

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12032	11929	11980	12042	12093	12155	Neutral	Buy	Buy
Sensex	40980	40610	40795	40984	41168	41357	Neutral	Buy	Buy
Nifty Futures	12049	11937	11993	12041	12097	12145	Neutral	Buy	Buy
Bank Nifty	31058	30796	30927	31088	31219	31380	Neutral	Neutral	Neutral
CNX IT	16432	16204	16318	16420	16534	16636	Buy	Buy	Buy
CNX Midcap	18191	18008	18100	18247	18339	18486	Buy	Buy	Neutral
CNX Small Cap	6178	6111	6145	6205	6238	6299	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40979.62	-162.23	-0.39
NIFTY	12031.5	-66.85	-0.55
MIDCAP	15780.7	-123.98	-0.98
SMLCAP	14776.3	-64.00	-0.43
BSEFMC	11481.8	-103.83	-0.90
AUTO	17647.79	-429.0	-2.37
POWER	1887.53	-31.95	-1.66
REALTY	2405.74	-27.58	-1.13
BSE IT	16115.01	-9.13	-0.06
BANKEK	35536.7	-138.70	-0.39
OILGAS	14176.7	-132.61	-0.93
METAL	9689.34	-314.14	-3.14

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.40	-0.12	-0.17
26-Feb-20 EUR-INR	78.29	-0.18	-0.23
26-Feb-20 GBP-INR	92.38	-0.17	-0.19
26-Feb-20 JPY- INR	65.10	-0.10	-0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	671	1194	109
BSE	967	1570	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4665	4850	(185)
DII	2867	3603	(736)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets ended Monday's session on lower note for the second straight day. After a weak start, indices traded in red terrain, impacted with ICRA's statement that the GST compensation fund may see a shortfall of Rs 15,000-25,000 crore for 2019-20, and it pegged the unpaid GST compensation to the states at Rs 60,000-70,000 crore for the October 2019-January 2020 period. Adding more worries, Former Finance Minister P Chidambaram said that the NDA government has not defined whether the \$5 trillion dollars economy it aims to achieve is real GDP or nominal and claimed real GDP would not touch the figure at the current growth level by 2024 or 2025.

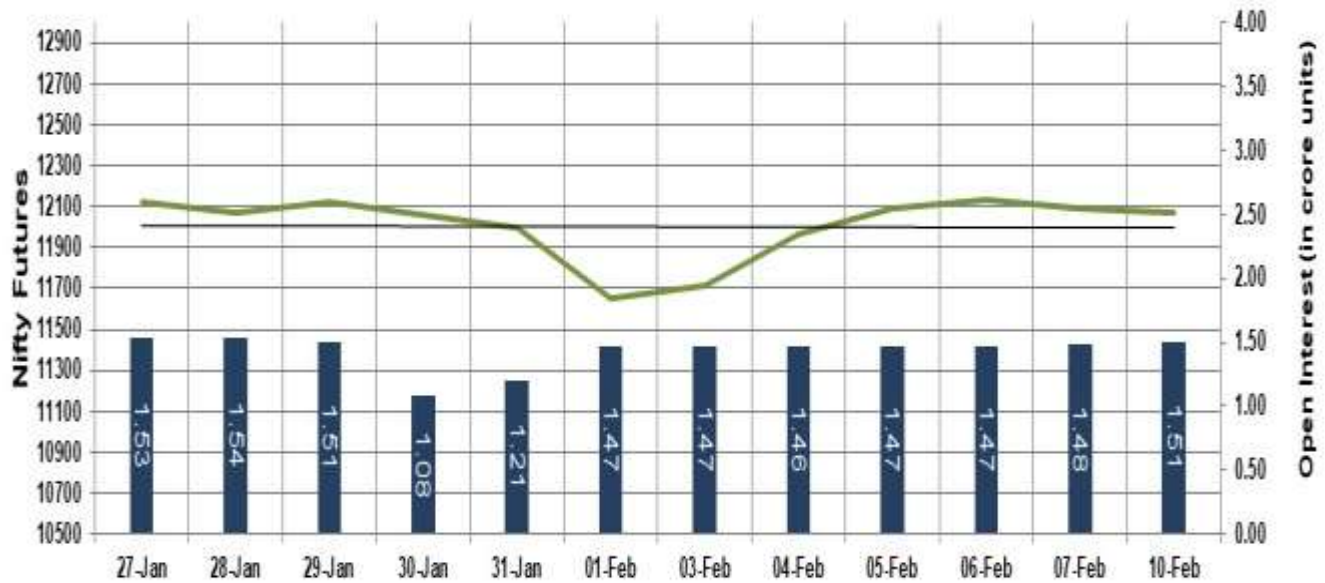
On the global front, European markets were trading in red terrain, after Ireland's construction sector expanded for the second month, though at a softer pace, in January. The data from the IHS Markit showed that the Ulster Bank construction Purchasing Managers' Index rose to 50.9 in January from 52.0 in December. Asian markets ended mostly lower, after Consumer prices in China were up 5.4 percent on year in January that exceeded forecasts for an increase of 4.9 percent following the 4.5 percent gain in December.

