

Daily Derivatives & Market Report

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**Index Trend Analysis**

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
<b>Nifty</b>	11132	10903	11018	11139	11253	11374	Neutral	Buy	Buy
<b>Sensex</b>	37668	36880	37274	37707	38101	38534	Neutral	Buy	Buy
<b>Nifty Futures</b>	11149	10924	11036	11141	11253	11357	Neutral	Buy	Buy
<b>Bank Nifty</b>	21179	20577	20878	21122	21422	21666	Sell	Sell	Neutral
<b>CNX IT</b>	19806	19271	19538	19882	20150	20494	Buy	Buy	Buy
<b>CNX Midcap</b>	16453	16015	16234	16483	16702	16951	Neutral	Buy	Neutral
<b>CNX Small Cap</b>	5658	5502	5580	5674	5752	5846	Neutral	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37668.42	-65.66	-0.17
NIFTY	11131.85	-21.80	-0.20
MIDCAP	14237.92	-46.49	-0.33
SMLCAP	14499.53	-9.73	-0.07
BSEFMC	10854.77	8.25	0.08
AUTO	17390.01	-0.13	0.00
POWER	1610.09	-34.99	-2.13
REALTY	1668.78	9.34	0.56
BSE IT	19984.31	-46.94	-0.23
BANKEK	24086.14	31.63	0.13
OILGAS	12410.30	-80.30	-0.64
METAL	8148.30	8.00	0.10

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.54	0.04	0.06
28-Sep-20 EUR-INR	86.12	-0.32	-0.38
28-Sep-20 GBP-INR	93.63	-0.81	-0.86
28-Sep-20 JPY- INR	70.04	-0.31	-0.44

Advance/ Decline	Adv	Dec	Un Ch.
NSE	829	1048	97
BSE	1218	1415	163

FII/DII Capital Mkt*	Buy	Sell	Net
DII	5186	3557	1629
FII	4190	8103	(3912)

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

## Market Commentary

Indian equity benchmarks ended lower on Wednesday's trading session. After a positive start of the trading day, key indices remained higher during first half of the session, taking support with ICRA's report that India's current account will swing to a surplus of \$30 billion or 1.2 percent of GDP in FY21, due to slowdown in imports during the pandemic, making it clear that it will be a temporary phenomenon. Some support also came with report that the government aims to catapult India to among the top 10 countries in World Bank's ease of doing business rankings with the comprehensive labour reforms which are likely to be completed after Parliament approves three draft codes in the ongoing session.

