

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11980	11714	11847	11916	12049	12119	Neutral	Neutral	Buy
Sensex	40789	39874	40332	40575	41033	41277	Neutral	Neutral	Buy
Nifty Futures	11967	11673	11820	11897	12044	12122	Neutral	Neutral	Buy
Bank Nifty	30687	29954	30320	30549	30915	31143	Neutral	Neutral	Neutral
CNX IT	16351	16073	16212	16295	16434	16516	Buy	Buy	Buy
CNX Midcap	17910	17696	17803	17876	17983	18055	Neutral	Buy	Neutral
CNX Small Cap	6154	6053	6103	6130	6181	6207	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40789.4	917.07	2.30
NIFTY	11979.65	271.75	2.32
MIDCAP	15498.7	209.8	1.37
SMLCAP	14545.5	185.51	1.29
BSEFMC	11582.3	120.70	1.05
AUTO	18195.3	240.55	1.34
POWER	1901.6	40.45	2.17
REALTY	2426.3	64.48	2.73
BSE IT	16059.95	251.37	1.59
BANKEX	35142.9	693.4	2.01
OILGAS	14054.7	418.2	3.07
METAL	9581.3	305.42	3.29

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.42	-0.10	-0.14
26-Feb-20 EUR-INR	79.08	-0.14	-0.18
26-Feb-20 GBP-INR	93.00	-0.48	-0.52
26-Feb-20 JPY- INR	65.57	-0.41	-0.62

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1259	555	121
BSE	1618	885	181

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7504	7138	366
DII	4217	3615	602

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls retained full charge over Dalal Street on Tuesday, with Sensex & Nifty ending higher by around 2.30% each. After a fabulous start, indices remained firm for the whole day, aided with Minister of State for Finance Anurag Thakur's statement that the economy is not in recession and India recorded the highest average growth among the G-20 nations during 2014-19. The minister also mentioned about continuous measures being taken by the government to improve the overall investment climate and boost the economic growth. Adding some comfort, Finance Minister Nirmala Sitharaman said that the money raised through disinvestment will be used to develop infrastructure, which will have multiplier effect on the economy and not bridging revenue deficit.

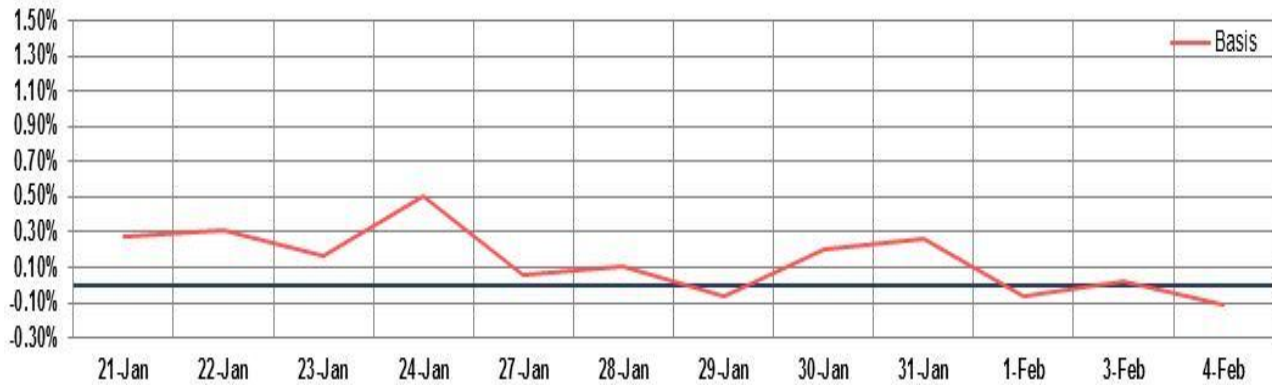
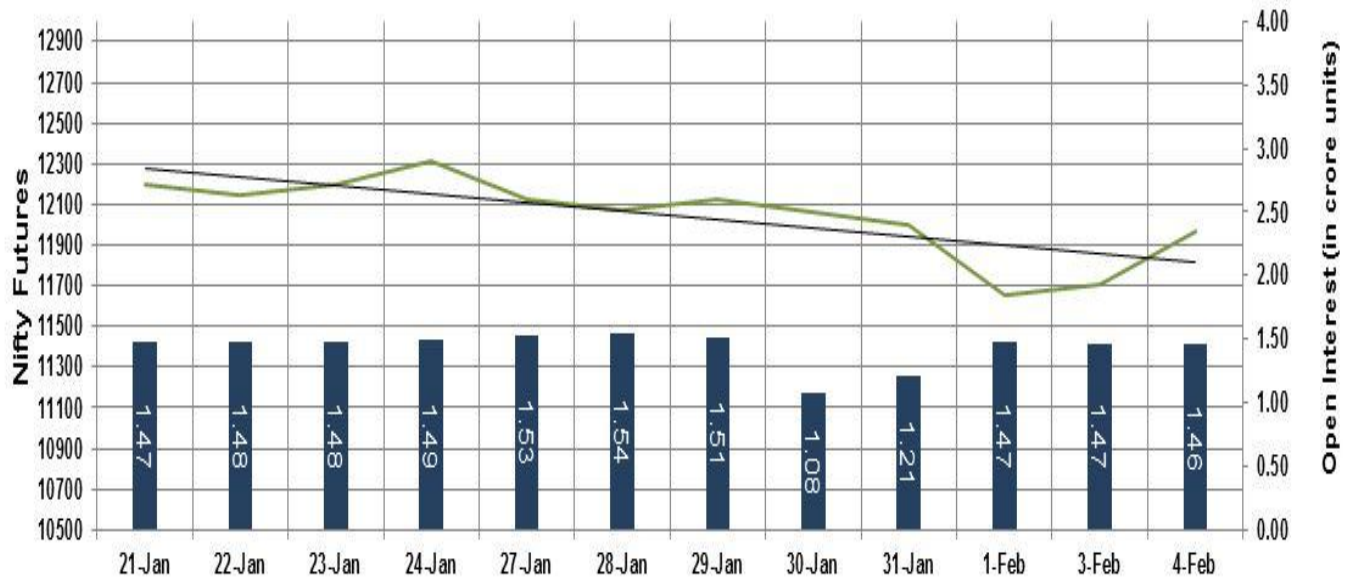
On the global front, European markets were trading in green terrain, after Greece's manufacturing sector improved at the fastest pace in five months in January. The survey results from IHS Markit showed that the manufacturing purchasing managers' index, or PMI, rose to 54.4 in January from 53.9 in December. Asian markets ended higher, as Malaysia's exports rose unexpectedly in December and imports increased at a slower-than-expected rate. The data from the Department of Statistics revealed that exports rose 2.7 percent year-on-year to MYR 86.4 billion in December. Imports increased 0.9 percent to MYR 73.8 billion.

