

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12098	12028	12063	12109	12144	12190	Neutral	Buy	Buy
Sensex	41142	40882	41012	41203	41333	41524	Neutral	Buy	Buy
Nifty Futures	12083	12030	12056	12094	12121	12159	Neutral	Buy	Buy
Bank Nifty	31202	30970	31086	31227	31343	31484	Neutral	Neutral	Neutral
CNX IT	16470	16338	16404	16449	16515	16559	Buy	Buy	Buy
CNX Midcap	18368	18179	18273	18329	18423	18479	Buy	Buy	Neutral
CNX Small Cap	6247	6205	6226	6248	6269	6290	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41141.85	-164.18	-0.40
NIFTY	12098.35	-39.60	-0.33
MIDCAP	15904.71	69.76	0.44
SMLCAP	14840.33	110.35	0.75
BSEFMC	11585.68	10.84	0.09
AUTO	18076.79	-194.46	-1.06
POWER	1919.48	7.71	0.40
REALTY	2433.32	-47.83	-1.93
BSE IT	16124.14	103.43	0.65
BANKEK	35675.44	-143.82	-0.40
OILGAS	14309.32	-71.41	-0.50
METAL	10003.48	62.37	0.63

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.52	0.25	0.35
26-Feb-20 EUR-INR	78.49	-0.03	-0.04
26-Feb-20 GBP-INR	92.60	0.11	0.12
26-Feb-20 JPY- INR	65.19	0.21	0.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	918	888	116
BSE	1190	1311	170

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5049	4887	162
DII	3936	4115	(179)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks paused the gaining rally on the last trading day of the week, with Sensex and Nifty ending lower by around 165 and 40 points respectively. After a negative opening of the trading session, indices remained lackluster for the whole day, as credit rating agency ICRA in its latest report stated that the performance of India Inc. continued to weaken under multiple headwinds during Q3 FY2020. The growth in revenue dipped to the lowest in more than sixteen quarters, due to continued weakness in consumer sentiments, benign commodity prices and general slowdown in the economy.

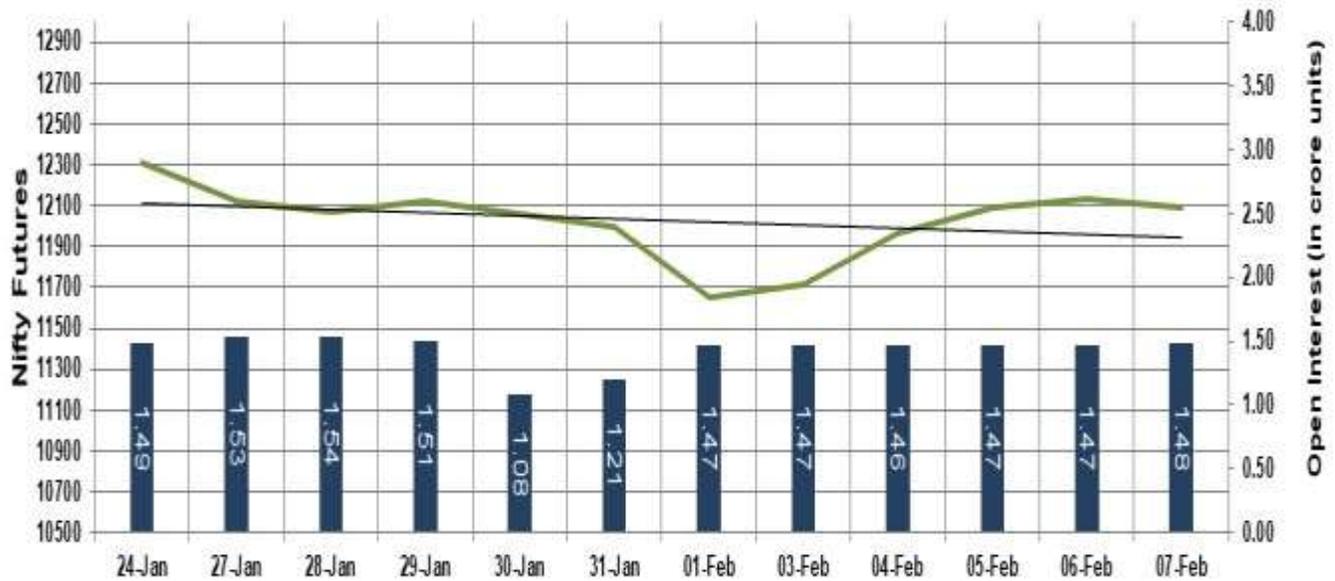
Losses got intensified over the street in second half of the session, on the back of weak cues from the global markets. Traders remained worried, after RBI's Consumer Confidence Survey showed that the consumer confidence dropped further in January 2020 as against the last round. However, it said the future expectations index remained positive, implying an improvement in the last survey. Investors paid no heed towards RBI Governor Shaktikanta Das' statement that the Rs 1-lakh-crore of long-term repos are aimed at helping banks lower their lending rates, thus quickening the monetary policy transmission.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3887	3198	22
NSE CASH	37945	45882	(17)
NSE FO	806710	3544836	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2707.38	3135.52	(428)
Ind. Options	176210	174436	1025
Stk. Futures	21653	21305	273
Stk. Options	4542.37	4542.98	(1)

