

Daily Derivatives & Market Report

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**Index Trend Analysis**

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11505	11374	11439	11512	11577	11650	Neutral	Buy	Buy
Sensex	38846	38329	38588	38894	39152	39459	Buy	Buy	Buy
Nifty Futures	11520	11381	11450	11525	11594	11668	Buy	Buy	Buy
Bank Nifty	22031	21411	21721	22095	22405	22780	Sell	Sell	Neutral
CNX IT	19827	19601	19714	19891	20004	20181	Buy	Buy	Buy
CNX Midcap	17399	17230	17315	17431	17516	17632	Buy	Buy	Neutral
CNX Small Cap	5992	5922	5957	6015	6050	6108	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38845.82	-134.0	-0.34
NIFTY	11504.95	--11.15	-0.10
MIDCAP	15047.80	38.67	0.26
SMLCAP	15299.98	-49.57	-0.32
BSEFMC	11288.04	-57.10	-0.50
AUTO	18444.96	66.71	0.36
POWER	1708.31	13.96	0.82
REALTY	1792.01	34.53	1.96
BSE IT	19852.29	-38.36	-0.19
BANKEX	25035.95	-287.3	-1.13
OILGAS	13162.83	-19.87	-0.15
METAL	8646.90	-33.95	-0.39

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.47	-0.24	-0.32
28-Sep-20 EUR-INR	87.04	0.07	0.08
28-Sep-20 GBP-INR	95.45	0.15	0.16
28-Sep-20 JPY- INR	70.33	-0.08	-0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	798	1051	114
BSE	1267	1471	172

FII/DII Capital Mkt*	Buy	Sell	Net
DII	6249	6350	(101)
FII	19932	19727	205

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Key indices remained in green terrain for the most part of the trading session, amid reports that the Employees' State Insurance Corporation (ESIC) subscribers who lost their job due to the COVID-19 situation can claim unemployment relief of 50 per cent of wages under the Atal Bimit Kalyan Yojana. The ESIC has issued instructions for submission of claims by the affected workers to claim relief under recently expanded Atal Beemit Kalyan Yojana in which relief is to be paid to those members who lost their job.

However, in the last hour of the trading session, Indian markets cut all of their gains to end the day in red terrain, as domestic ratings agency -- Ibra Ratings has warned that divesting majority stake in state-run lenders by the government will be 'credit negative' for such public sector banks (PSBs). Domestic sentiments got hit with report that advance tax collections fell 25.5 per cent to Rs 1,59,057 crore in the second quarter of the fiscal.