Market Turnover & FII Derivative Data

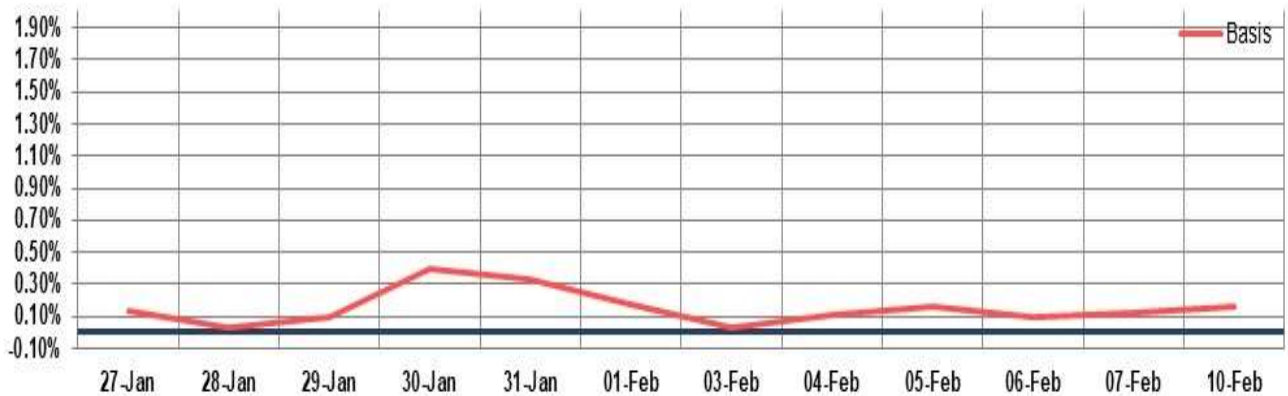
Market TO	Current	Previous	Net%
BSE CASH	1791	3887	(54)
NSE CASH	33944	37945	(11)
NSE FO	919138	806710	14

FII Derivatives	Buy	Sell	Net
Ind. Futures	2306.11	2715.63	(410)
Ind. Options	176210	174436	1440
Stk. Futures	21653	21305	344
Stk. Options	4640.98	4590.86	50

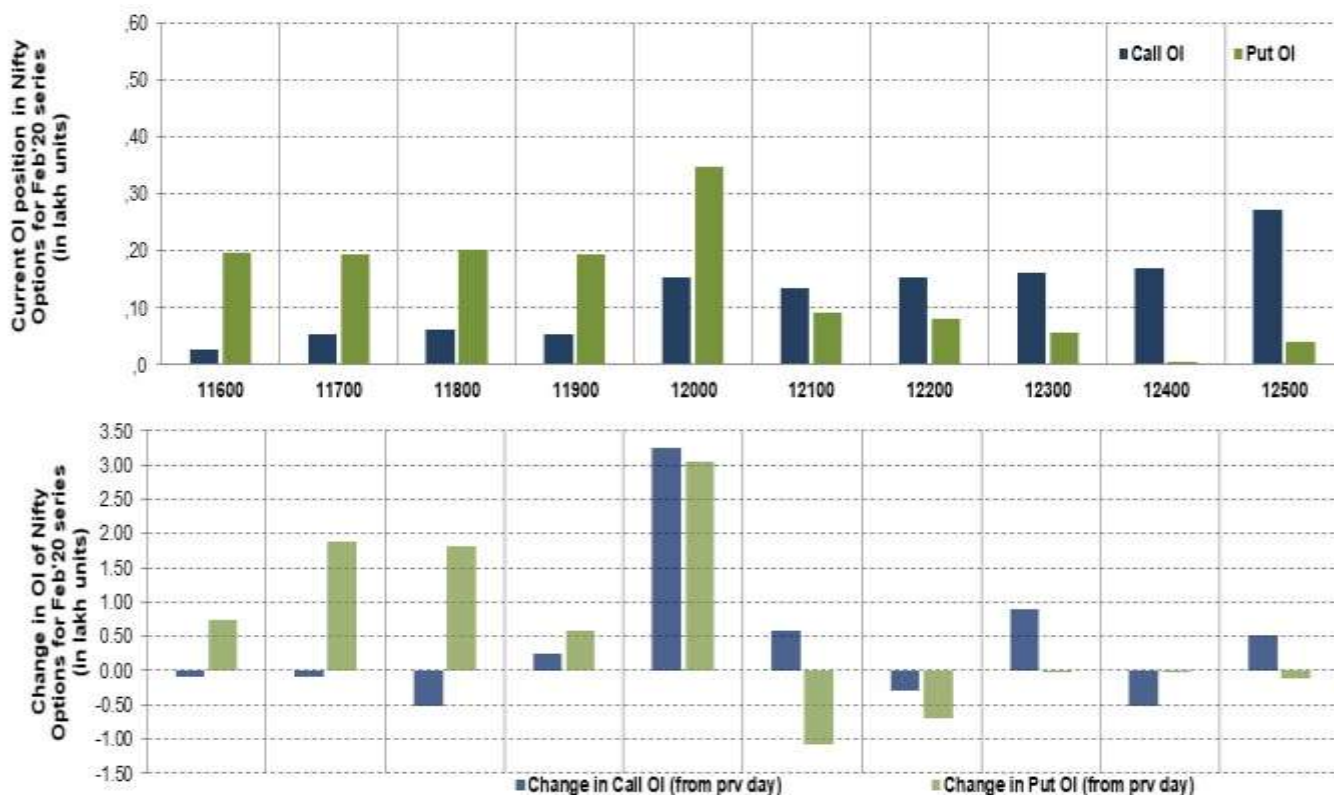
Nifty Futures



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 0.05 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 (2.72mn) and that for Puts was at 12,000 SP (3.50mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/02/20

Avg Avg



Nifty Cash prices have settled at 12031.5 down by 0.55 percent from the previous close. On the upper side it has resistance of 12100 and 12150 levels, while lower side it has support of 11950 and 11850 levels. Intraday traders should be cautious and take position accordingly.

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