

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12138	12052	12095	12128	12171	12204	Neutral	Neutral	Buy
Sensex	41306	40983	41144	41275	41437	41567	Neutral	Neutral	Buy
Nifty Futures	12131	12105	12118	12133	12146	12161	Neutral	Neutral	Buy
Bank Nifty	31304	30677	30991	31231	31544	31784	Neutral	Neutral	Neutral
CNX IT	16371	16150	16261	16441	16551	16732	Buy	Buy	Buy
CNX Midcap	18246	18006	18126	18212	18331	18417	Buy	Buy	Neutral
CNX Small Cap	6240	6194	6217	6239	6262	6283	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41306.03	163.37	0.40
NIFTY	12137.95	48.80	0.40
MIDCAP	15834.95	126.78	0.81
SMLCAP	14729.98	76.47	0.52
BSEFMC	11574.84	-58.35	-0.50
AUTO	18271.25	21.65	0.12
POWER	1911.77	14.05	0.74
REALTY	2481.15	-7.23	-0.29
BSE IT	16020.71	-128.77	-0.80
BANKEKX	35819.26	338.41	0.95
OILGAS	14380.73	136.53	0.96
METAL	9858.89	277.54	2.90

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.30	-0.06	-0.09
26-Feb-20 EUR-INR	78.54	-0.20	-0.26
26-Feb-20 GBP-INR	92.50	-0.68	-0.72
26-Feb-20 JPY- INR	65.00	-0.14	-0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1058	758	119
BSE	1379	1121	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6252	6812	(560)
DII	4545	4241	304

*NOTE: - FII AND DII data figure is provisional

Market Commentary

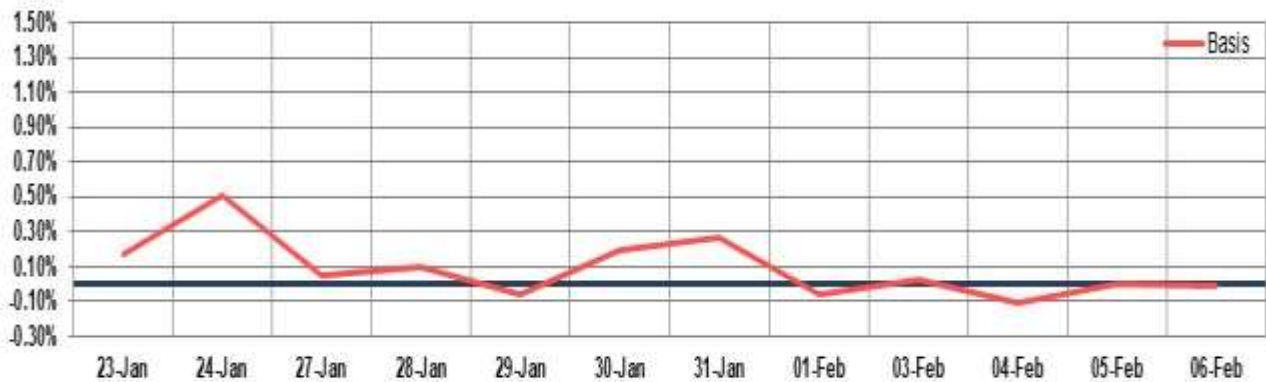
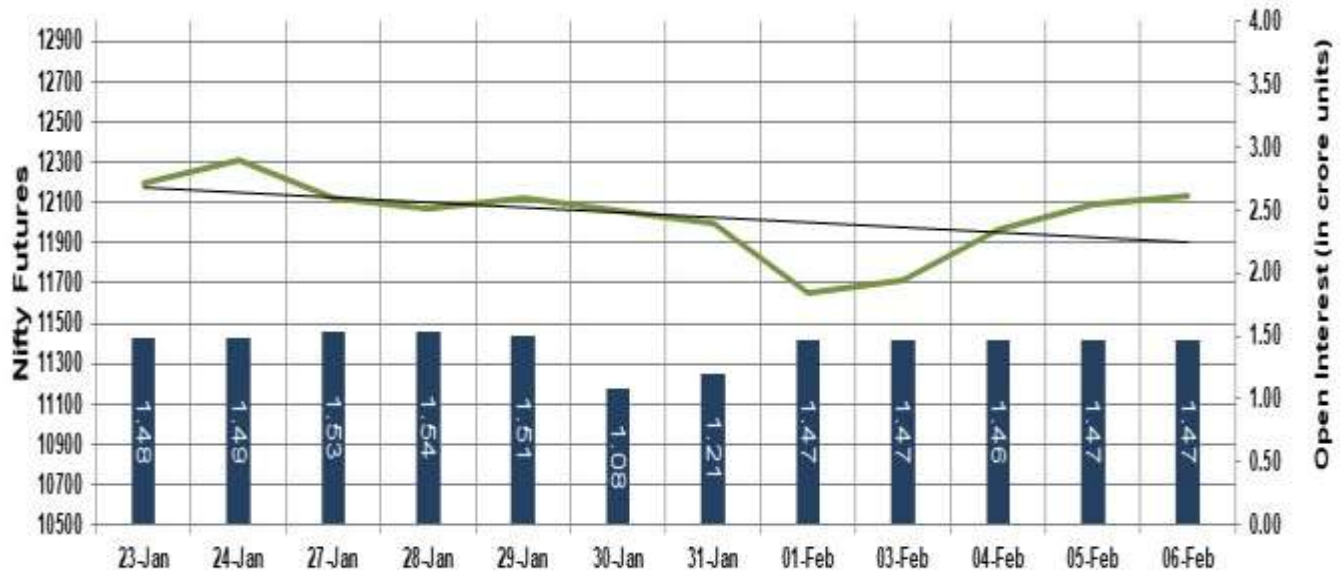
The Reserve Bank of India's (RBI) status quo cheered Indian equity markets on Thursday, with Sensex & Nifty ending higher by 0.40% each. The start of the day was on firm note, amid a private report that India can achieve the target, to become a \$5 trillion economy by 2025, by using automation technologies such as, artificial intelligence, natural language processing and machine learning that will drive increased efficiencies and new jobs resulting in economic growth in the next few years. But, volatility hit over the street during late morning deals, as NITI Aayog member Ramesh Chand said that Indian agriculture sector is facing issues in making available customised technology to farmers and implementation of policy reforms, especially at the state level.