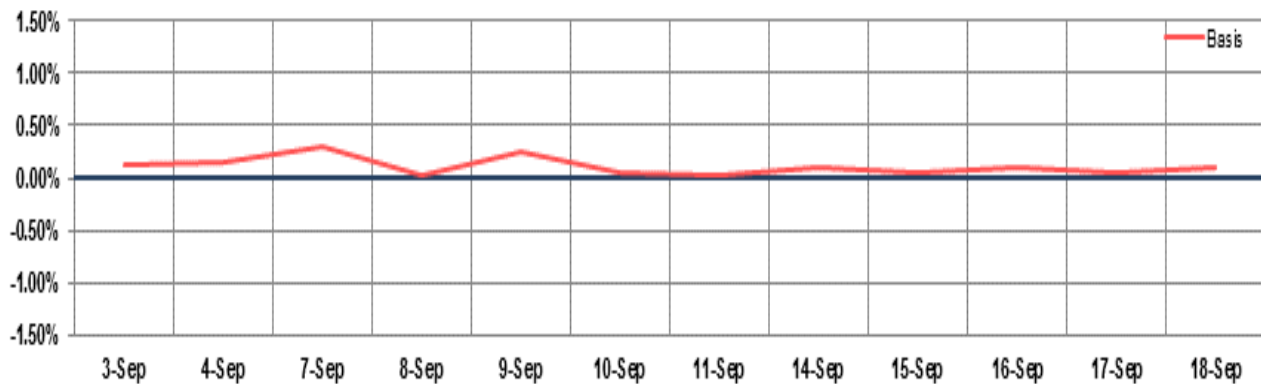
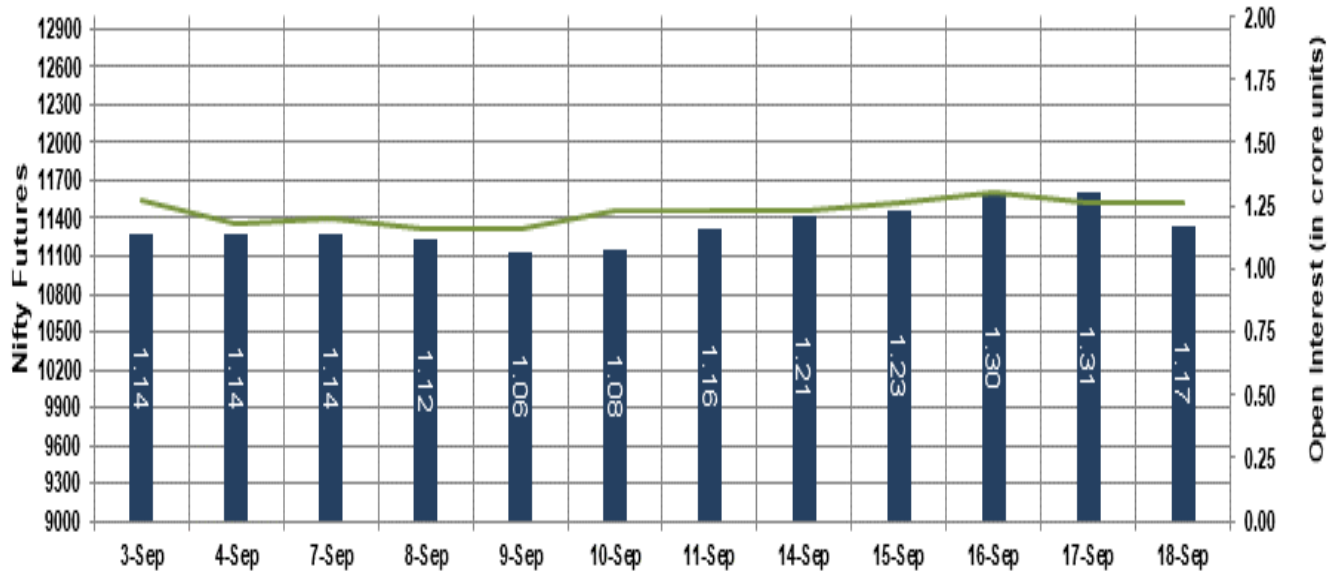
On the global front, European markets were trading mostly in red as investors settled into a holding pattern while awaiting new catalysts. Asian markets ended mostly higher on Friday, after overall nationwide consumer prices in Japan were up 0.2 percent on year in August, in line with expectations and slowing from 0.3 percent in July. Core CPI, which excludes volatile food costs, sank an annual 0.4 percent - again matching forecasts following the flat reading in the previous month. Individually, prices were down for fuel, education and recreation - while prices were higher for food, housing, furniture, clothing and medical care.

