

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12089	11902	11996	12047	12140	12192	Neutral	Neutral	Buy
Sensex	41143	40534	40838	41008	41312	41481	Neutral	Neutral	Buy
Nifty Futures	12090	11883	11986	12045	12148	12207	Neutral	Neutral	Buy
Bank Nifty	31002	30465	30733	30900	31168	31335	Neutral	Neutral	Neutral
CNX IT	16449	16218	16333	16398	16514	16579	Buy	Buy	Buy
CNX Midcap	18116	17875	17996	18094	18214	18312	Buy	Buy	Neutral
CNX Small Cap	6205	6136	6171	6196	6231	6257	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41142.66	353.28	0.87
NIFTY	12089.15	109.5	0.91
MIDCAP	15708.2	209.42	1.35
SMLCAP	14653.51	108.0	0.74
BSEFMC	11633.19	50.85	0.44
AUTO	18249.60	54.34	0.30
POWER	1897.72	-3.97	-0.21
REALTY	2488.38	62.08	2.56
BSE IT	16149.5	89.53	0.56
BANKEX	35480.85	337.89	0.96
OILGAS	14244.2	189.41	1.35
METAL	9858.89	277.54	2.90

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.35	-0.08	-0.11
26-Feb-20 EUR-INR	78.74	-0.35	-0.45
26-Feb-20 GBP-INR	93.12	0.13	0.15
26-Feb-20 JPY- INR	65.13	-0.46	-0.71

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1026	789	120
BSE	1320	1143	197

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7151	6902	249
DII	5142	4879	263

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Exuberance continued over the Dalal Street on Wednesday, with Sensex and Nifty ending higher by around 0.90% each. The markets made a cautious start but soon staged sharp recovery, aided with Minister of State for Finance Anurag Thakur's statement that the Foreign Direct Investment (FDI) in India has been increasing on an annual basis and was at \$34.90 billion till November of this fiscal. In early noon deals, volatility hit over the street, as rating agency CRISIL warned of potentially high stress in non-banking financial companies' (NBFCs) wholesale book well above the reported bad loan numbers by March, indicating rising risks to their retail books.

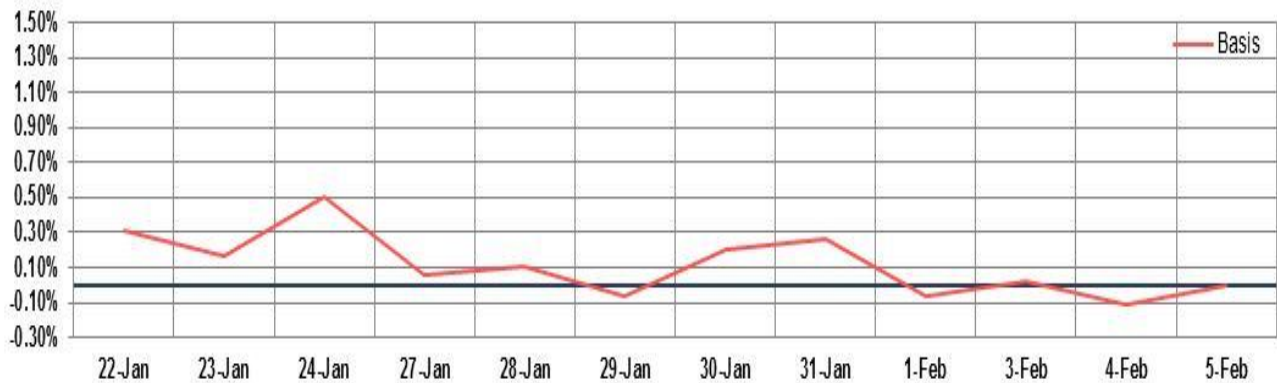
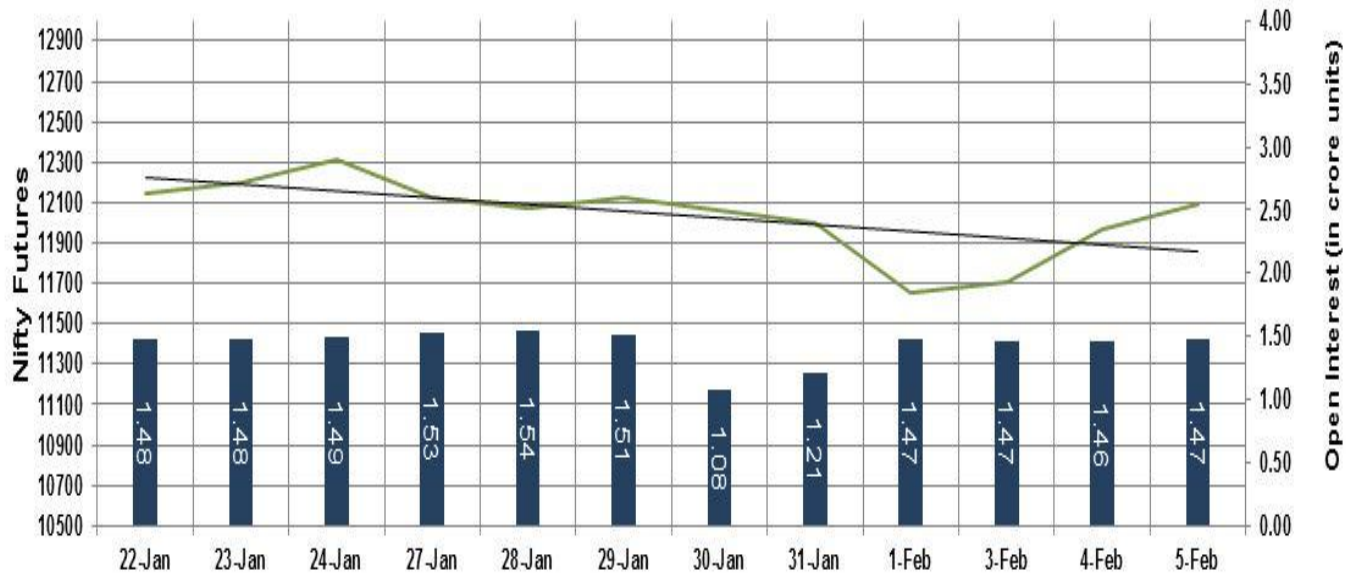
On the global front, European markets were trading in green terrain, as Swiss consumer confidence improved in the first quarter as households were more positive about economic situation and labor market. The consumer sentiment index rose to -9.4 in the first quarter from -10.3 in the preceding period. Asian markets ended higher, after private sector business in Singapore continued to expand in January, and at a faster rate, with an eight-month high PMI score of 51.4. That's up from 51.0 in December, and it moves further above the boom-or-bust line of 50 that separates expansion from contraction.