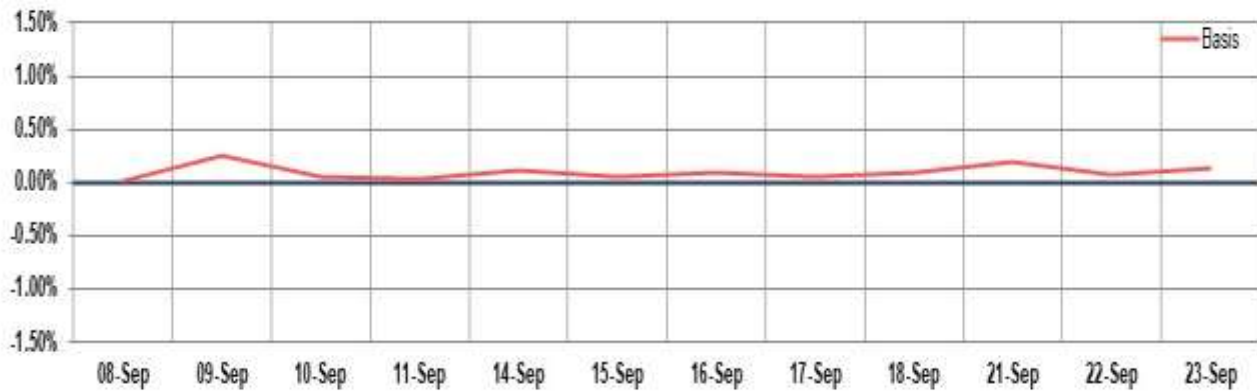
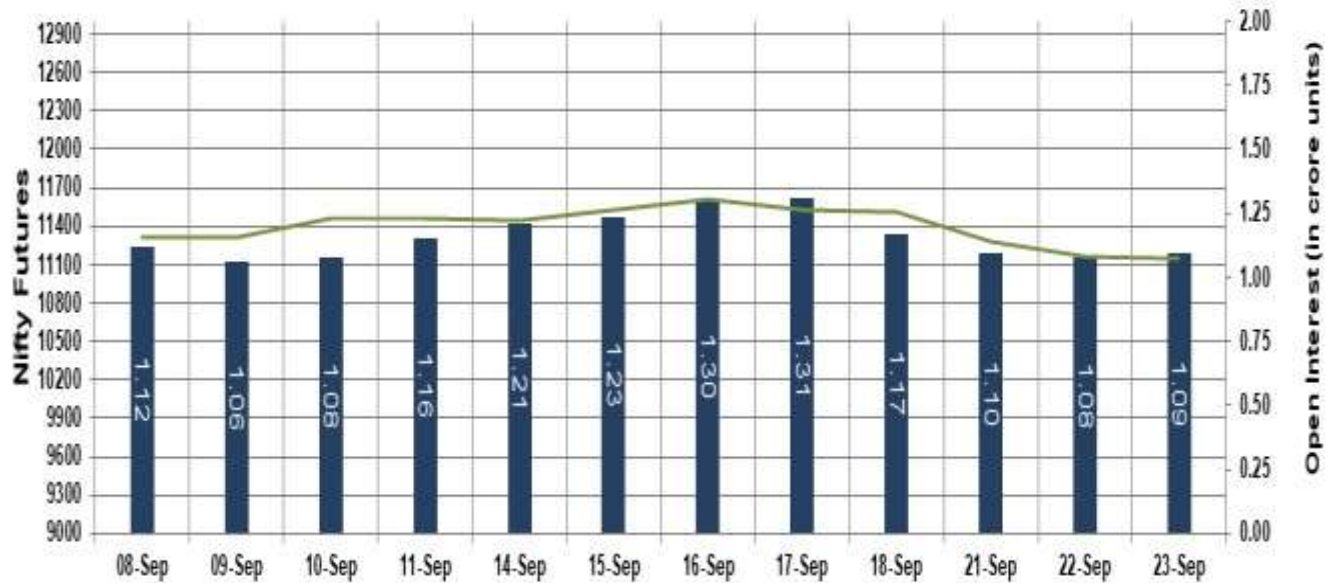
In noon deals, markets turned negative, as the United Nations Conference on Trade and Development (UNCTAD) projected India's economy to contract 5.9 per cent in 2020, and warned the country to not repeat its past mistake of announcing austerity measures. It forecast the economy to grow 3.9 per cent next year. However, markets trimmed most of losses in last hour of trade, after industry body CII urged the government to extend the export incentive scheme MEIS till December 31 in its present form to help exporters..

On the global front, European markets were trading higher with US futures as equity markets built upward momentum after the September selloff cut valuations. The dollar extended its rebound. Asian markets ended mixed on Wednesday, after the manufacturing sector in Japan continued to contract in September, albeit at a barely slower pace, the latest survey from Jibun Bank revealed on Wednesday with a manufacturing PMI score of 47.3. That's up marginally from 47.2 in August, although it remains beneath the boom-or-bust line of 50 that separates expansion from contraction