## Market Turnover & FII Derivative Data

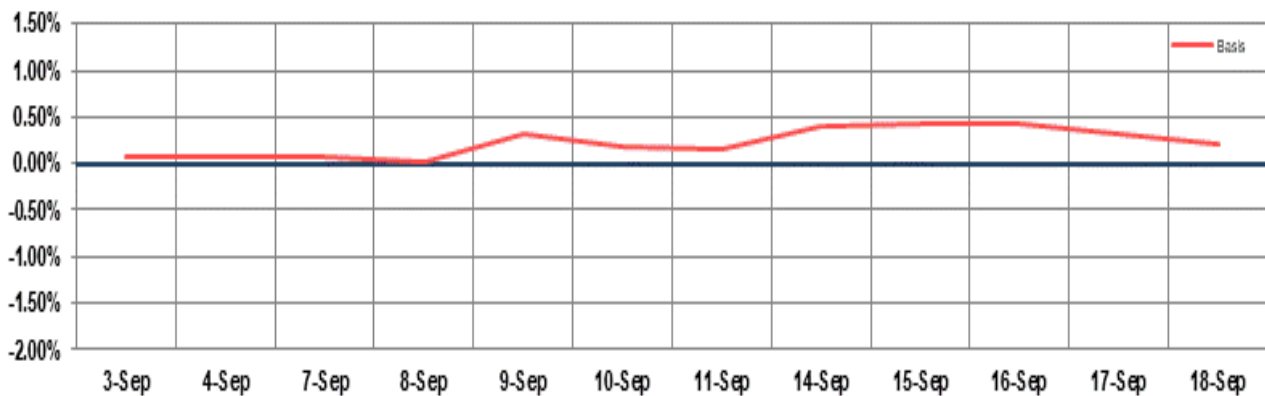
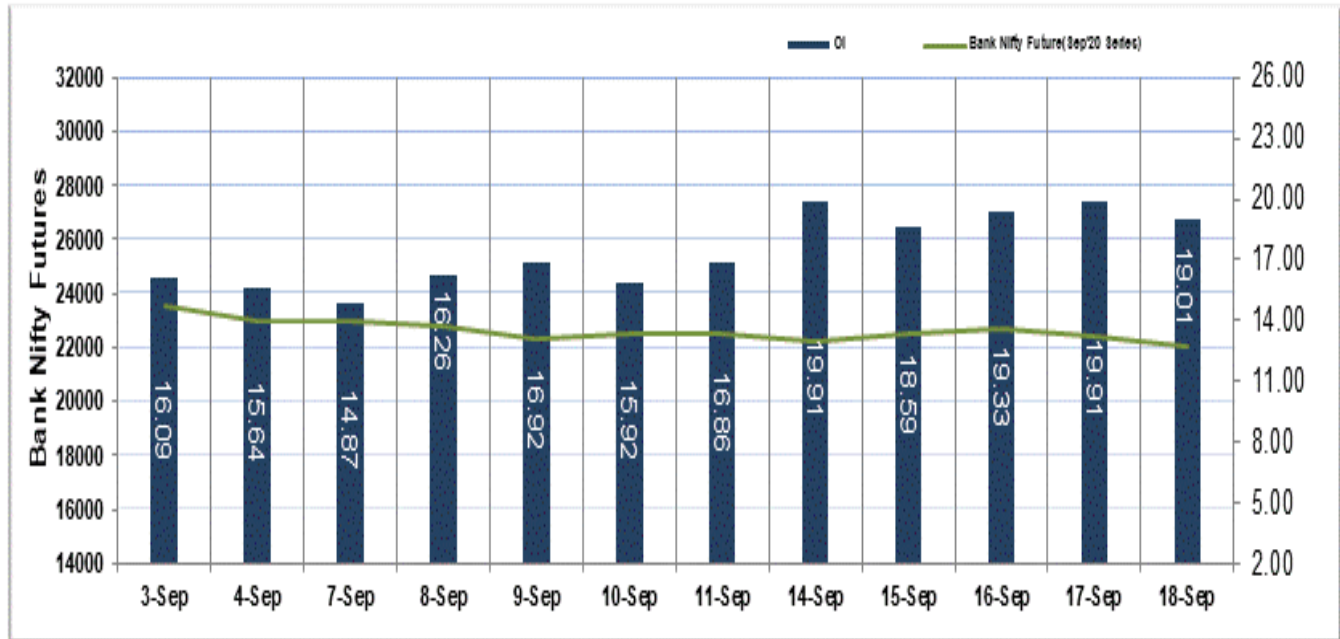
Market TO	Current	Previous	Net%
BSE CASH	5634	2820	100
NSE CASH	84105	51070	65
NSE FO	1324093	3907882	(66)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6014.68	4114.65	1900
Ind. Options	176210	174436	1122
Stk. Futures	21653	21305	(1449)
Stk. Options	9410.58	9455.53	(45)

