302.85	258.50	0.66
NIFTY	11604.55	82.75	0.72
MIDCAP	15045.80	31.06	0.21
SMLCAP	15430.90	67.33	0.44
BSEFMC	11425.63	45.30	0.40
AUTO	18430.37	270.23	1.49
POWER	1714.11	-9.05	-0.53
REALTY	1790.94	41.39	2.37
BSE IT	19845.46	199.66	1.02
BANKEX	25626.20	84.63	0.33
OILGAS	13242.90	-62.83	-0.47
METAL	8792.84	67.52	0.77

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.64	-0.07	-0.09
28-Sep-20 EUR-INR	87.40	-0.28	-0.32
28-Sep-20 GBP-INR	95.49	0.26	0.28
28-Sep-20 JPY- INR	70.07	0.23	0.33

Advance/ Decline	Adv	Dec	Un Ch.
NSE	968	866	129
BSE	1399	1335	203

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4260	4472	(212)
FII	4981	4716	265

*NOTE: - FII AND DII data figure is provisional

Market Commentary

However, Indian markets extended their gains in the second half of the trading session, taking support with Foreign Secretary Harsh Vardhan Shringla's statement that India has received over \$20 billion in FDI amid the coronavirus pandemic, showcasing the country as one of the most attractive destinations for investment globally. Traders also took solace with RBI Governor Shaktikanta Das's statement that India has seen some stabilisation in economic activity in the ongoing fiscal's second quarter. He added that the economic recovery will be gradual, but some of the high-frequency indicators such as agriculture activity, manufacturing PMI, and private estimates of unemployment point to some stabilisation of economic activity in the second quarter.

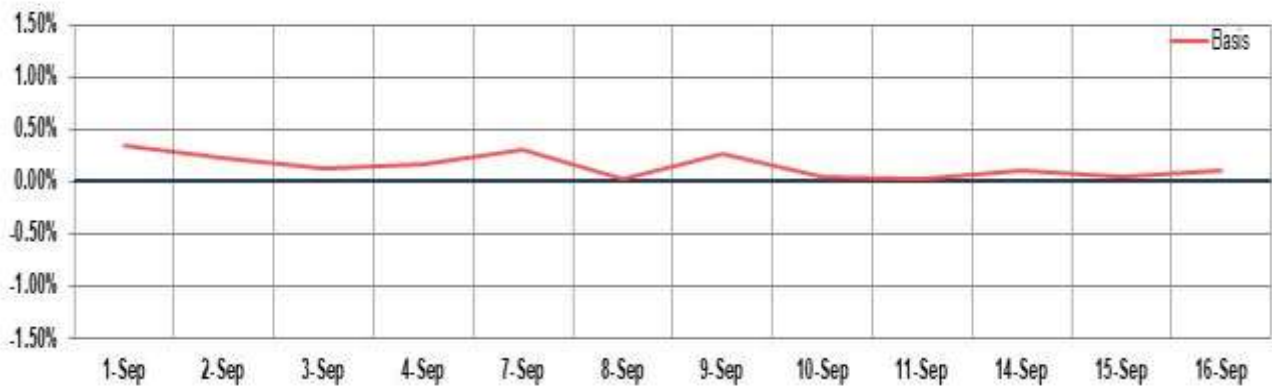
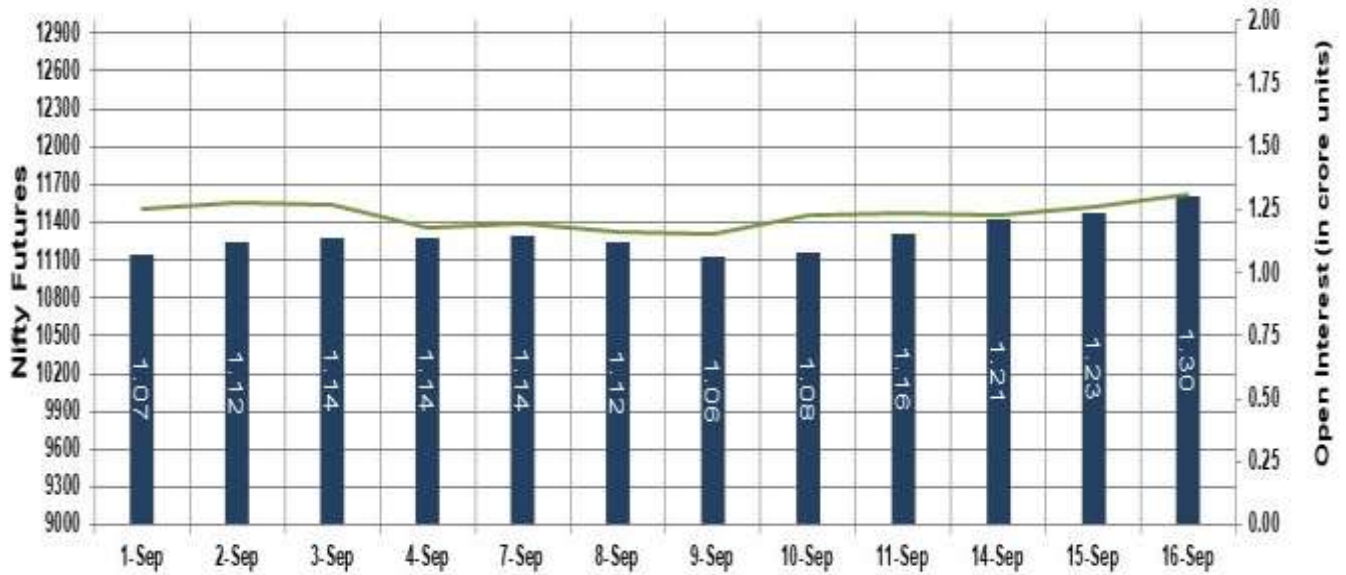
On the global front, European markets were trading mostly in green, as Zara-owner Inditex posted a quarterly profit, although UK blue-chip stocks came under pressure after a surge in the previous session. Asian markets ended mostly lower on Wednesday despite Japan had a merchandise trade surplus of 248.299 billion yen in August. The Ministry of Finance said that was well above expectations for a deficit of 37.5 billion following the 11.6 billion yen surplus in July. Exports were down 14.8 percent on year to 5.232 trillion yen, beating forecasts for a fall of 16.1 percent after sinking 19.2 percent in the previous month.

