

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11708	11555	11632	11691	11767	11826	Sell	Neutral	Buy
Sensex	39872	39365	39619	39817	40070	40269	Sell	Neutral	Buy
Nifty Futures	11710	11536	11623	11685	11772	11834	Sell	Neutral	Buy
Bank Nifty	30023	29421	29722	29914	30215	30407	Sell	Neutral	Neutral
CNX IT	16060	15786	15923	16171	16308	16556	Neutral	Buy	Buy
CNX Midcap	17708	17251	17480	17633	17862	18015	Neutral	Buy	Neutral
CNX Small Cap	6040	5946	5993	6032	6079	6117	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39872.3	136.8	0.34
NIFTY	11707.9	46.05	0.39
MIDCAP	15288.9	169.3	1.12
SMLCAP	14360.0	15.3	0.11
BSEFMC	11461.6	81.54	0.72
AUTO	17954.7	242.5	1.37
POWER	1861.2	18.77	1.02
REALTY	2361.8	33.15	1.42
BSE IT	15808.5	-286.3	-1.78
BANKEX	34449.5	288.2	0.84
OILGAS	13636.6	73.3	0.54
METAL	9275.9	114.1	1.25

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.51	-0.05	-0.07
26-Feb-20 EUR-INR	79.21	0.15	0.19
26-Feb-20 GBP-INR	93.47	-0.40	-0.42
26-Feb-20 JPY- INR	65.96	0.22	0.34

Advance/ Decline	Adv	Dec	Un Ch.
NSE	708	1146	107
BSE	966	1495	184

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5834	7035	(1200)
DII	5825	4539	1287

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices staged rebound from the Union Budget day carnage, with Sensex and Nifty ending higher by around 140 and 50 points, respectively. After a cautious opening, indices remained volatile, as rating agency CRISIL in its report expressed concerns over the budget attaining its targets on growth, given the rural boost and thus consumption and revenue realisations, and said that planned budgetary measures are not expected to provide a short-term boost. Anxiety remained among traders, on the back of Moody's statement that India's nominal growth projection and fiscal deficit target for 2020-21 will be challenging to achieve.

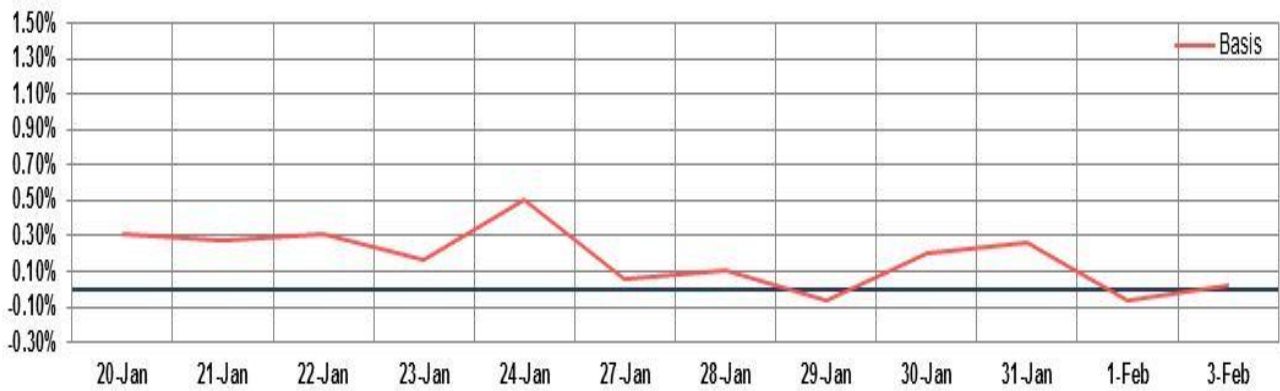
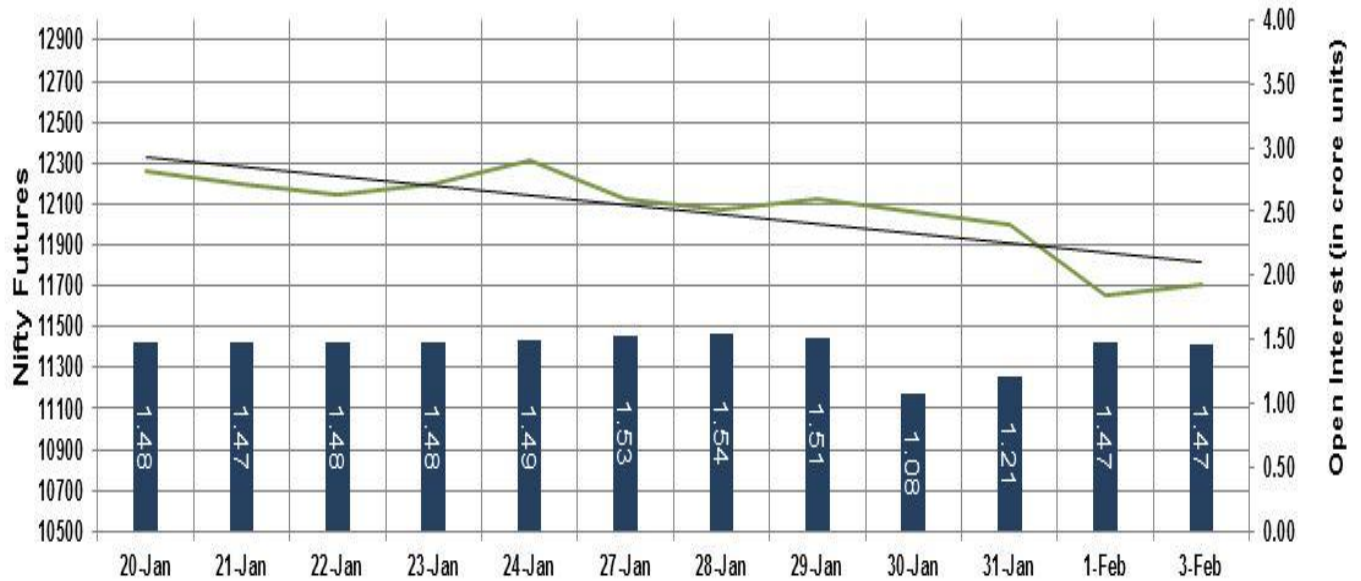
On the global front, European markets were trading in green, after Ireland's manufacturing sector expanded to the fastest pace in nine months in January, led by improvement in output, new orders and jobs. The survey data from IHS Markit showed that the seasonally adjusted AIB factory Purchasing Managers' Index, or PMI, rose to 51.4 in January from 49.5 in December. Asian markets ended mostly lower, as Hong Kong's economy shrunk for the first time in a decade in 2019 as widespread socio-political unrest hurt economic activity. Gross domestic product decreased 1.2 percent for the full year 2019 after a 2.9 percent expansion in the previous year.