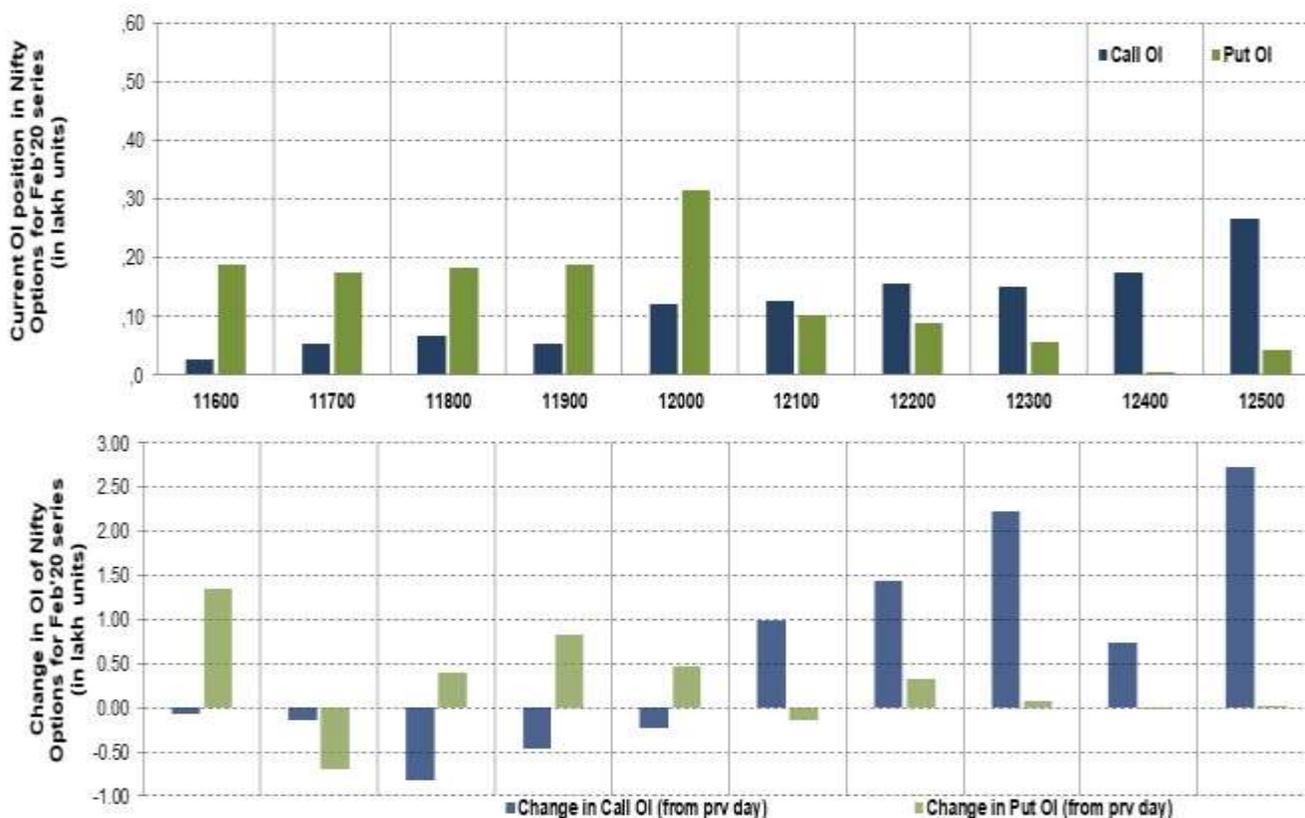
Nifty Futures



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 0.30 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.70mn) and that for Puts was at 12,000 SP (3.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/02/20
Avg Avg



Nifty Cash prices have settled at 12098.35 down by 0.33 percent from the previous close. On the upper side it has resistance of 12170 and 12230 levels, while lower side it has support of 12000 and 11930 levels. Intraday traders should be cautious and take position accordingly.

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