

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	10806	10645	10725	10870	10951	11095	Sell	Buy	Buy
Sensex	36554	35976	36265	36785	37073	37593	Sell	Buy	Buy
Nifty Futures	10806	10655	10731	10875	10951	11095	Sell	Buy	Buy
Bank Nifty	20457	20055	20256	20606	20807	21156	Sell	Sell	Neutral
CNX IT	18973	18439	18706	19182	19449	19925	Neutral	Buy	Buy
CNX Midcap	16040	15845	15942	16111	16208	16377	Neutral	Buy	Neutral
CNX Small Cap	5512	5451	5482	5531	5561	5610	Neutral	Buy	Neutral

Market Summaries

Domestic Indices	Close	Points	% Chg
SENSEX	36553.60	-1115	-2.96
NIFTY	10805.55	-326.3	-2.93
MIDCAP	13933.21	-304.7	-2.14
SMLCAP	14168.28	-331.2	-2.28
BSEFMC	10753.48	-101.3	-0.93
AUTO	16771.12	-618.9	-3.56
POWER	1579.56	-30.53	-1.90
REALTY	1617.84	-50.94	-3.05
BSE IT	19095.09	-889.2	-4.45
BANKEX	23264.75	-821.4	-3.41
OILGAS	12059.30	-351.0	-2.83
METAL	7862.40	-285.9	-3.51

Currency Futures	Close	Pre. Pts	% Chg
28-Sep-20 USD-INR	73.91	0.39	0.53
28-Sep-20 EUR-INR	86.09	-0.01	-0.01
28-Sep-20 GBP-INR	94.17	0.59	0.63
28-Sep-20 JPY- INR	70.06	0.07	0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	299	1575	85
BSE	583	2064	165

FII/DII Capital Mkt*	Buy	Sell	Net
DII	7839	7650	189
FII	6302	8187	(1886)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears held a tight grip over the Dalal Street on Thursday, as both Sensex and Nifty ended with sharp losses. After a negative start, key indices remained lower for the whole trading session, as the Department for Promotion of Industry and Internal Trade (DPIIT) data showed that foreign direct investment (FDI) equity inflows into India contracted by 60 per cent to \$6.56 billion (Rs 49,820 crore) during April-June 2020. Traders took a note of the Federation of Indian Chambers of Commerce & Industry (FICCI) President Sangita Reddy's statement that the economy can be revived only by boosting consumer sentiments, which are weak and need measures like discount vouchers from the government to spur the pending.

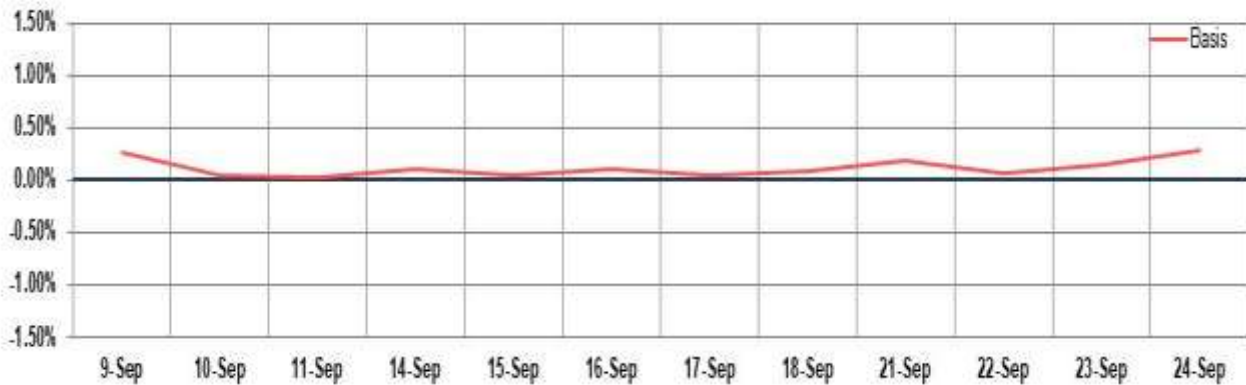
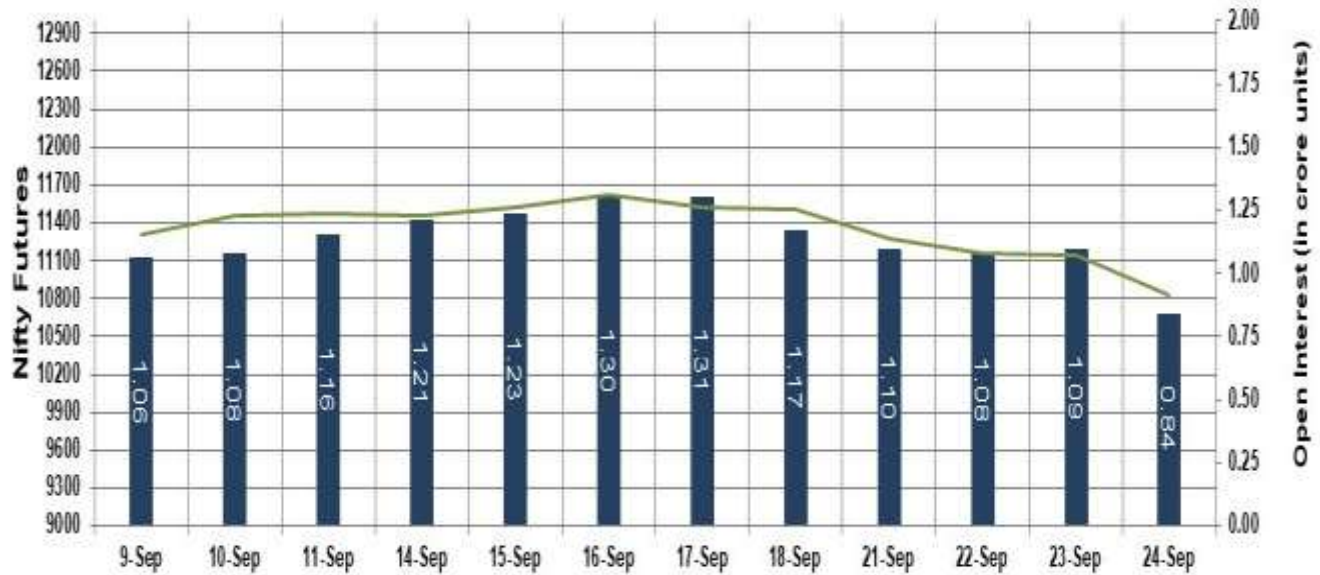
In the second half of the session, equity benchmarks extended their losses to end near their intraday low points, on the back of negative cues from the global markets. Domestic sentiments remained negative for the whole trading day, as COVID-19 and the oil price shock of 2020 are taking a heavy toll on global banks, S&P Global Ratings said adding that it will be difficult for them to return to pre-crisis levels in the next three years. To estimate the shape of recovery for banks, S&P analysed 20 of the largest banking systems globally in its report.