Market Turnover & FII Derivative Data

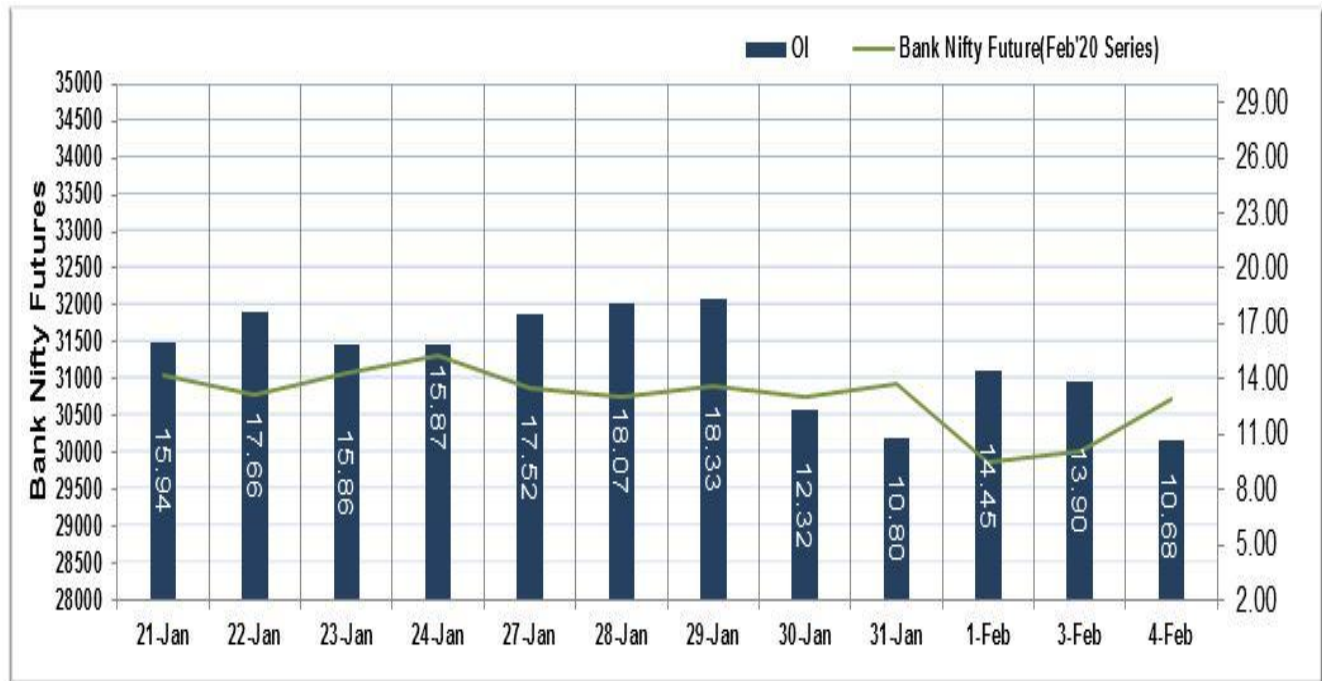
Market TO	Current	Previous	Net%
BSE CASH	3138	1856	69
NSE CASH	43257	43507	(1)
NSE FO	1647160	1332560	24

