

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12036	11926	11981	12066	12121	12205	Sell	Buy	Buy
Sensex	40914	40491	40702	41041	41253	41592	Sell	Buy	Buy
Nifty Futures	12037	11942	11989	12054	12101	12165	Sell	Buy	Buy
Bank Nifty	30647	30305	30476	30693	30864	31081	Sell	Neutral	Buy
CNX IT	16328	16150	16239	16377	16465	16603	Neutral	Buy	Neutral
CNX Midcap	18128	17944	18036	18174	18266	18404	Neutral	Buy	Neutral
CNX Small Cap	6227	6139	6183	6257	6301	6376	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40913.82	-284.84	-0.69
NIFTY	1235.80	-93.70	-0.77
MIDCAP	15556.34	-198.07	-1.26
SMLCAP	14703.96	-136.73	-0.92
BSEFMC	11692.51	-204.00	-1.71
AUTO	18370.71	-92.23	-0.50
POWER	1934.26	-5.22	-0.27
REALTY	2498.93	-13.59	-0.54
BSE IT	16068.66	-164.84	-1.02
BANKEK	35045.88	-218.17	-0.62
OILGAS	14302.89	-266.89	-1.83
METAL	9720.00	-133.20	-1.35

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.68	0.21	0.29
26-Feb-20 EUR-INR	79.13	0.35	0.44
26-Feb-20 GBP-INR	93.40	0.34	0.37
26-Feb-20 JPY- INR	65.91	0.29	0.45

Advance/ Decline	Adv	Dec	Un Ch.
NSE	528	1309	107
BSE	772	1662	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4674	5637	(962)
DII	3748	3456	292

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears made a comeback over the Dalal Street on Thursday, with Sensex & Nifty ending lower by around 300 & 100 points, respectively. After a weak start, indices remained under pressure, as India Ratings and Research (Ind-Ra) said that state government finances may continue witnessing revenue pressure in financial year 2020-21 (FY21) on account of subdued economic growth. The agency has cut its outlook on state finances to stable-to-negative for FY21 from stable, citing higher revenue expenditure and outstanding GST compensation. Negative cues from the global markets also hampered domestic sentiments.

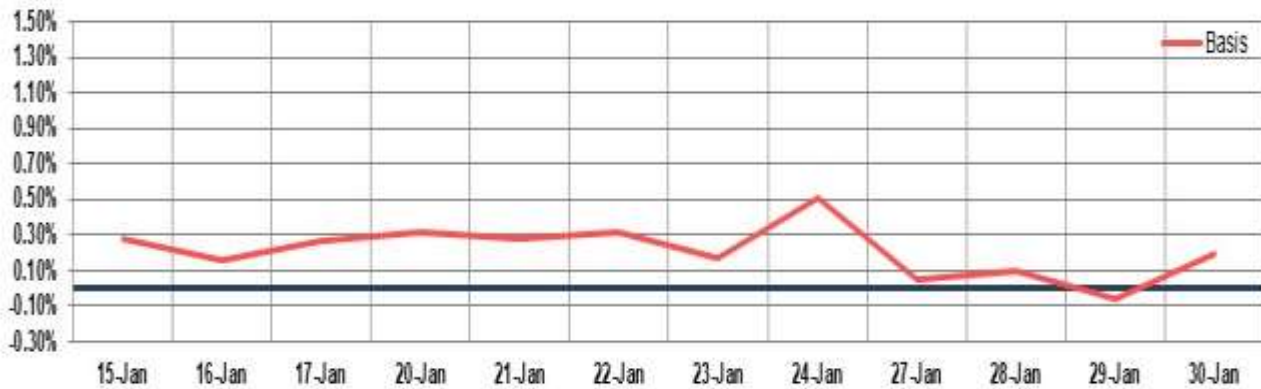
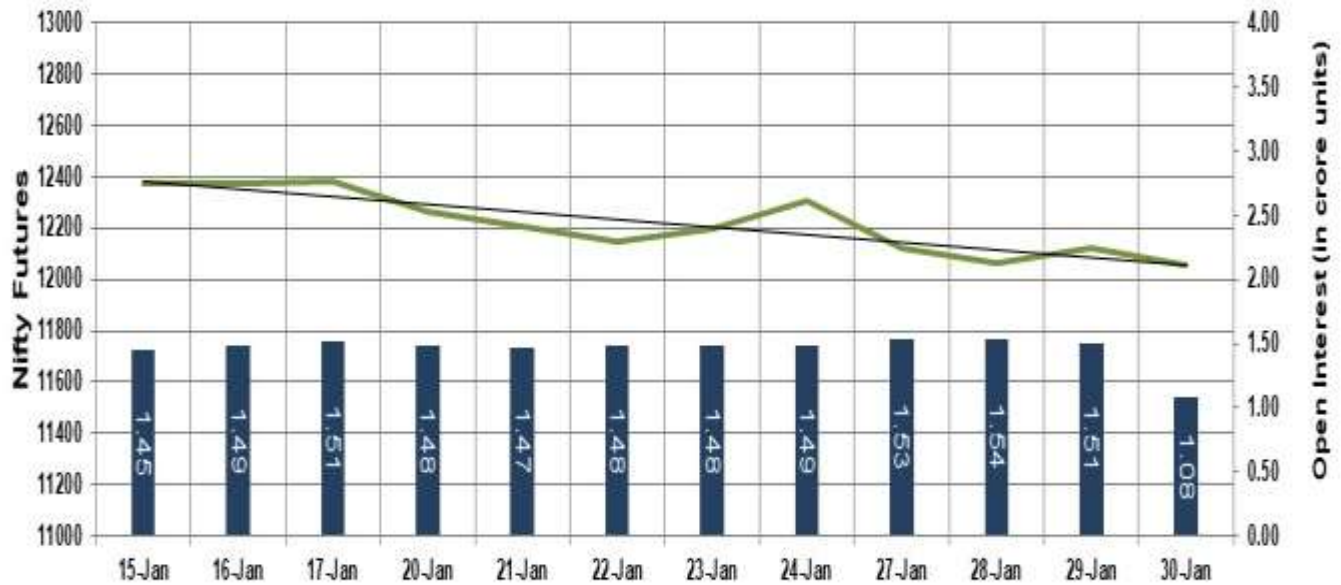
Bourses lingered in red terrain throughout the day, after industry body FICCI's statement that its Economic Outlook Survey has projected the country's annual median GDP growth for 2019-20 at 5%. The survey has put the median growth forecast for agriculture and allied activities at 2.6% for 2019-20, the industry and services sector at 3.5% and 7.2%, respectively, during the current year. Market participants paid no heed towards a private report stating that Finance Minister Nirmala Sitharaman's efforts to revive the economy have started to appear on the ground, helping to regain the lost momentum of the GDP.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	1852	2230	(17)
NSE CASH	38319	38134	0
NSE FO	3120411	1736105	80

