

Technical Build up

- ❖ Bullish candle with increase in volume
- ❖ Sell crossover in Oscillators
- ❖ Lower band of Bollinger exist at 10965
- ❖ Crucial moving average of 20/50 SMA are at 11354 and 11298
- ❖ 200 SMA trend deciding level exist at 10757

Outlook for the day

Indian equity market rose sharply on Friday, with positive global cues boosting sentiment after reports emerged that U.S. Democrats are drafting a new \$2.4 trillion relief bill, aimed at resuming the stalled stimulus talks with Republicans. The House could vote on the bill as soon as next week. On the sectoral front, all sectors ended in green following broader markets. Among sectors, NIFTY IT, Auto and Media are the top performers with each index gaining more than 3%. Among the rest of the sectors, all the sectors including FMCG, financials and Realty gained more than 2%. On the technical front, Nifty After a sharp fall on Thursday, Nifty witnessed a hefty gains on the last trading day of the week which indicates a strong comeback of bulls from the lows but the near term down trend status of the market remains intact and present upside bounce could be considered as a pullback of a down trend. The retracement theory also shows almost reaching of 23.6% retracement at 10,800 (taken from the low of 7,511 and the high of 11,794) and the next important lower retracement area is at 38.2%, which is around 10,175 levels. Hence Nifty testing this area can't be ruled out in the near term. On the option front, maximum Put OI is at 10500 followed by 10000 strike, while maximum Call OI is at 12500 followed by 11500 strike. Call writing were seen at 11300 followed by 10800 while put writing was seen at 10500 followed by 10600 strikes.

World Indices	588	LTP	Daily Ch (Pts)	Daily Ch (%)
Dow Jones		27173	358	1.34
Nasdaq		10913	241	2.26
S&P 500		3298	51	1.60
FTSE 100		5842	19	0.34
DAX		12469	-137	-1.09
Hang Seng		23367	128	0.55
Nikkei		23370	165	0.71
Sensex		37388	835	2.28
Nifty		11050	244	2.26

Commodity / Forex	LTP	Daily Ch (Pts)	Daily Ch (%)
Gold (\$/Oz)	1866.30	-10.60	-0.56
Silver (\$/Oz)	23.09	-0.10	-0.44
Copper (\$/lb.)	297.10	0.30	0.10
Brent Crude (\$/b)	41.92	-0.02	-0.05
USD/INR	73.61	-0.29	-0.39
USD/YEN	105.58	0.17	0.16
EUR/USD	1.1631	-0.0041	-0.35

Support/Resistance levels for Indian Equity Indices

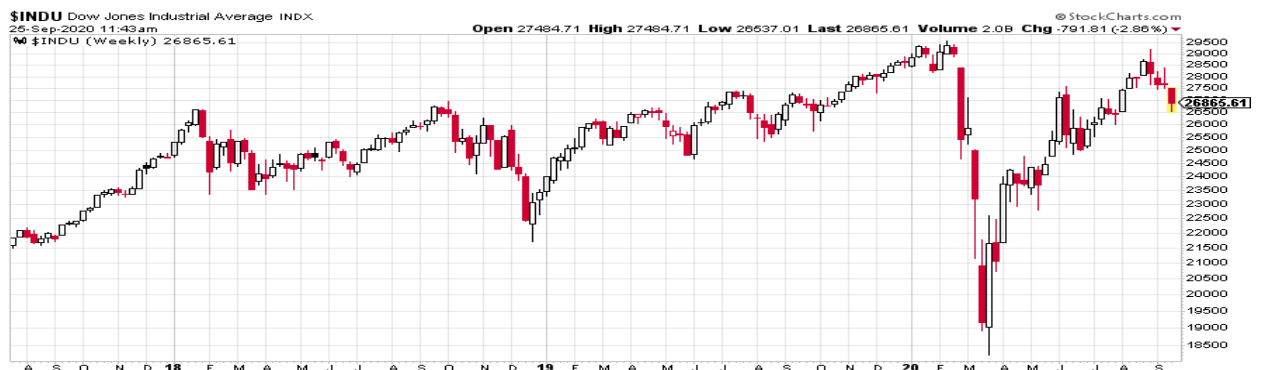
	S1	S2	CMP	R1	R2
Sensex	36725	36395	37388	37800	38195
Nifty	10850	10750	11050	11175	11295
Nifty (Fut)	10840	10740	11042	11165	11285

Pivot Level

Sensex	37196
Nifty	10992



US: US market rose on Friday, recovering some of their losses for the week, as tech shares clawed back some of their big September declines



Derivative Report

Nifty gained by 2.26% with Nifty future shaded 0.66 lakh shares in open interest and stock future added 488.5 Lakh shares in open interest.