## Market Turnover & FII Derivative Data

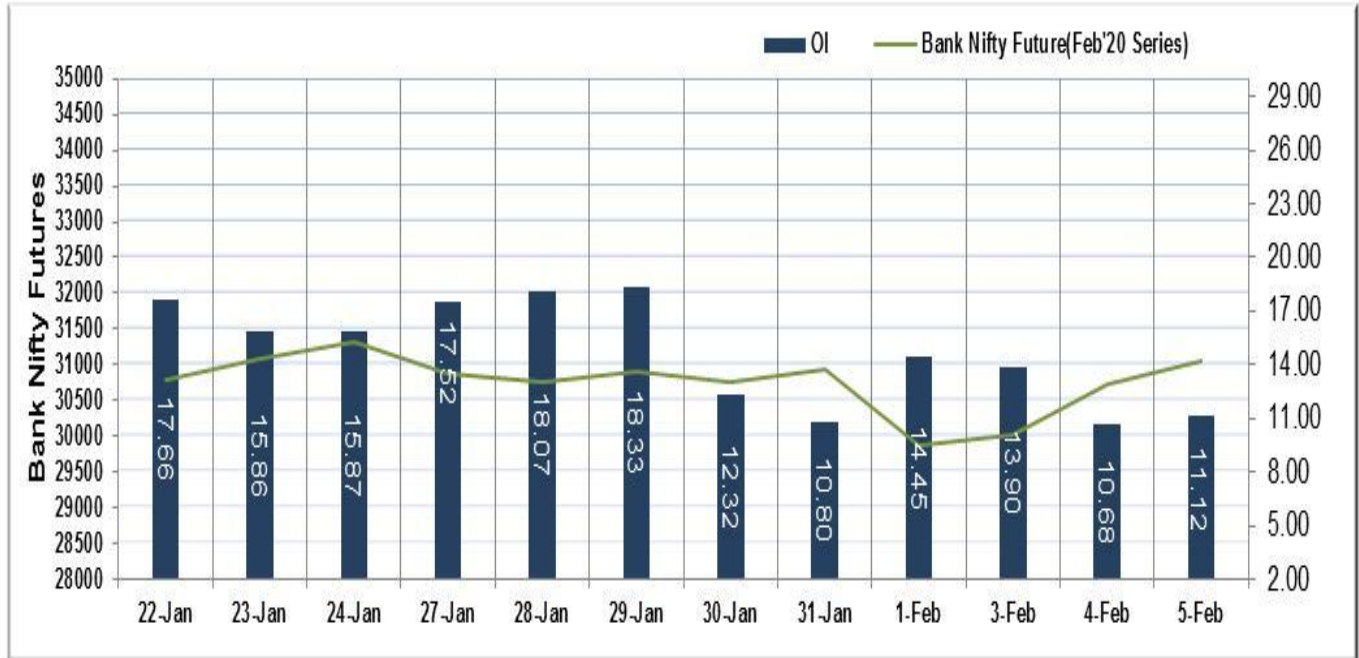
Market TO	Current	Previous	Net%
BSE CASH	3443	3138	10
NSE CASH	44669	43257	3
NSE FO	1960374	1647160	19