Market Turnover & FII Derivative Data

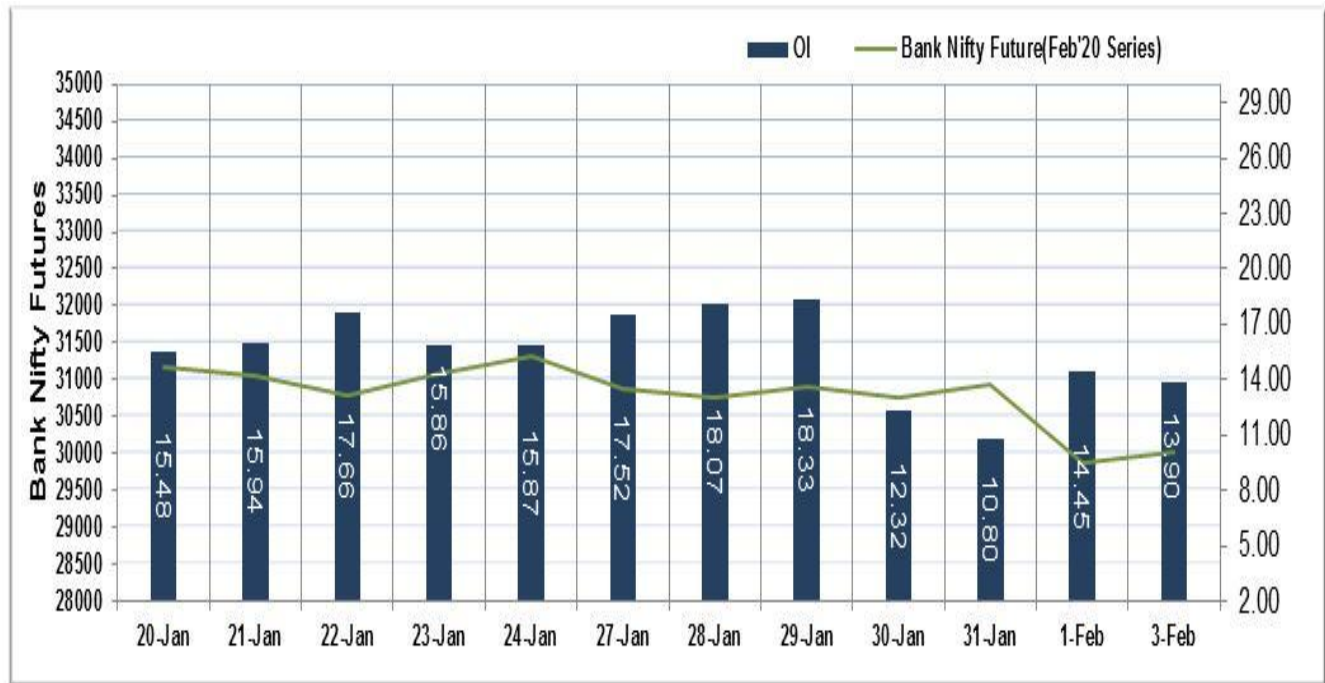
Market TO	Current	Previous	Net%
BSE CASH	1856	2205	(16)
NSE CASH	43507	37811	15
NSE FO	1332560	1427192	(7)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6410.66	6004.48	406
Ind. Options	176210	174436	2908
Stk. Futures	21653	21305	784
Stk. Options	6178.43	6207.73	(29)