- Nifty PCR increased to 1.30 from 1.10
- Total Nifty Calls added 44.1 lakh shares in open interest.
- Total Nifty Puts added 146.8 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct series is at 12500 and 10500 put.
- FII's sold net Rs.2080.21 Cr(provisional), while DIIs bought net Rs.2070.63 Cr in cash market.
- FII bought net Rs. 3151.13 Cr in F&O
- Securities in Ban Period: NIL

Nifty Tracker

Particulars	25/09/2020	24/09/2020	23/09/2020	22/09/2020
Spot	11050.25	10805.55	11131.85	11153.65
% Change in Spot	2.26%	-2.93%	-0.20%	-0.86%
Nifty(FUT) Oct	11042.2	10836.2	11163.45	11181.15
Nifty(FUT) Oct Vol.	217124	173109	79379	54527
Nifty(FUT) Oct - OI	7815825	8045475	5669625	3914850
Nifty(FUT) Nov	11062.9	10856.2	0	0
Nifty(FUT) Nov Vol.	5712	5147	0	0
Nifty(FUT) Nov - OI	486375	349425	0	0

Trade Statistics for 25/09/2020

Particulars	No. of Contracts	Turnover (Rs. Cr.)	Put Call Ratio
NSE Index Futures	580863	36932	-
NSE Stock Futures	829014	59796	-
NSE Index Options	16985458	1124295	-
NSE Stock Options	831179	64376	0.46
NSE F&O Total Turnover	19226514	1,285,399	0.83
NSE Cash Turnover	-	55,295.95	
BSE Cash Turnover	-	3,005.77	
Total Turnover	-	1343701	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
Particulars	25/09/2020		24/09/2020		23/09/2020	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	1285	386	-1799	-5265	-587	-116
Index option	303	8653	2909	-27229	1959	7534
Stock Future	1538	2342	494	-6805	1322	-1824
Stock option	25	1657	145	-3667	92	-812
Total	3151	13038	1749	-42966	2786	4782

Market Open Interest

Addition/Reduction in Market Open Interest					
Contracts	25/09/2020	24/09/2020	23/09/2020	22/09/2020	21/09/2020
Index Futures	-4782	547	43	-333	-557
Index Options	-3072	-4447	-1369	-796	-5758
Stock Futures	-109291	45444	14623	11943	21574
Stock Options	-30852	-1275	-7305	-4224	-3205
F&O Total	-147997	40268	5992.01	6589.82	12054.15

Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
AMARAJABAT	815,000	1,064,000	737	3.89%	30.55%
COFORGE	497,625	636,000	2,318.50	8.94%	27.81%
APOLLOHOSP	1,193,500	1,502,000	1,983	2.42%	25.85%
RAMCOCEM	944,350	1,158,550	712.45	2.30%	22.68%
ASHOKLEY	30,312,000	36,621,000	76.6	12.90%	20.81%

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
UPL	7,120,100	8,008,000	505.9	-0.40%	12.47%
SIEMENS	1,683,000	1,873,300	1,201.45	-0.31%	11.31%
SBILIFE	5,529,750	5,961,000	796.1	-1.06%	7.80%
BPCL	22,995,000	24,447,600	374.2	-1.24%	6.32%
HAVELLS	5,724,000	5,757,000	659.8	-0.12%	0.58%

