

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11962	11846	11904	12004	12062	12162	Sell	Buy	Buy
Sensex	40723	40366	40545	40850	41028	41333	Sell	Buy	Buy
Nifty Futures	11999	11881	11940	12032	12091	12183	Sell	Buy	Buy
Bank Nifty	30834	30511	30672	30853	31014	31195	Neutral	Neutral	Buy
CNX IT	16144	15935	16040	16203	16307	16470	Neutral	Buy	Neutral
CNX Midcap	18010	17853	17932	18073	18152	18294	Neutral	Buy	Neutral
CNX Small Cap	6226	6185	6205	6237	6257	6289	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40723.49	-190.3	-0.47
NIFTY	11962.1	-73.70	-0.61
MIDCAP	15462.01	-94.33	-0.61
SMLCAP	14667.9	-36.00	-0.24
BSEFMC	11641.5	-50.97	-0.44
AUTO	18161.18	-209.53	-1.14
POWER	1899.25	-35.01	-1.81
REALTY	2526.17	27.24	1.09
BSE IT	15871.5	-197.20	-1.23
BANKEX	35289.3	243.5	0.69
OILGAS	13923.5	-379.2	-2.65
METAL	9494.1	-225.9	-2.32

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.56	-0.12	-0.16
26-Feb-20 EUR-INR	79.09	-0.03	-0.04
26-Feb-20 GBP-INR	93.91	0.55	0.59
26-Feb-20 JPY- INR	65.76	-0.14	-0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	665	1124	128
BSE	978	1426	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5143	9322	(4179)
DII	7025	3208	3816

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The Economic Survey failed to cheer Indian equity markets on Friday, as Sensex and Nifty ended lower. The start of the day was firm, aided with a report that the government is aiming at \$80 billion of jewellery exports in the next five years from the present level of \$40 billion. The Centre also expects the jewellery industry to generate additional employment of 2 million. But, in the late morning deals, volatility hit over the markets, as another report stated that the government's efforts to drive 'Make in India' to success have not yet reflected in the country's industrial output growth. India's Index of Industrial Production (IIP) growth is expected to fall to 2 per cent in the current financial year 2019-20.

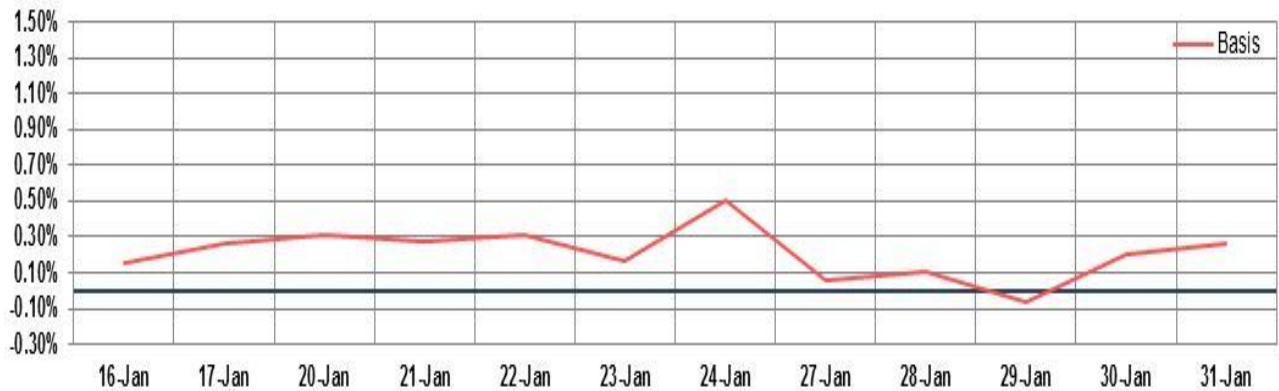
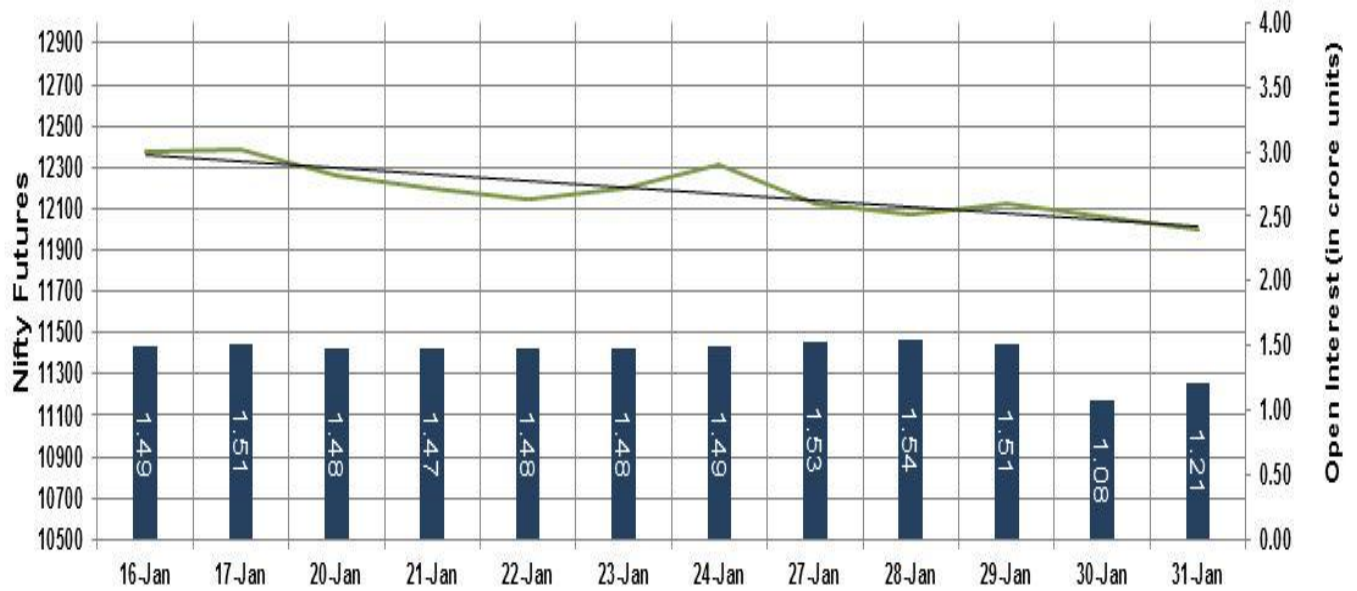
On the global front, European markets were trading in red terrain, after the French economy contracted unexpectedly in the fourth quarter on weak spending and investment. The first estimate from the statistical office Insee showed that gross domestic product fell 0.1 percent on quarter, reversing a 0.3 percent rise in the third quarter. Asian markets ended mostly lower, as the manufacturing sector in China fell into stagnation in January, posting a manufacturing PMI score of 50.0. That's down from 50.2 in December, and it now sits right on the line that separates expansion from contraction.