On the global front, European markets were trading lower. Asian markets ended mostly lower on Thursday, after Thailand's central bank left its key rate unchanged at a record low on Wednesday as the previous monetary policy easing continued to support the economic recovery. The Monetary Policy Committee of Bank of Thailand unanimously voted to retain the interest rate at 0.50 percent. The bank had reduced the rate by 25 basis points in May. The MPC reiterated that it stands ready to use additional appropriate monetary policy tools if necessary.

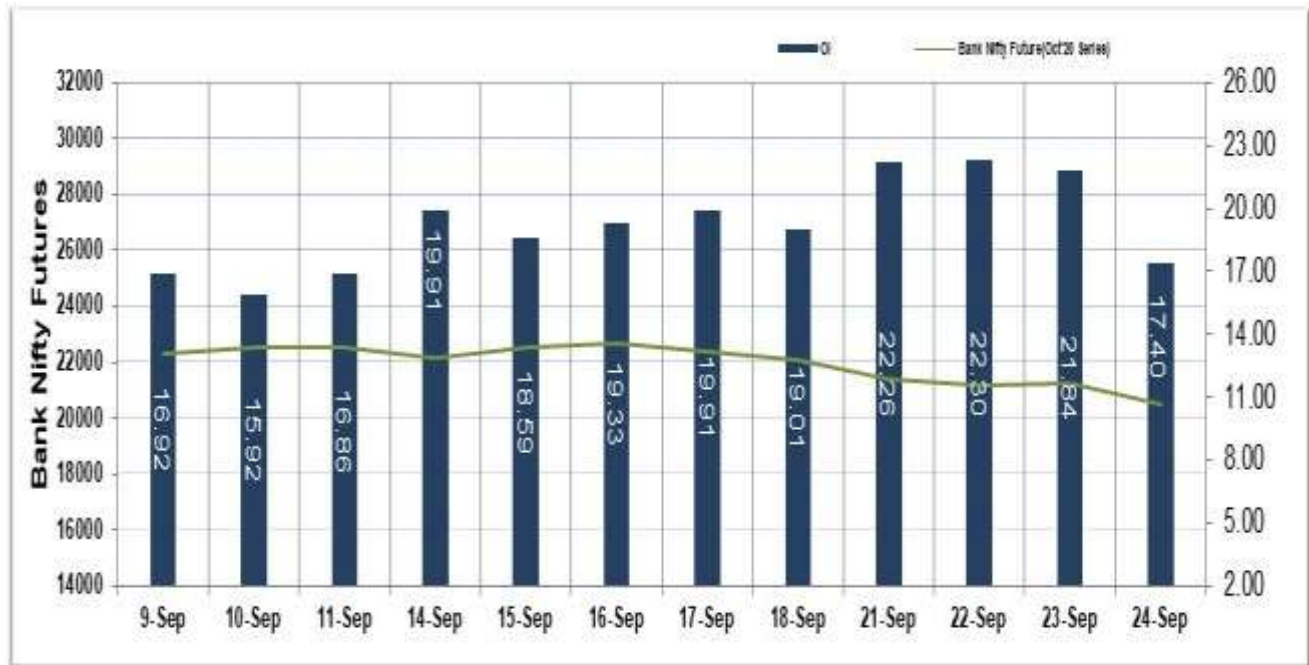
Market TO	Current	Previous	Net%
BSE CASH	2891	2984	(3)
NSE CASH	58826	57458	2
NSE FO	4302566	2561103	68