FII Derivatives	Buy	Sell	Net
Ind. Futures	3516.64	3836.95	(320)
Ind. Options	176210	174436	856
Stk. Futures	21653	21305	482
Stk. Options	6121.82	6001.73	120

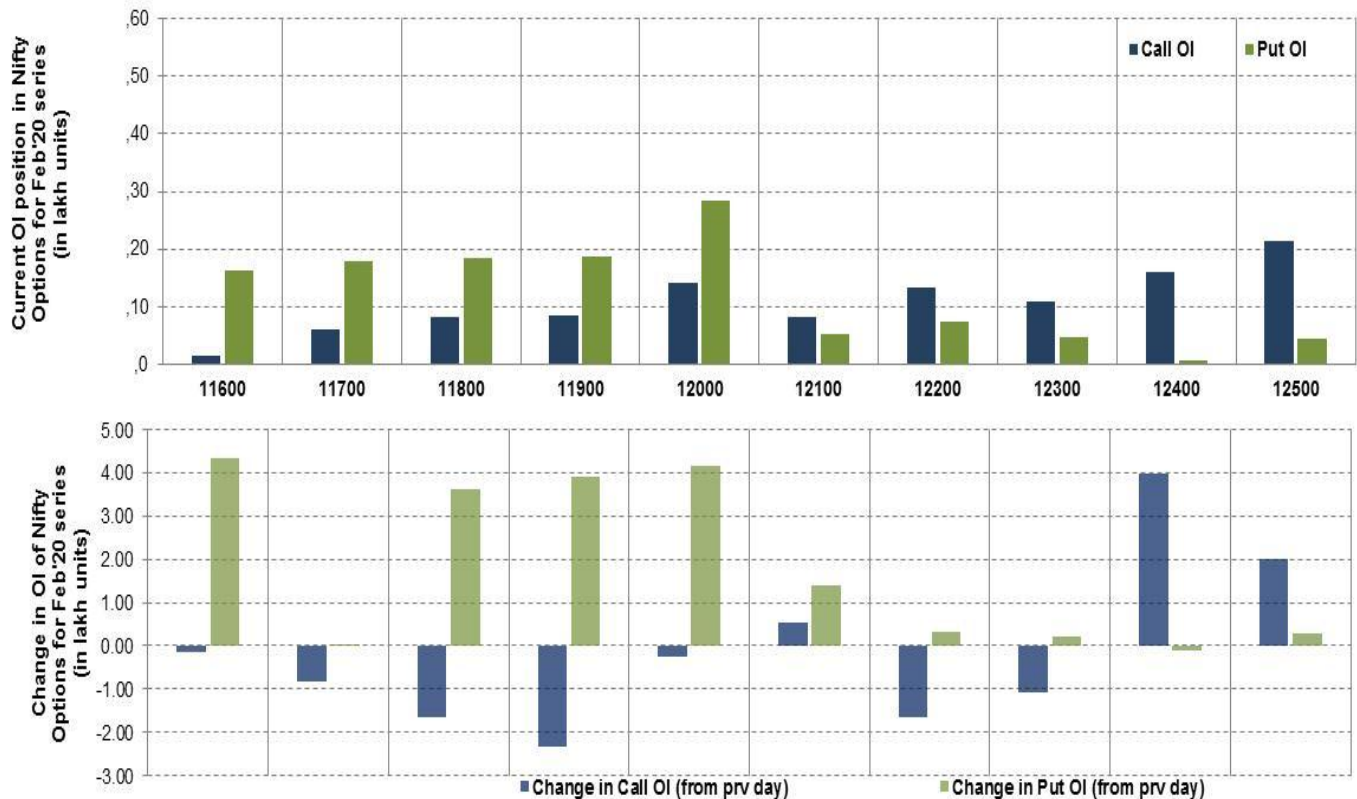
# Nifty Futures



# 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 0.19 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with an addition of 0.41 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (2.13mn) and that for Puts was at 12,000 SP (2.85mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 05/02/20

Avg Avg



Nifty Cash prices have settled at 12089.15 up by 0.91 percent from the previous close. On the upper side it has resistance of 12150 and 12200 levels, while lower side it has support of 12000 and 11950 levels. Intraday traders should be cautious and take position accordingly.



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