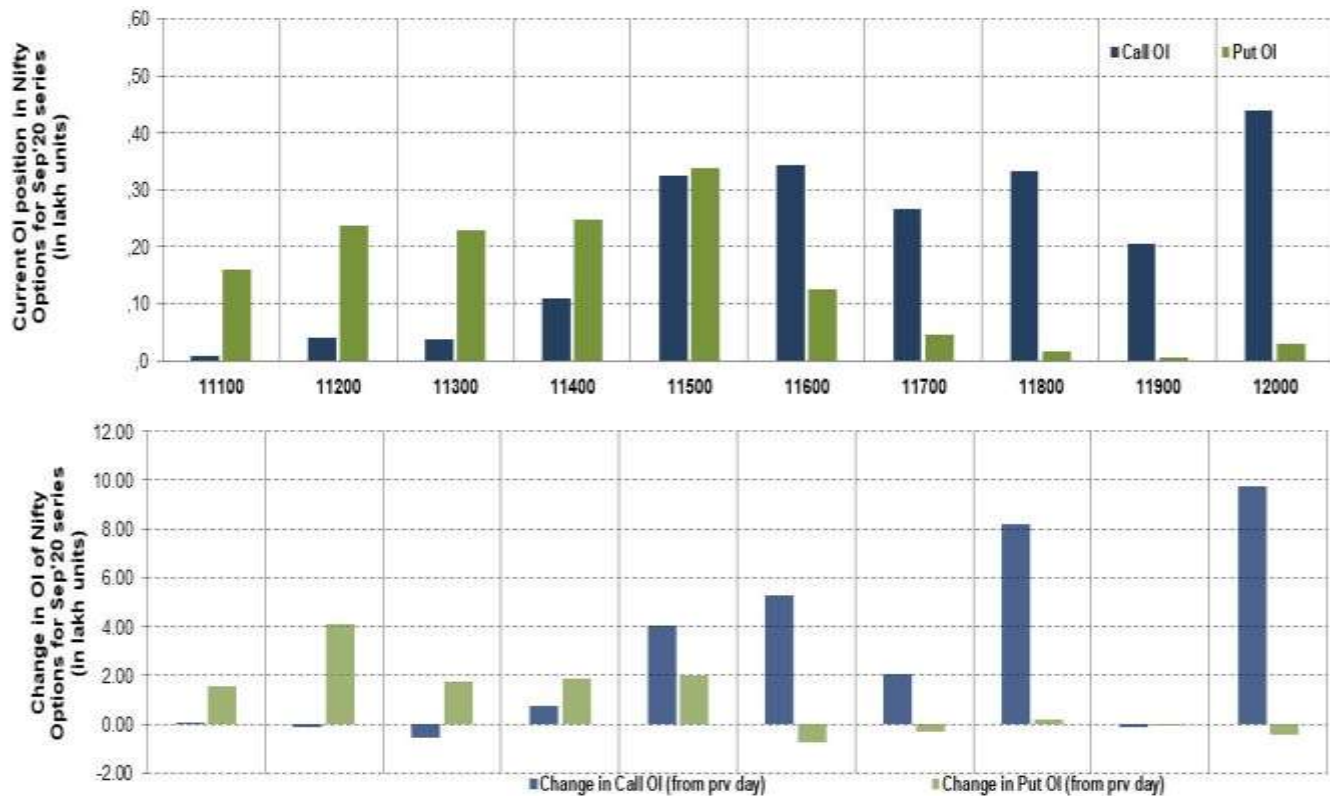
## Nifty Futures



## 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 1.00 million in interest.
- Among Nifty puts 11,500 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 12,000 SP (4.40mn) and that for Puts was at 11,500 SP (3.40mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11504.95 down by 0.10 percent from the previous close. On the upper side it has resistance of 11590 and 11660 levels, while lower side it has support of 11460 and 11370 levels. Intraday traders should be cautious and take position accordingly.

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