FII Derivatives	Buy	Sell	Net
Ind. Futures	6312.91	5632.55	680
Ind. Options	176210	174436	1654
Stk. Futures	21653	21305	1677
Stk. Options	6440.32	6322.59	118

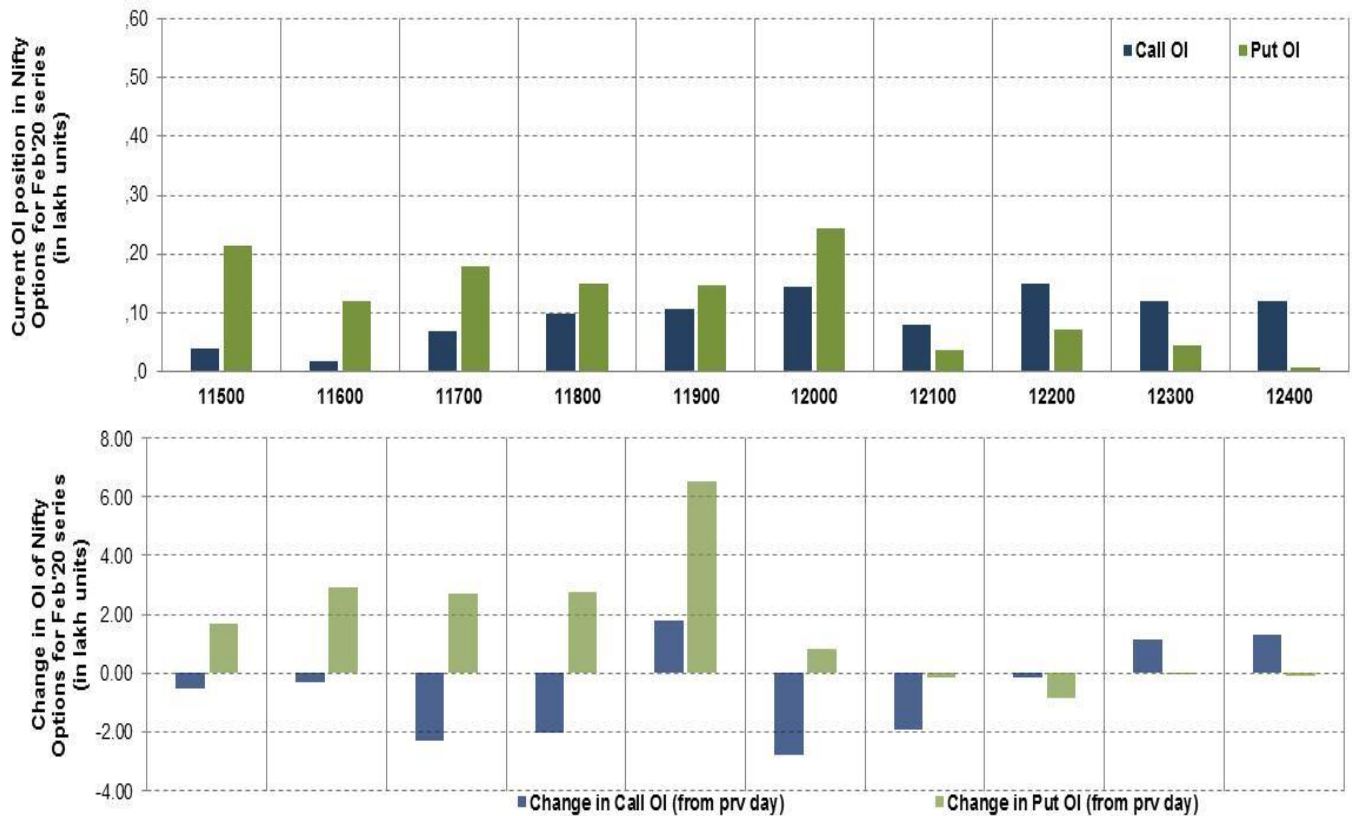
Nifty Futures



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 a reduction of 0.02 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (1.50mn) and that for Puts was at 12,000 SP (2.44mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/02/20
 Avg Avg



Nifty Cash prices have settled at 11979.65 up by 2.32 percent from the previous close. On the upper side it has resistance of 12050 and 12100 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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