

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12201	12105	12153	12192	12241	12280	Neutral	Buy	Buy
Sensex	41566	41182	41374	41523	41715	41864	Neutral	Buy	Buy
Nifty Futures	12227	12121	12174	12211	12264	12301	Neutral	Buy	Buy
Bank Nifty	31493	31303	31398	31493	31588	31684	Neutral	Neutral	Neutral
CNX IT	16538	16339	16439	16519	16618	16698	Buy	Buy	Buy
CNX Midcap	18169	18042	18106	18190	18253	18337	Neutral	Buy	Neutral
CNX Small Cap	6176	6131	6153	6189	6212	6247	Neutral	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41565.90	349.76	0.85
NIFTY	12201.20	93.30	0.77
MIDCAP	15788.98	-46.67	-0.29
SMLCAP	14731.05	-18.90	-0.13
BSEFMC	11670.29	217.49	1.90
AUTO	17844.45	106.90	0.60
POWER	1897.49	-18.37	-0.96
REALTY	2395.64	-19.53	-0.81
BSE IT	16228.68	112.67	0.70
BANKEK	36093.89	271.97	0.76
OILGAS	14260.92	26.15	0.18
METAL	9845.11	66.30	0.68

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.41	0.03	0.05
26-Feb-20 EUR-INR	78.06	0.02	0.02
26-Feb-20 GBP-INR	92.76	0.46	0.50
26-Feb-20 JPY- INR	64.99	-0.07	-0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	722	1102	114
BSE	977	1535	182

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5071	5022	49
DII	3795	3456	339

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

## Market Commentary

Indian equity markets jumped high on Wednesday's trading session to settle higher, in tandem with the global peers. After a firm start, markets remained bullish throughout the day, aided with Finance Minister Nirmala Sitharaman's statement that the economy is not in trouble and green shoots are visible with the country moving towards a \$5 trillion economy. Traders remained optimistic, amid the Reserve Bank of India's (RBI) latest report 'Outward Foreign Direct Investment (OFDI)' showing that investments by Indian firms in foreign countries rose by 42.85 percent to \$2.10 billion in January 2020 as compared to \$1.47 billion in the same month a year ago.