Market Turnover & FII Derivative Data

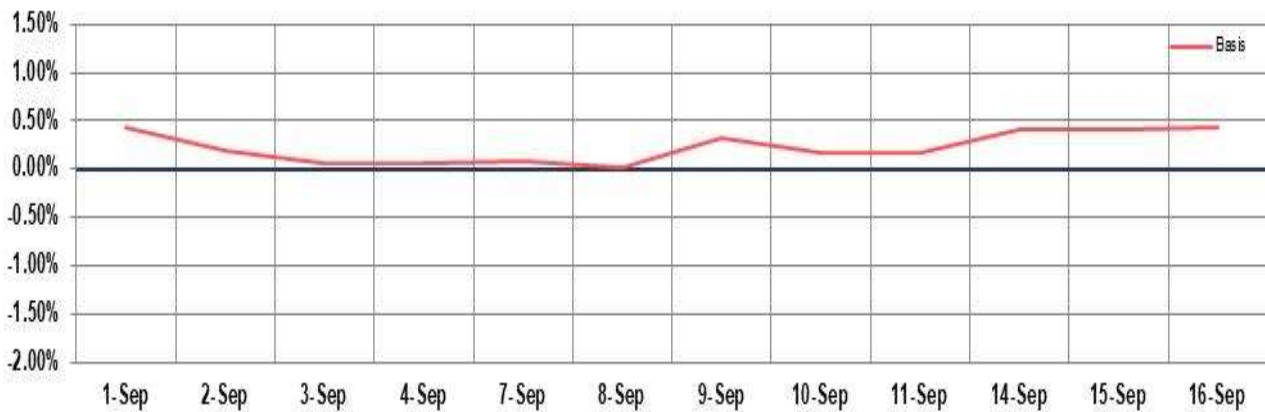
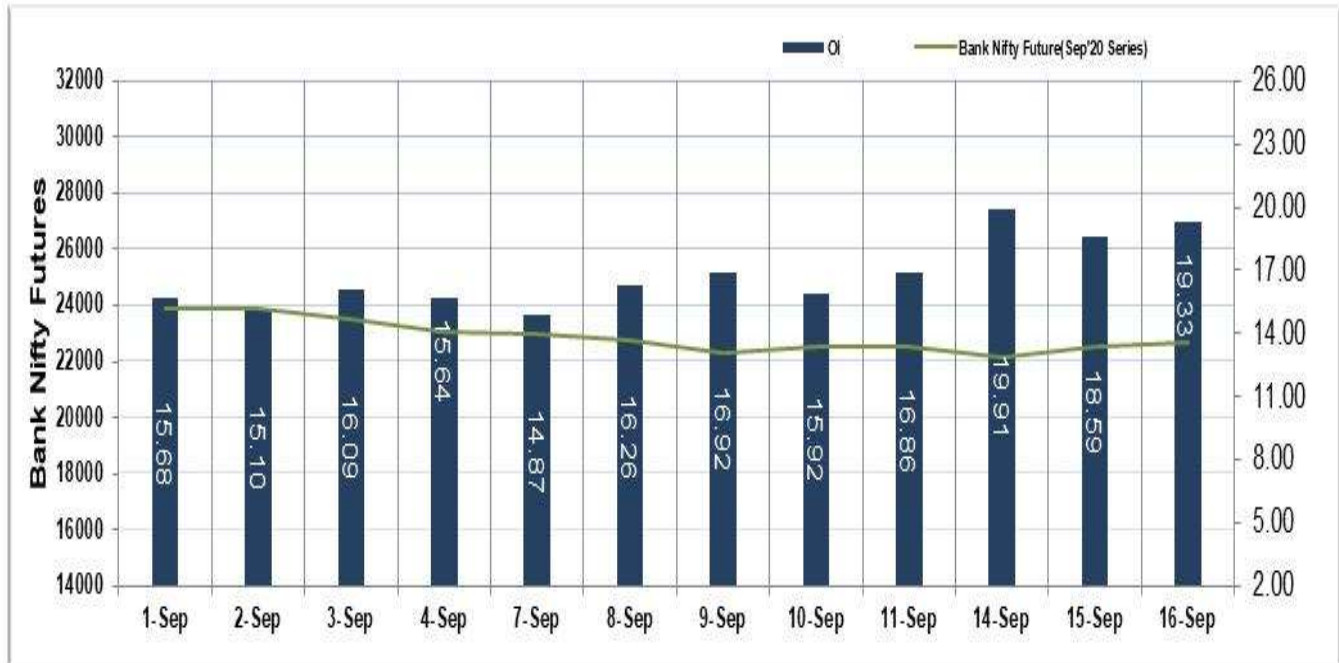
Market TO	Current	Previous	Net%
BSE CASH	3134	2749	14
NSE CASH	51031	53883	(5)
NSE FO	1890099	1580939	20