Market Turnover & FII Derivative Data

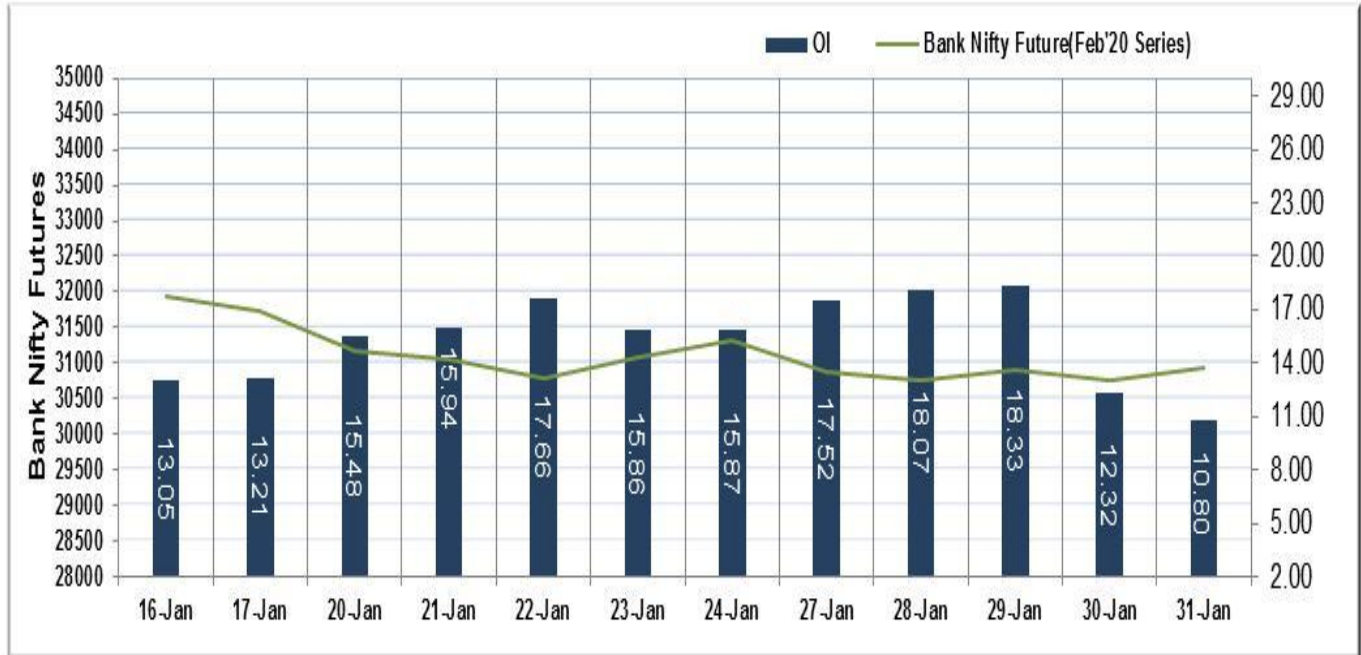
Market TO	Current	Previous	Net%
BSE CASH	1962	1852	6
NSE CASH	43531	38319	14
NSE FO	701181	3120411	(78)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5351.99	7634.78	(2283)
Ind. Options	176210	174436	1497
Stk. Futures	21653	21305	(1259)
Stk. Options	5782.25	5731.28	51