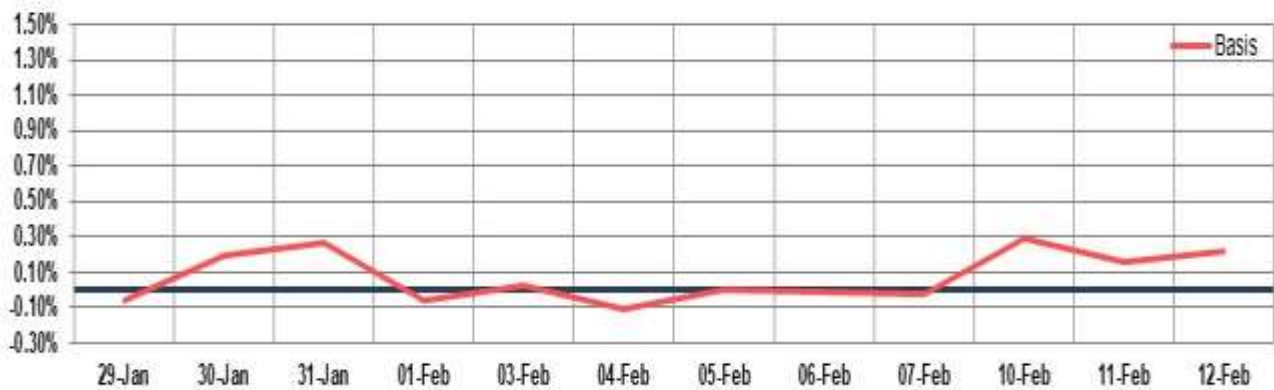
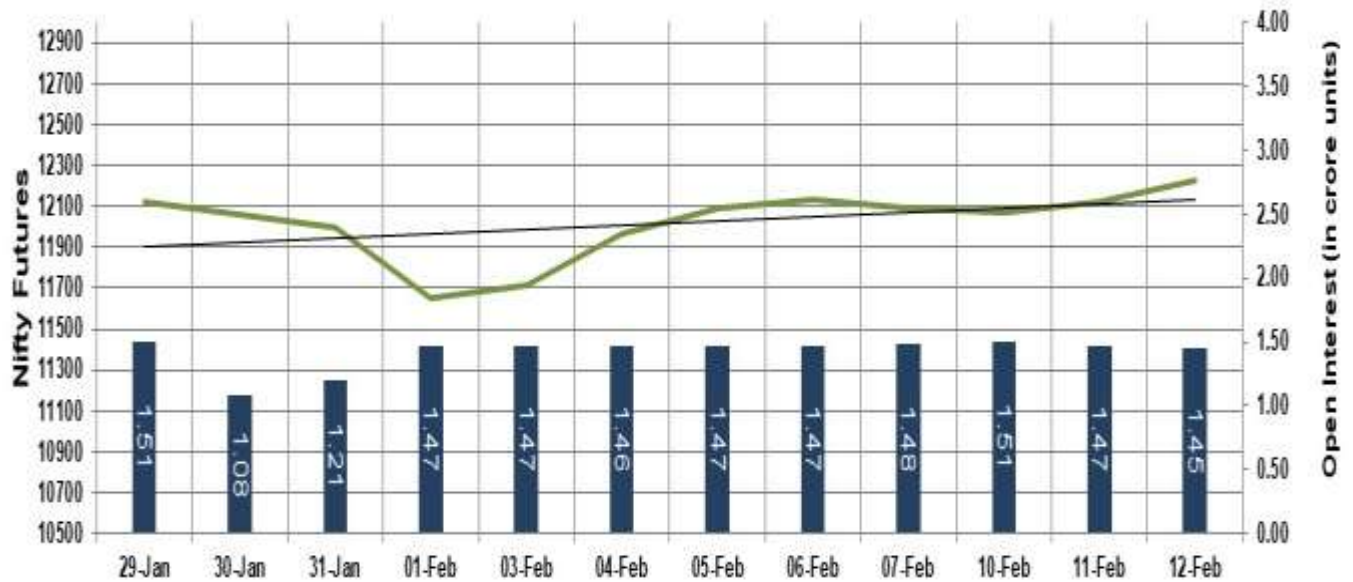
Markets maintained their strong gains in the second half of the trading session, after Minister of State for Finance Anurag Singh Thakur said that the Centre has released Rs 81,043 crore as GST compensation to states for April-September 2019. He also said that GST compensation cess collection has shown upward trend since October 2019. Markets participants got relief, with principal economic adviser at the finance ministry Sanjeev Sanyal's statement that Indian economic growth is poised to bounce back after slipping to a more than six-year low of 4.5% in the July-September quarter as the government has taken measures to prop up investments and consumer demand.

## Market Turnover & FII Derivative Data

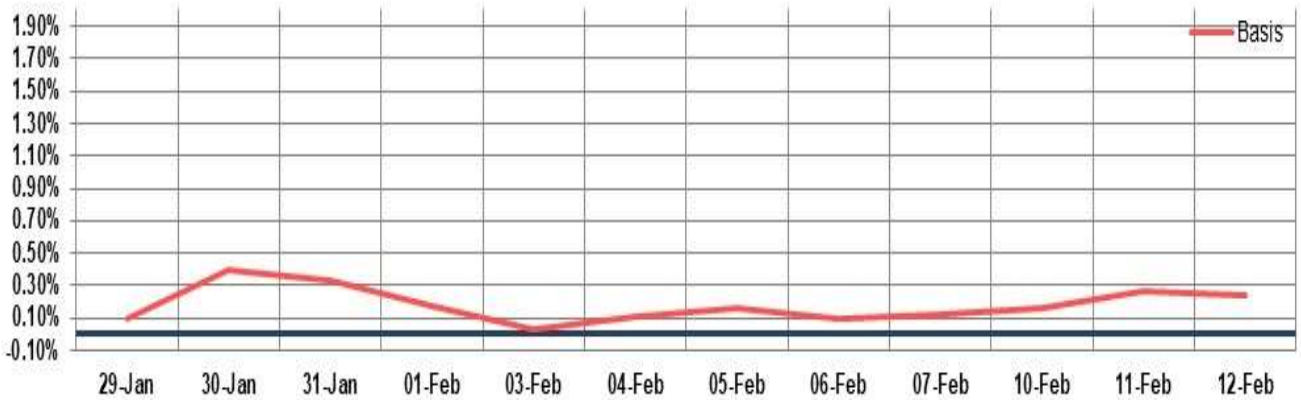
Market TO	Current	Previous	Net%
BSE CASH	2678	2468	9
NSE CASH	35928	35117	2
NSE FO	1302550	1140799	14