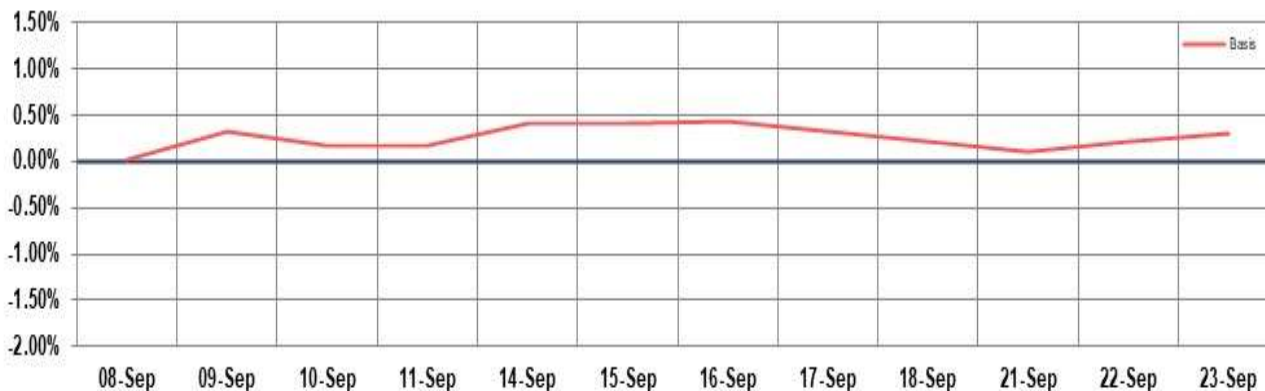
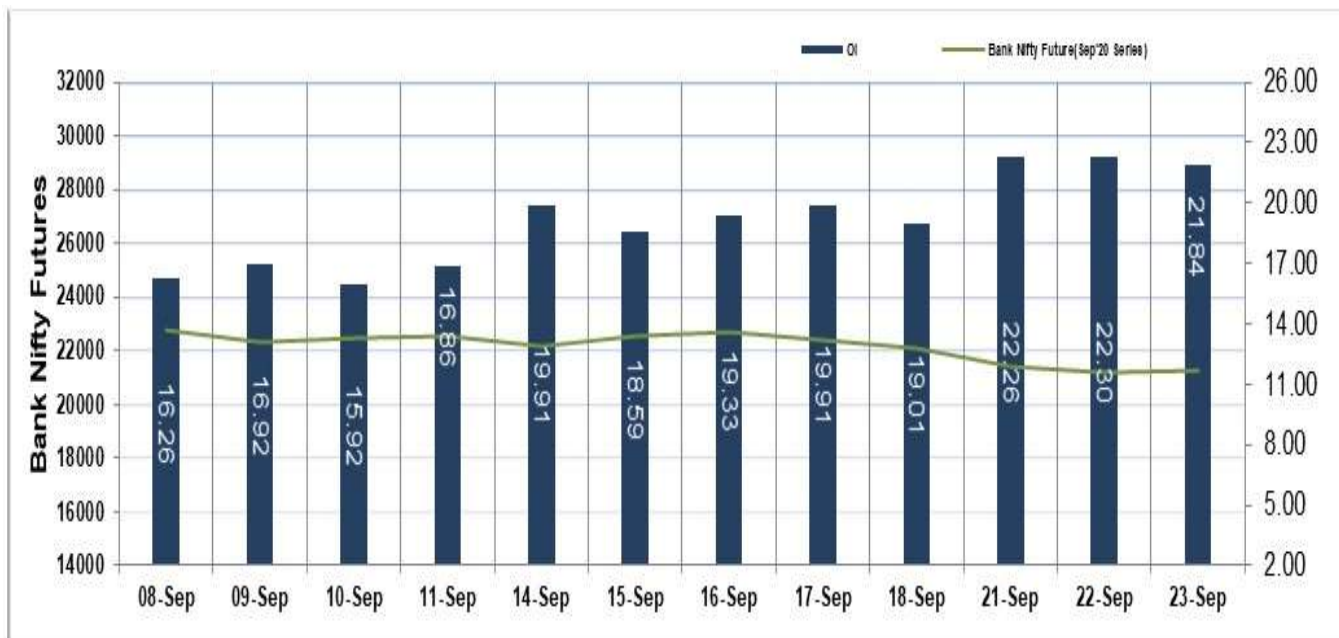
Market TO	Current	Previous	Net%
BSE CASH	2984	3126	(5)
NSE CASH	57458	60906	(6)
NSE FO	2561103	2188928	17

FII Derivatives	Buy	Sell	Net
Ind. Futures	6087.51	6674.92	(587)
Ind. Options	176210	174436	1959
Stk. Futures	21653	21305	1322
Stk. Options	5450.95	5359.27	92