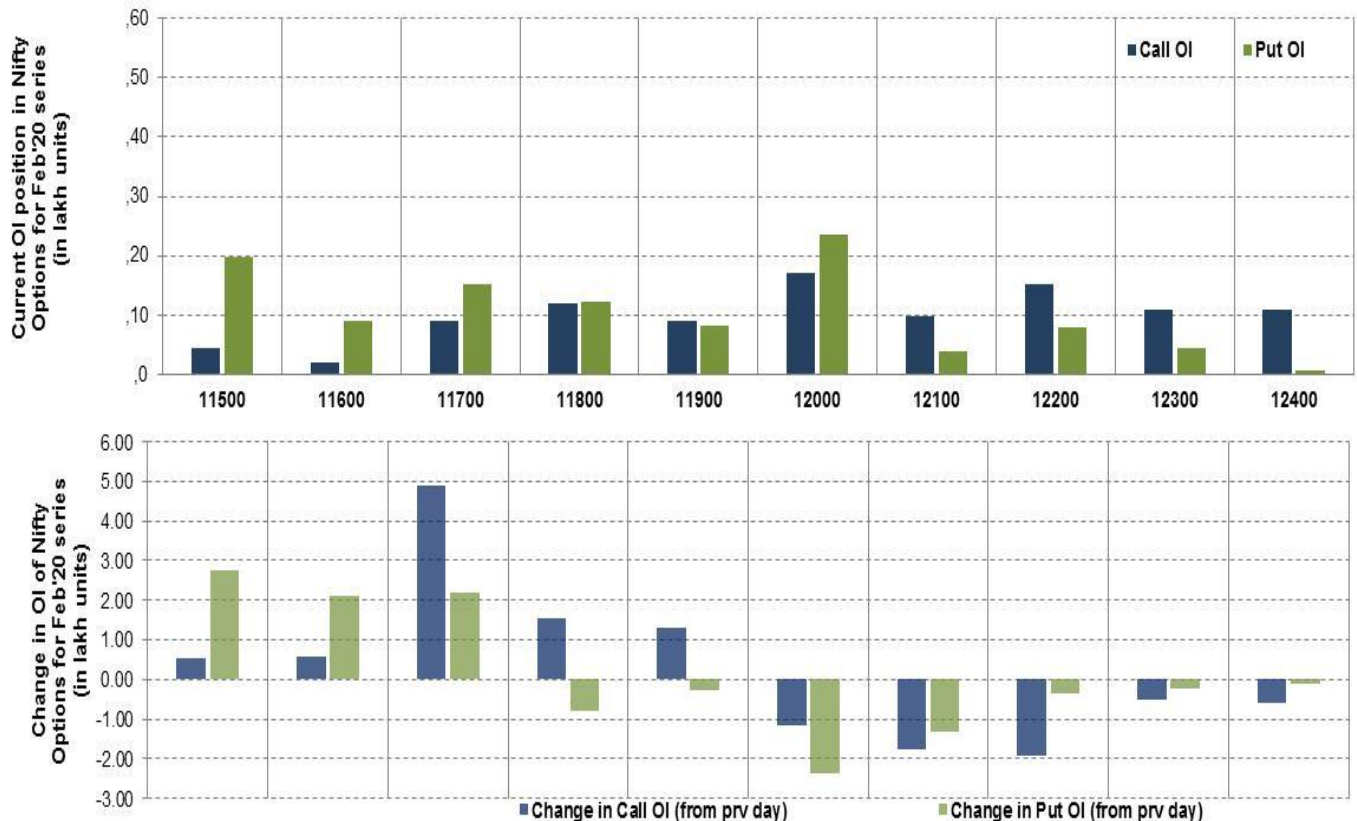
Nifty Futures



Bank Nifty Futures



Nifty Options



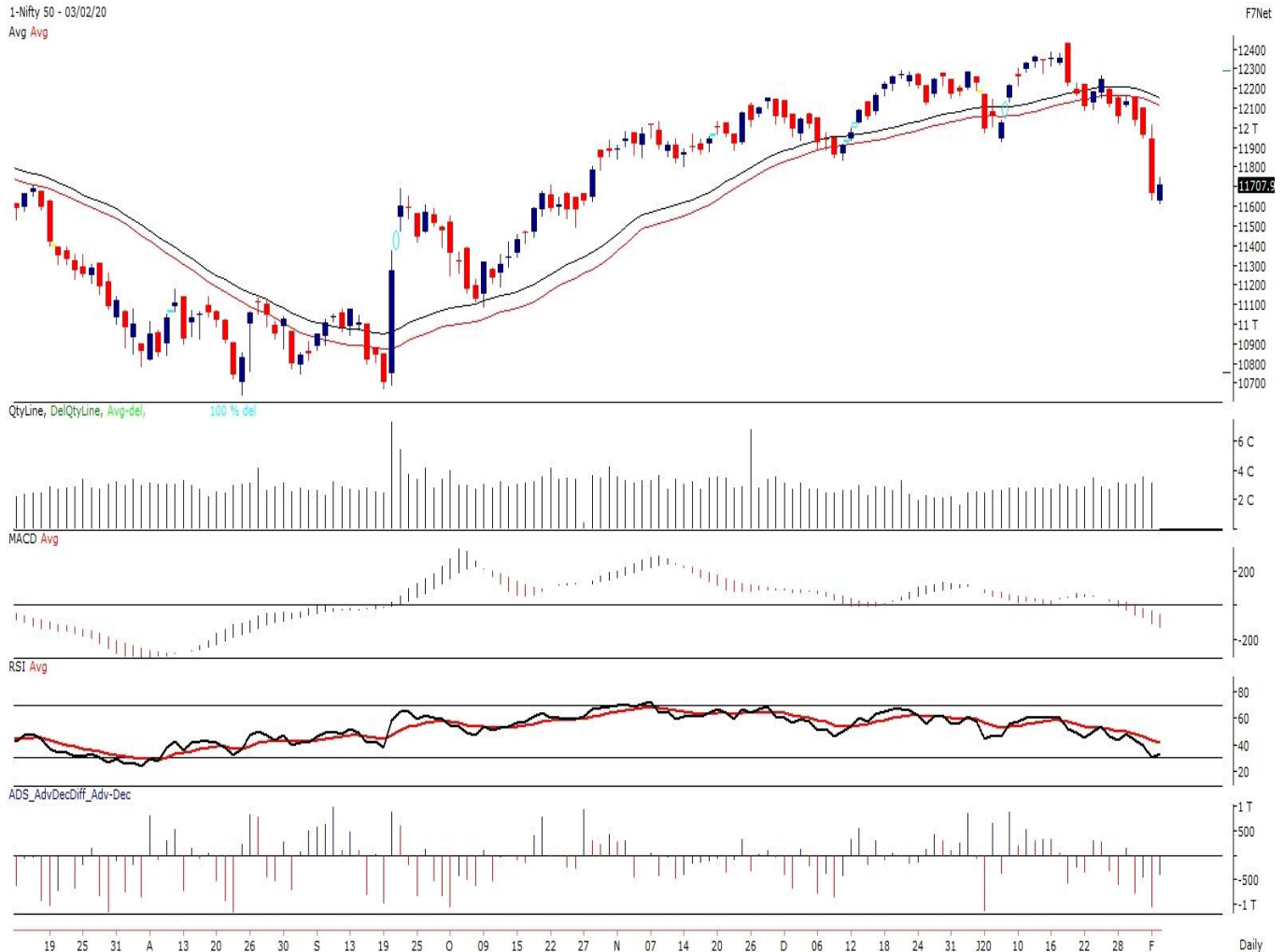
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Feb month expiry was the most active call with a reduction of 0.11 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.70mn) and that for Puts was at 12,000 SP (2.35mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/02/20

Avg Avg



Nifty Cash prices have settled at 11707.9 up by 0.39 percent from the previous close. On the upper side it has resistance of 11750 and 11800 levels, while lower side it has support of 11650 and 11600 levels. Intraday traders should be cautious and take position accordingly.

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