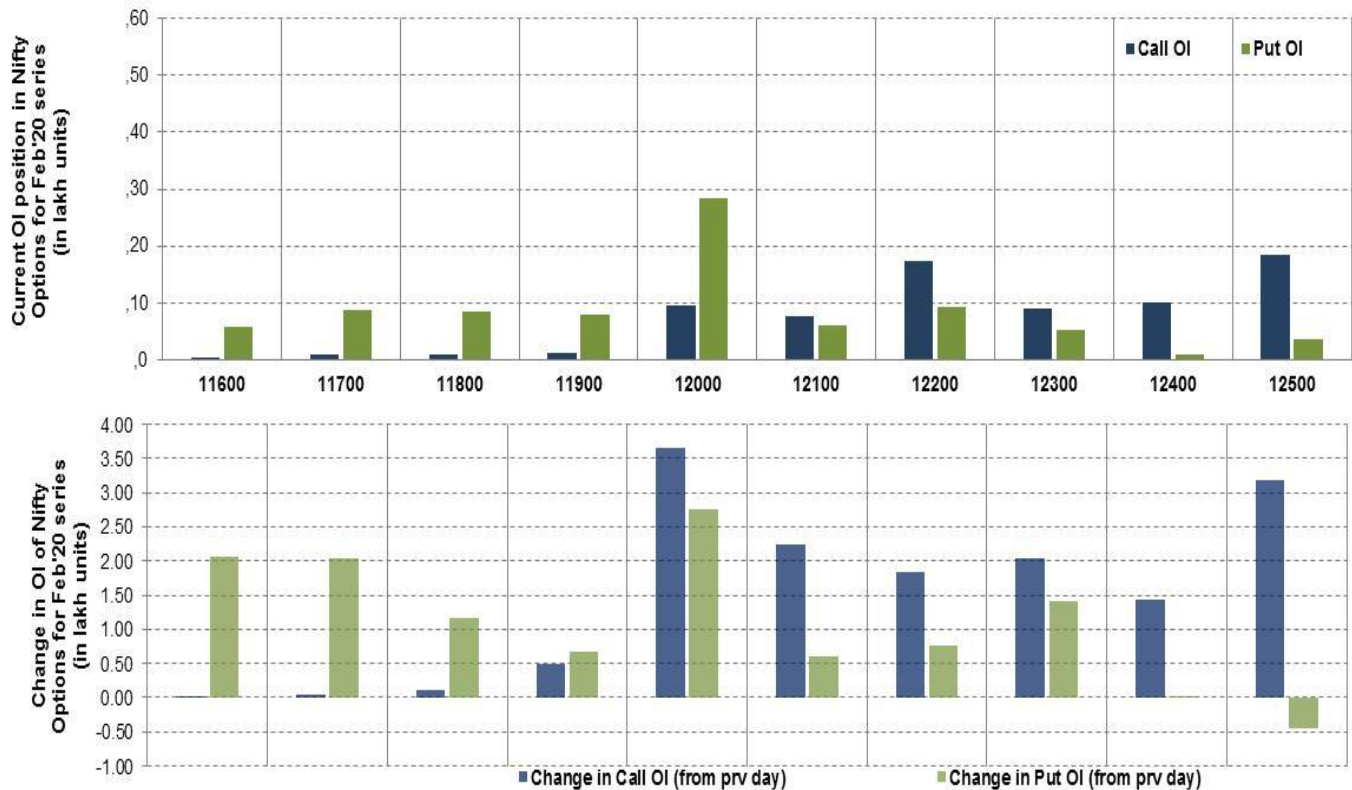
Nifty Futures



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 12,500 SP from the Feb month expiry was the most active call with an addition of 0.32 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with an addition of 0.27 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.83mn) and that for Puts was at 12,000 SP (2.83mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 31/01/20

Avg Avg



Nifty Cash prices have settled at 11962.1 down by 0.61 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11900 and 11850 levels. Intraday traders should be cautious and take position accordingly.

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