FII Derivatives	Buy	Sell	Net
Ind. Futures	2910.41	1765.64	1145
Ind. Options	176210	174436	515
Stk. Futures	21653	21305	444
Stk. Options	4592.47	4556.88	36

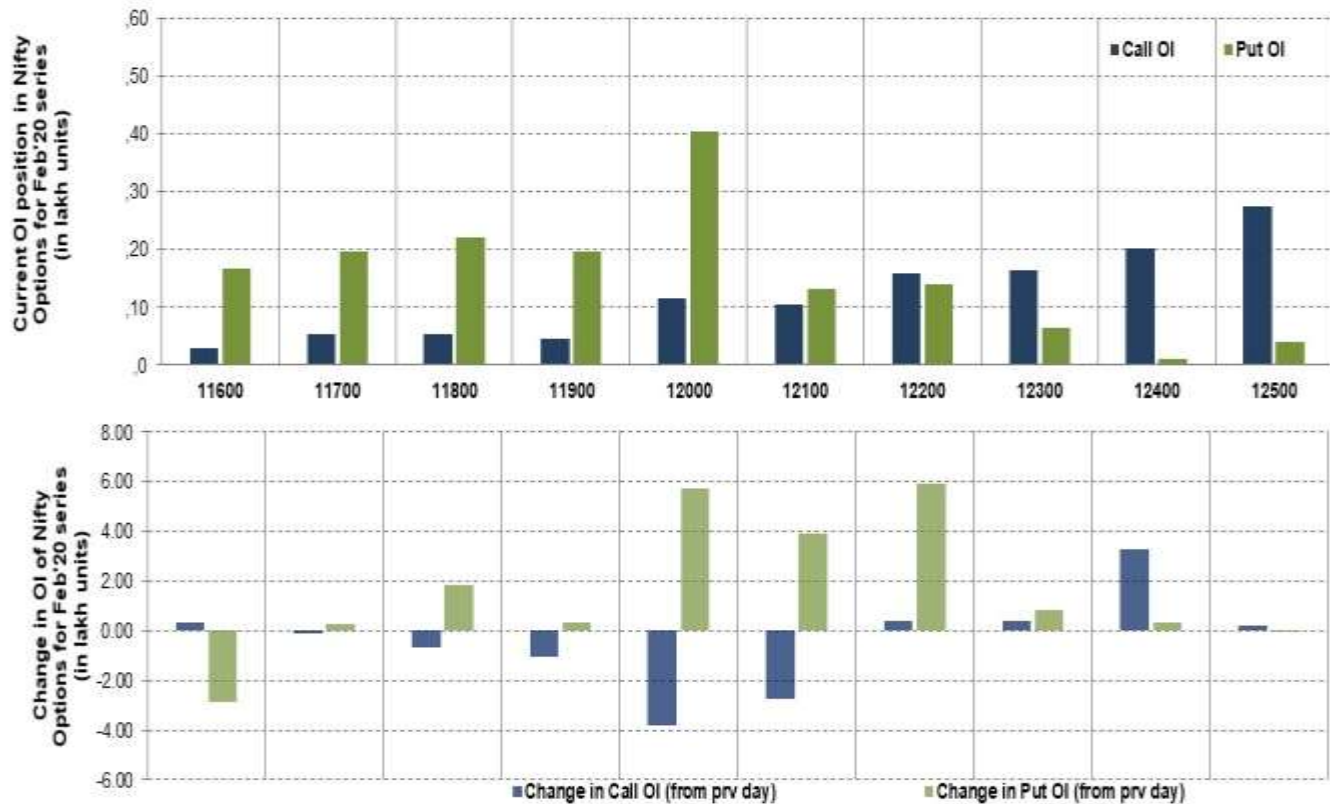
## Nifty Futures



## 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 0.02 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with an addition of 0.60 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.74mn) and that for Puts was at 12,000 SP (4.04mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 12/02/20  
Avg Avg



Nifty Cash prices have settled at 12201.20 up by 0.77 percent from the previous close. On the upper side it has resistance of 12260 and 12330 levels, while lower side it has support of 12160 and 12090 levels. Intraday traders should be cautious and take position accordingly.

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