FII Derivatives	Buy	Sell	Net
Ind. Futures	8605.15	10140	(1534)
Ind. Options	176210	174436	3875
Stk. Futures	21653	21305	175
Stk. Options	1890.14	1776.44	114

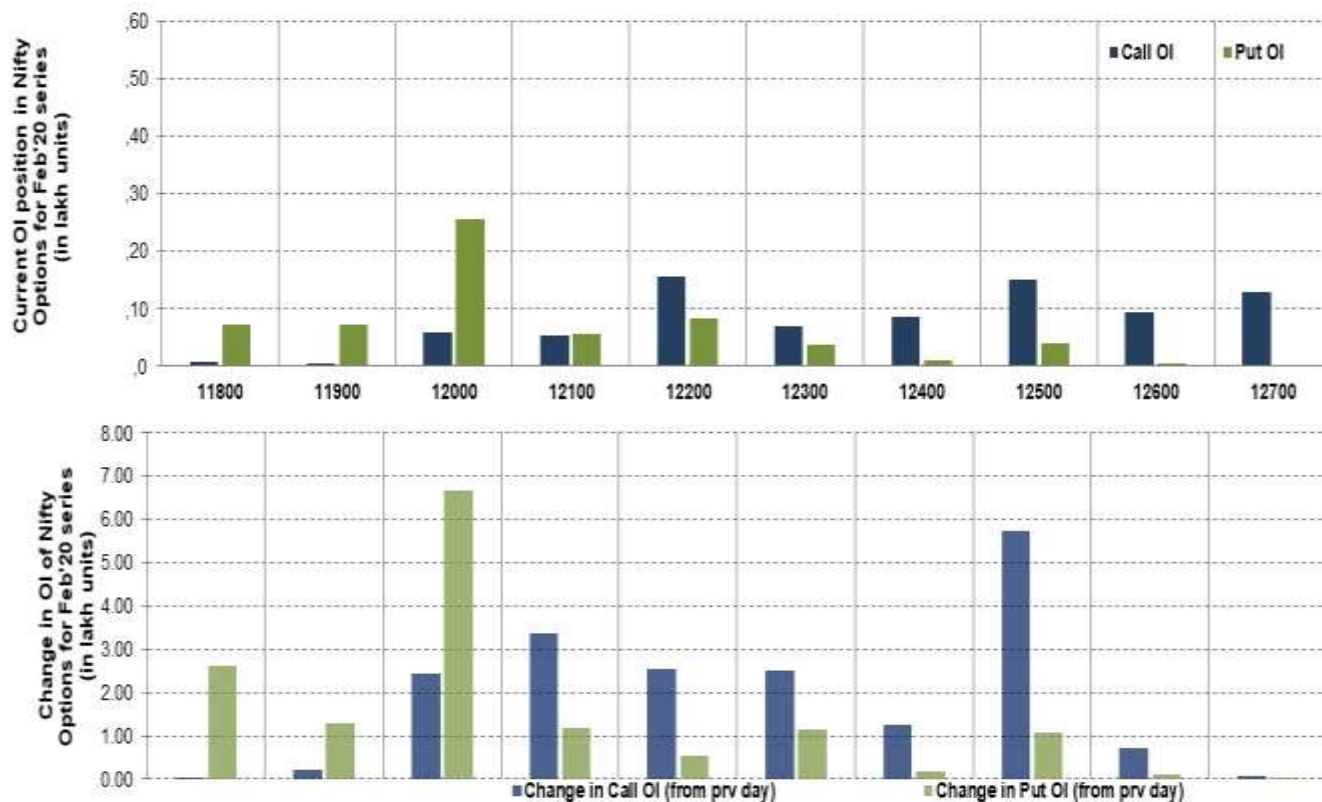
Nifty Futures



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 12,200 SP from the Feb month expiry was the most active call with an addition of 0.25 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with an addition of 0.70 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (1.60mn) and that for Puts was at 12,000 SP (2.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/01/20
Avg Avg



Nifty Cash prices have settled at 12035.80 down by 0.77 percent from the previous close. On the upper side it has resistance of 12110 and 12170 levels, while lower side it has support of 11990 and 11920 levels. Intraday traders should be cautious and take position accordingly.

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