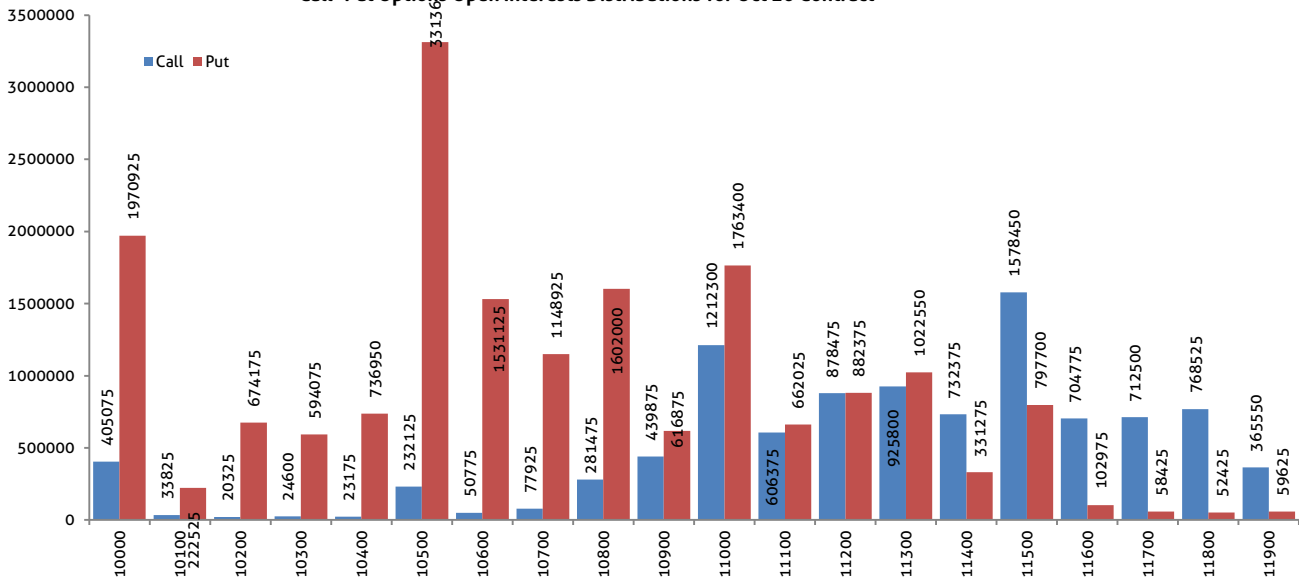
Nifty Option Open Interest Statistics

Nifty Options Highest ADDITION in Open Interest						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
1-Oct-20	10000	PE	3.75	102635	2507625	1325625
1-Oct-20	11500	CE	4	182049	2541000	1236525
1-Oct-20	10900	PE	59.5	532825	2122650	957825
1-Oct-20	10500	PE	11.05	231942	1949250	956475
1-Oct-20	10800	PE	38.25	455234	1992600	848775
1-Oct-20	10400	PE	7.85	116803	1500225	844950
1-Oct-20	10700	PE	24.5	301185	1501425	838725
1-Oct-20	11000	PE	91.95	295368	1814250	755025
1-Oct-20	10600	PE	16.05	210805	1351950	623100
1-Oct-20	10300	PE	6.25	84972	1028025	618450

Nifty Options Highest **REDUCTION** in Open Interest

Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
1-Oct-20	10900	CE	193.4	323245	1047075	-581550
1-Oct-20	12000	CE	1.25	82707	2181750	-543675
1-Oct-20	11000	CE	126.05	631172	1680000	-388275
1-Oct-20	10800	CE	271.6	79839	241725	-289950
8-Oct-20	11100	CE	130.8	12160	118725	-99225
1-Oct-20	10950	CE	159.25	156340	181800	-74325
1-Oct-20	12100	CE	1.05	4758	116475	-60225
8-Oct-20	11000	CE	183.65	9016	81225	-41700
1-Oct-20	10850	CE	232.25	33262	85575	-34425
1-Oct-20	10700	CE	356.45	10318	66900	-27675

Call -Put Options Open Interests Distributions for Oct'20 Contract



Stock Option Open Interest Statistics

Stock Options With Highest **ADDITION** in Open Interest

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Interest	Change in OI
IDEA	29-Oct-20	12	CE	0.85	515	30100000	15820000
IDEA	29-Oct-20	11	CE	1.2	463	21980000	12320000
IDEA	29-Oct-20	10	CE	1.6	547	25760000	11060000
IDEA	29-Oct-20	9	PE	0.65	269	21280000	10640000
IDEA	29-Oct-20	15	CE	0.4	211	22260000	7700000
IDEA	29-Oct-20	14	CE	0.5	193	12600000	7140000
IDEA	29-Oct-20	10	PE	1.1	178	11900000	7000000
IDEA	29-Oct-20	18	CE	0.2	70	15680000	6300000
IDEA	29-Oct-20	6	PE	0.1	70	8680000	5880000
IDEA	29-Oct-20	17	CE	0.2	100	11060000	4620000

Stock Options With Highest REDUCTION in Open Interest

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
COALINDIA	29-Oct-20	135	PE	18.75	107	418100	-344100
TATAMOTORS	29-Oct-20	125	PE	7.7	791	1390800	-330600
BHARTIARTL	29-Oct-20	430	CE	27.85	2056	757059	-262842
BHARTIARTL	29-Oct-20	400	PE	7.1	2848	1926891	-240630
BHARTIARTL	29-Oct-20	420	CE	33.8	650	360945	-190653
IDFCFIRSTB	29-Oct-20	27	CE	3	72	551000	-190000
BHARTIARTL	29-Oct-20	400	CE	47.6	321	298011	-181398
COALINDIA	29-Oct-20	120	PE	6.45	277	2127500	-166500
ICICIBANK	29-Oct-20	340	CE	21.05	1909	618750	-166375
IDFCFIRSTB	29-Oct-20	31	PE	2.95	25	1045000	-152000

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