However, bourses again staged recovery to settle higher, after the RBI kept repo rate unchanged at 5.15% and tweaked maintenance of cash reserve ratio (CRR) norms by providing relaxation in calculation of total deposits, in a bid to increase lending to MSME as well as to auto and home segment. The move will encourage lending towards these targeted sectors having multiplier effect by banks as they will get exemption in CRR over incremental lending. The street paid no heed towards a report of US Chamber of Commerce's Global Innovation Policy Center stating that India's slipped to 40th position on the International Intellectual Property (IP) Index, which analyses the IP climate in 53 global economies, this year..

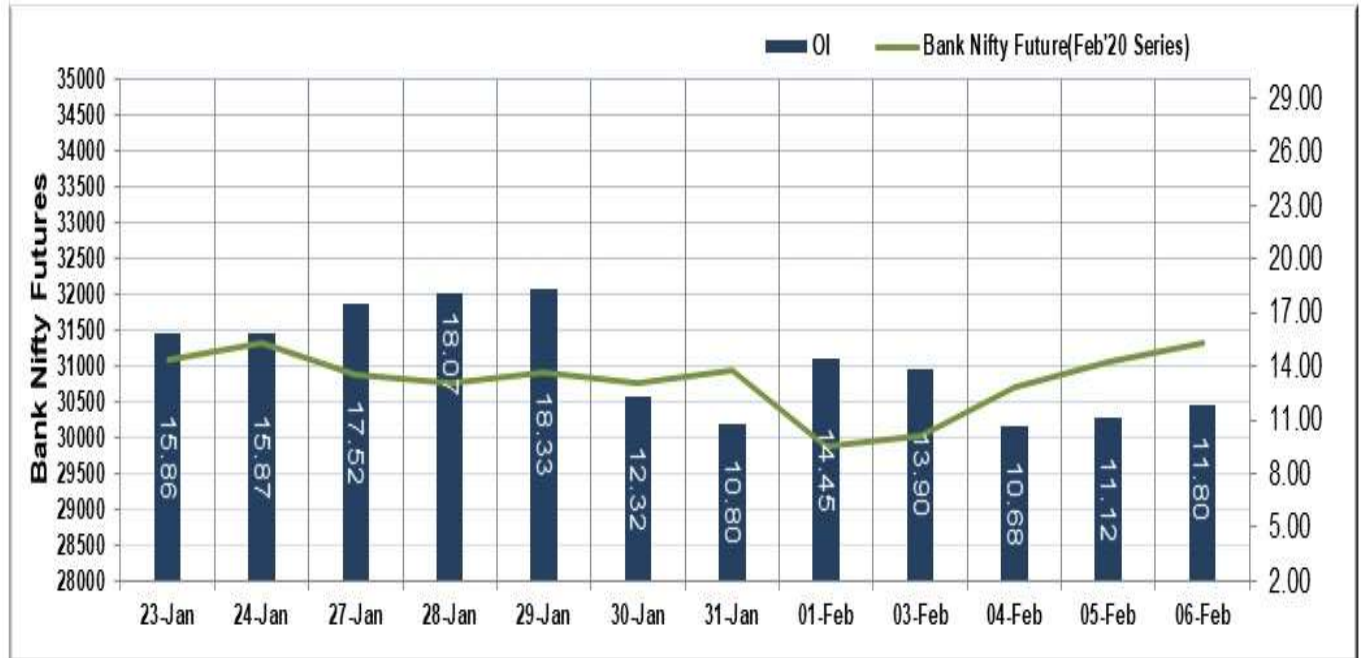
Market TO	Current	Previous	Net%
BSE CASH	3198	3443	(7)
NSE CASH	45882	44669	3
NSE FO	3544836	1960374	81