FII Derivatives	Buy	Sell	Net
Ind. Futures	6432.25	8231.53	(1799)
Ind. Options	176210	174436	2909
Stk. Futures	21653	21305	494
Stk. Options	2554.50	2409.71	145

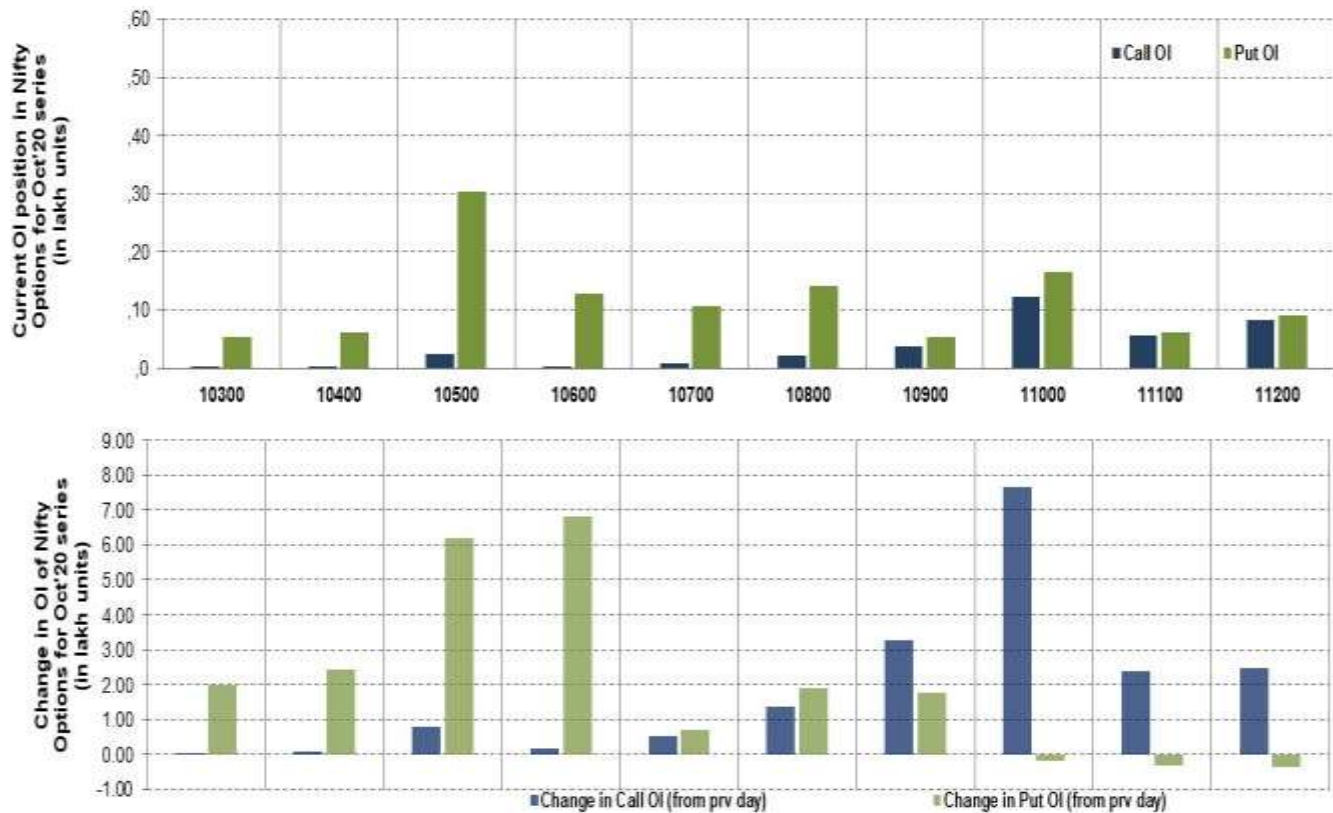
Nifty Futures



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 11,000 SP from the Oct month expiry was the most active call with an addition of 0.80 million in open interests.
- Among Nifty puts 10,500 SP from the Oct month expiry was the most active put with an addition of 0.62 million in open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (1.24mn) and that for Puts was at 10,500 SP (3.04mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10805.55 down by 2.93 percent from the previous close. On the upper side it has resistance of 10890 and 10970 levels, while lower side it has support of 10760 and 10690 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.