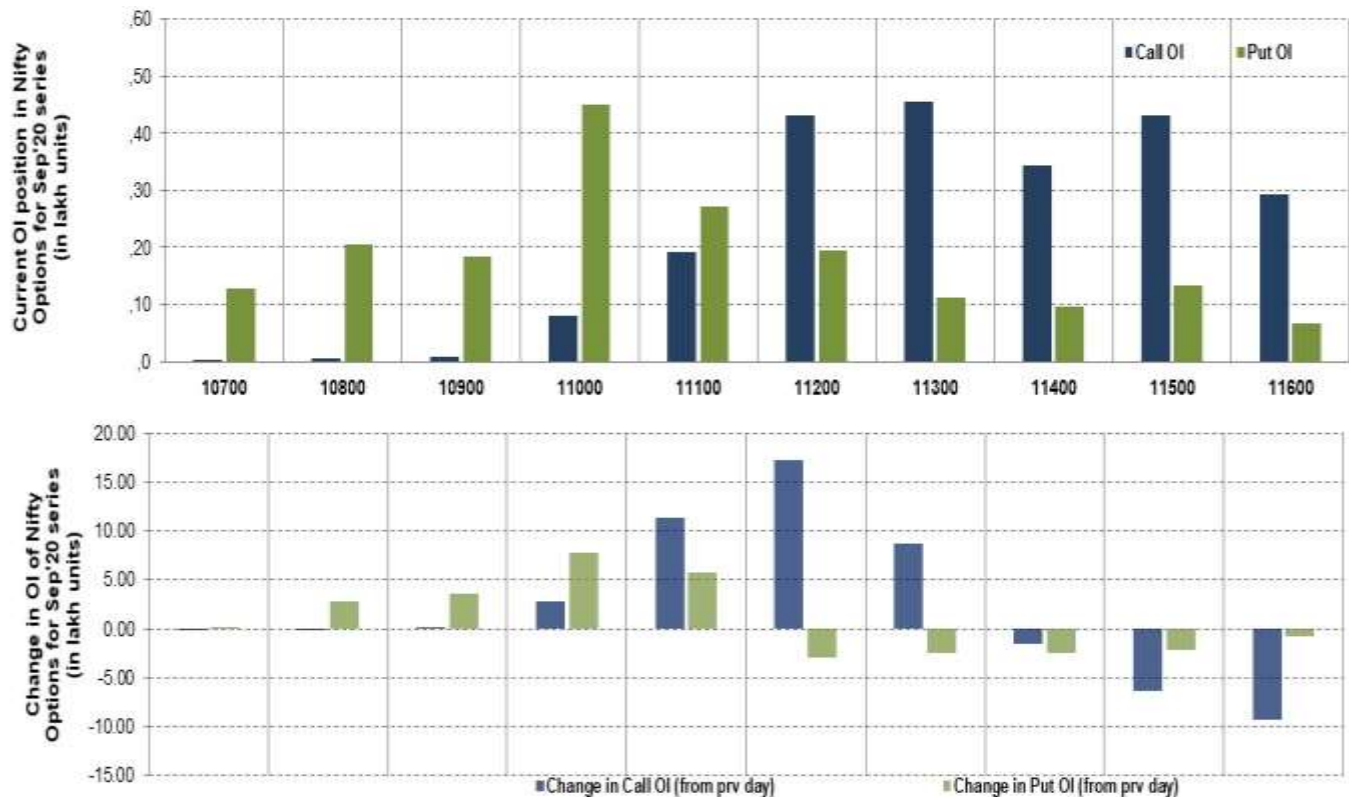
## Nifty Futures



# Bank Nifty Futures



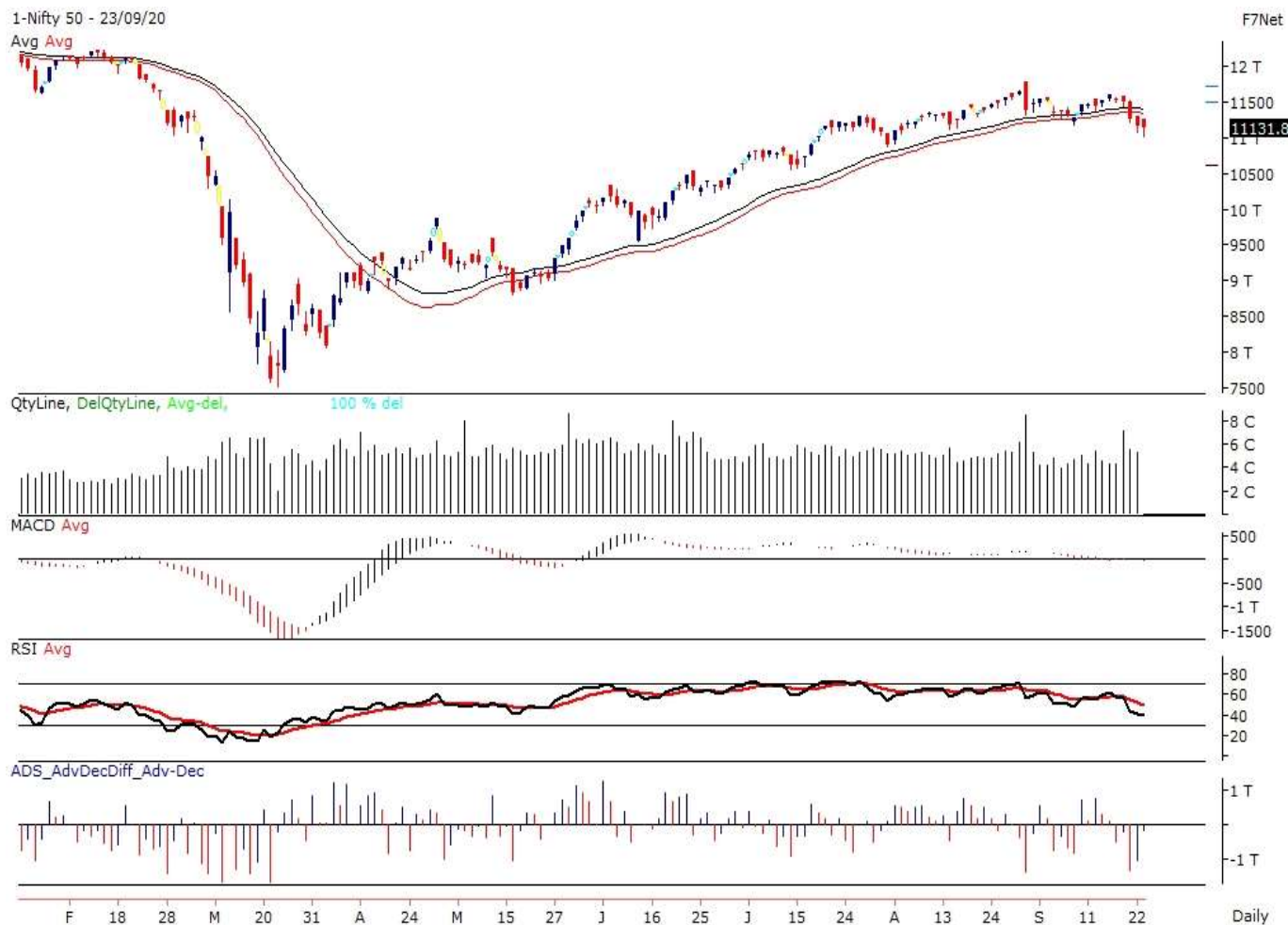
## Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,300 SP from the Sep month expiry was the most active call with an addition of 0.90 million in open interests.
- Among Nifty puts 11,000 SP from the Sep month expiry was the most active put with an addition of 0.80 million in open interests.
- The maximum OI outstanding for Calls was at 11,300 SP (4.54mn) and that for Puts was at 11,000 SP (4.50mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11131.85 down by 0.20 percent from the previous close. On the upper side it has resistance of 11330 and 11440 levels, while lower side it has support of 11070 and 10980 levels. Intraday traders should be cautious and take position accordingly.

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