FII Derivatives	Buy	Sell	Net
Ind. Futures	5162.63	4943.66	219
Ind. Options	176210	174436	4548
Stk. Futures	21653	21305	596
Stk. Options	6857.42	6862.04	(5)

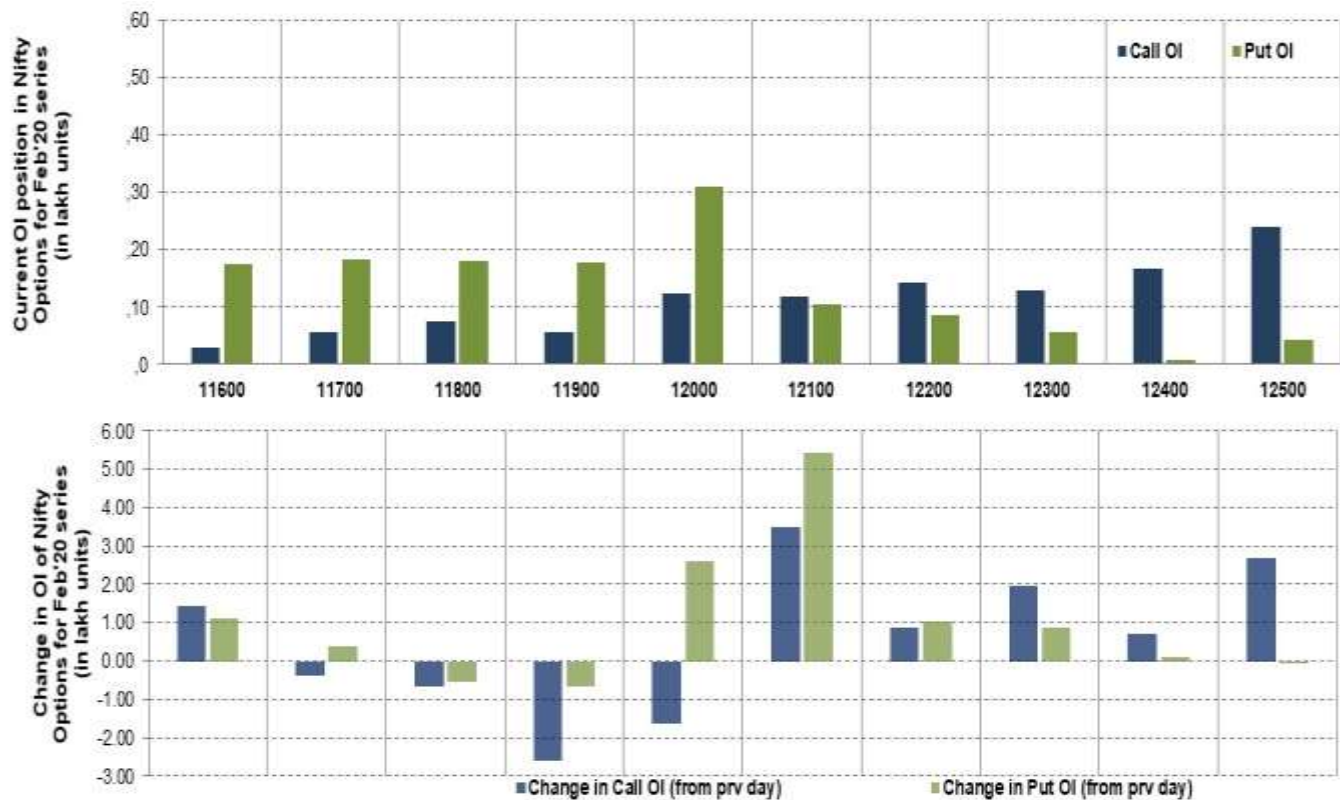
Nifty Futures



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 0.30 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.40mn) and that for Puts was at 12,000 SP (3.11mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12137.95 up by 0.40 percent from the previous close. On the upper side it has resistance of 12200 and 12250 levels, while lower side it has support of 12070 and 12000 levels. Intraday traders should be cautious and take position accordingly.

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