FII Derivatives	Buy	Sell	Net
Ind. Futures	3324.51	3738.06	(414)
Ind. Options	176210	174436	545
Stk. Futures	21653	21305	(929)
Stk. Options	6910.64	6944.89	(34)

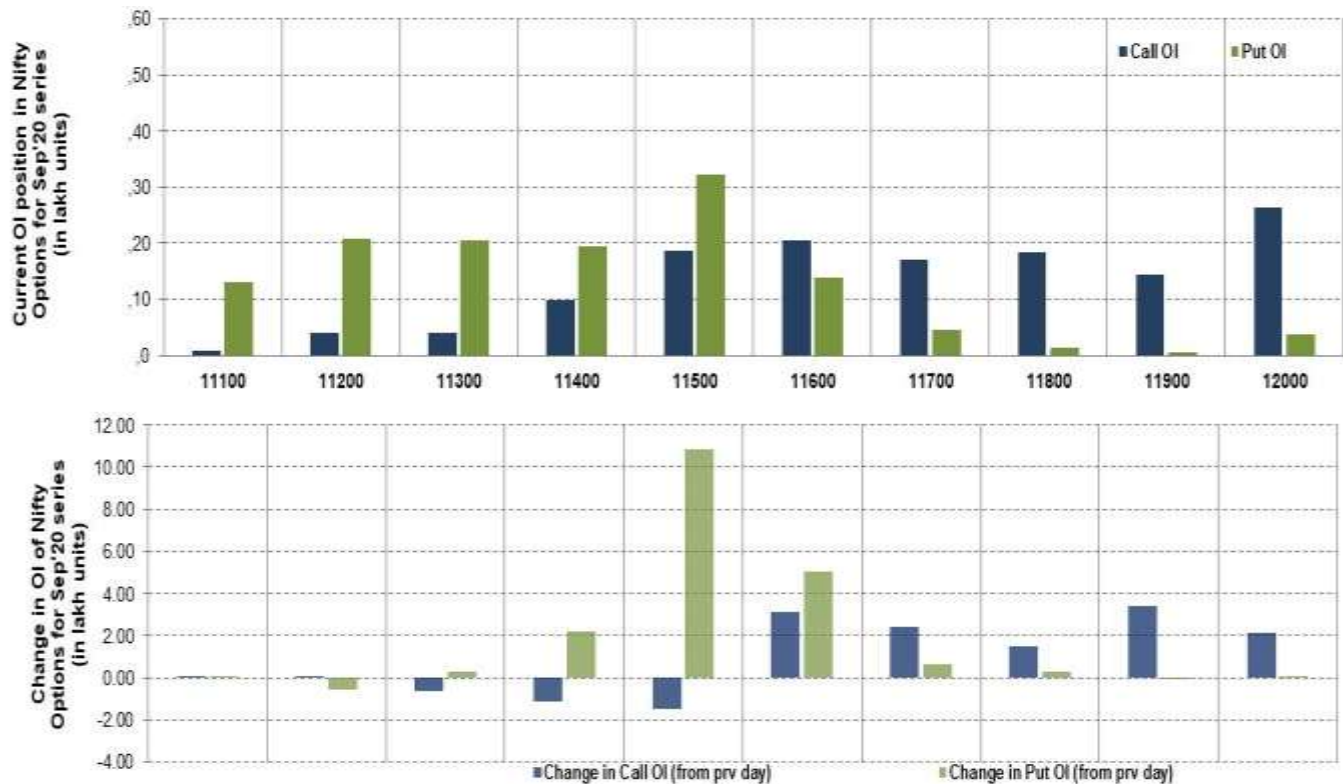
Nifty Futures



Bank Nifty Futures



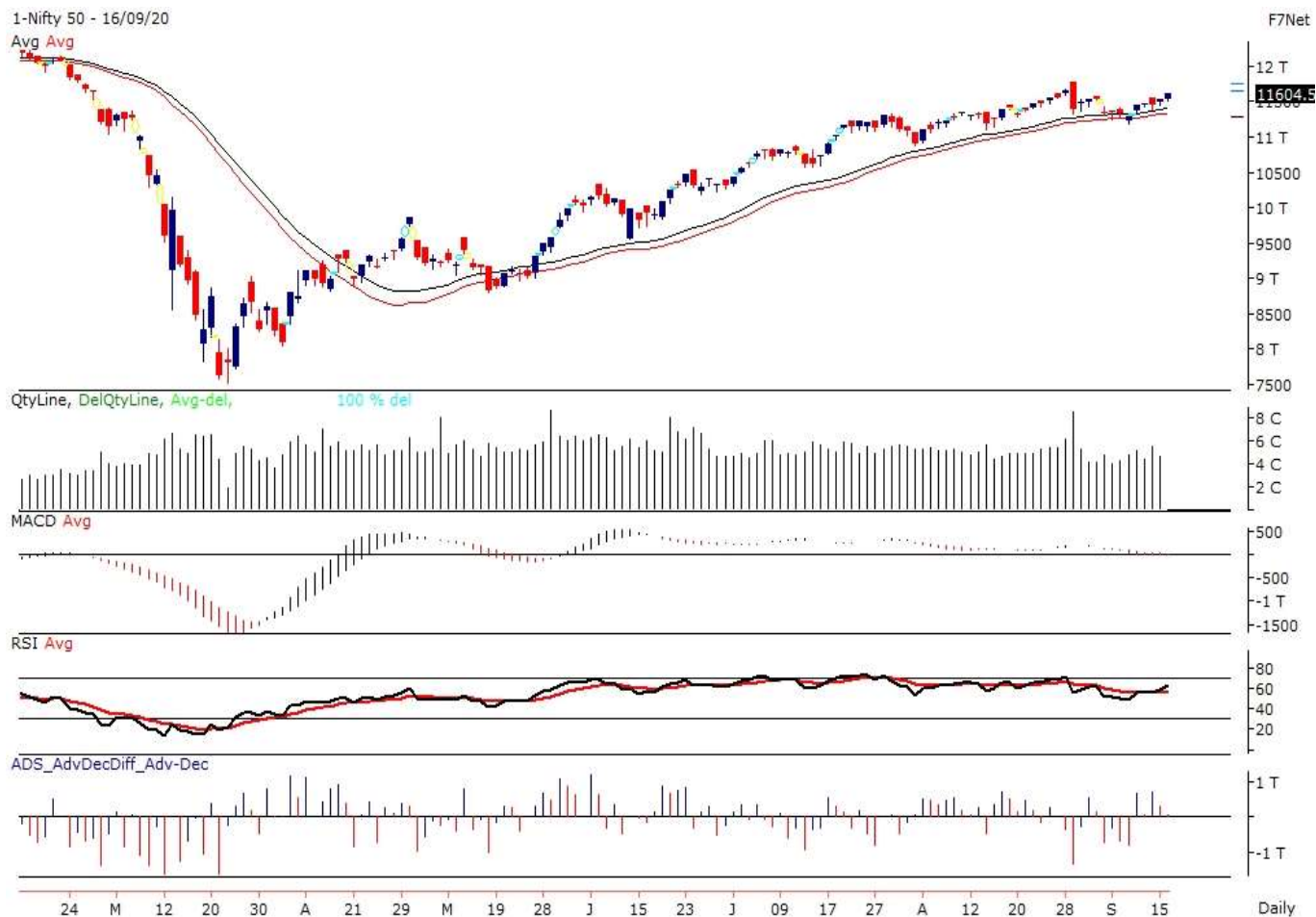
Nifty Options



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 0.21 million in interest.
- Among Nifty puts 11,500 SP from the Sep month expiry was the most active put with an addition of 1.08 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.63mn) and that for Puts was at 11,500 SP (3.22mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11604.55 up by 0.72 percent from the previous close. On the upper side it has resistance of 11670 and 11790 levels, while lower side it has support of 11585 and 11490 levels. Intraday traders should be cautious and take position accordingly.

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