

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12108	12053	12081	12126	12154	12200	Neutral	Buy	Buy
Sensex	41216	41015	41115	41280	41381	41545	Neutral	Buy	Buy
Nifty Futures	12128	12046	12087	12136	12177	12226	Neutral	Buy	Buy
Bank Nifty	31301	31064	31182	31344	31462	31624	Neutral	Neutral	Neutral
CNX IT	16452	16355	16404	16458	16507	16561	Buy	Buy	Buy
CNX Midcap	18206	18090	18148	18240	18299	18391	Buy	Buy	Neutral
CNX Small Cap	6191	6155	6173	6200	6217	6244	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41216.14	236.52	0.58
NIFTY	12107.90	76.40	0.64
MIDCAP	15835.65	54.92	0.35
SMLCAP	14749.95	-26.38	-0.18
BSEFMC	11452.80	-29.05	-0.25
AUTO	17737.55	89.76	0.51
POWER	1915.86	28.33	1.50
REALTY	2415.17	9.43	0.39
BSE IT	16116.01	1.00	0.01
BANDEX	35821.92	285.18	0.80
OILGAS	14234.77	58.06	0.41
METAL	9778.81	89.47	0.92

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.37	-0.04	-0.06
26-Feb-20 EUR-INR	78.04	-0.28	-0.36
26-Feb-20 GBP-INR	92.31	-0.09	-0.10
26-Feb-20 JPY- INR	65.07	-0.06	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	800	1015	124
BSE	1097	1408	194

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4706	4915	(209)
DII	3819	3475	345

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After two days fall, Indian equity bourses came back in green terrain on Tuesday. The start of the day was fabulous, amid reports that Finance Minister Nirmala Sitharaman met industry representatives on the proposed direct tax dispute resolution scheme that provides opportunity to taxpayers to pay outstanding taxes and get waiver of interest and penalty. Some support also came with Finance Minister Nirmala Sitharaman's statement that bad loans of public sector banks (PSBs) came down to Rs 7.27 lakh crore at the end of September 2019 from Rs 8.96 lakh crore at the end of March 2018.

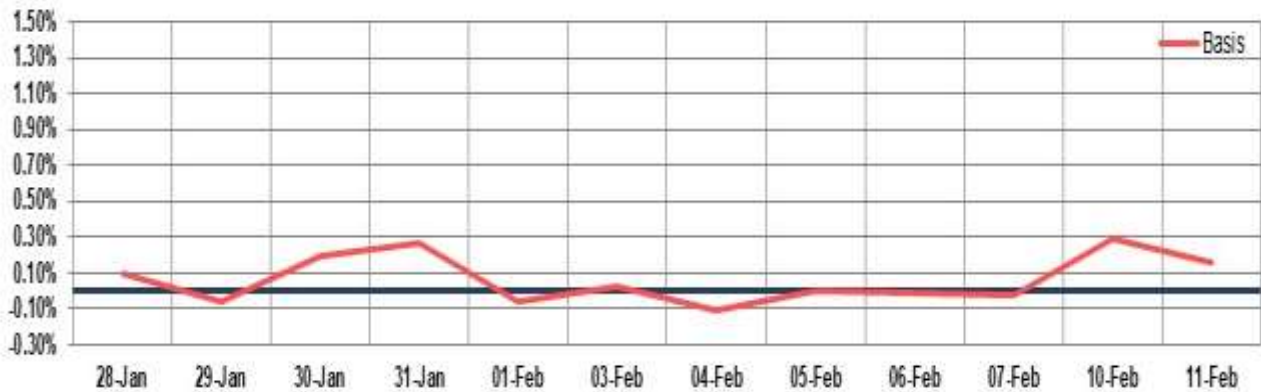
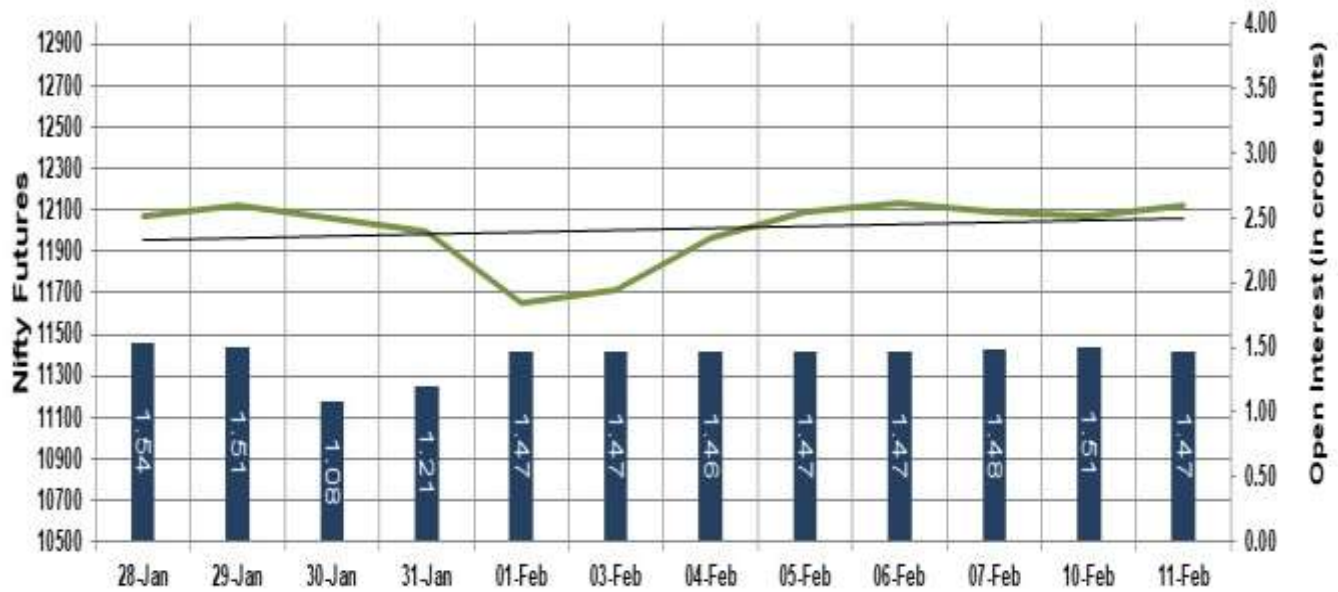
Key indices held their notable gains during whole trading session, on account of positive cues from the global markets. Traders got encouragement, after the Reserve Bank of India (RBI) announced detailed rules for exempting incremental car, home and micro, small and medium enterprises (MSMEs) loans from maintaining cash reserve ratio (CRR). The street also got some relief with Agriculture Minister Narendra Singh Tomar's statement that India is on track to become self-sufficient in production of the protein-rich commodity and will further boost the output to meet global demand.

Market Turnover & FII Derivative Data

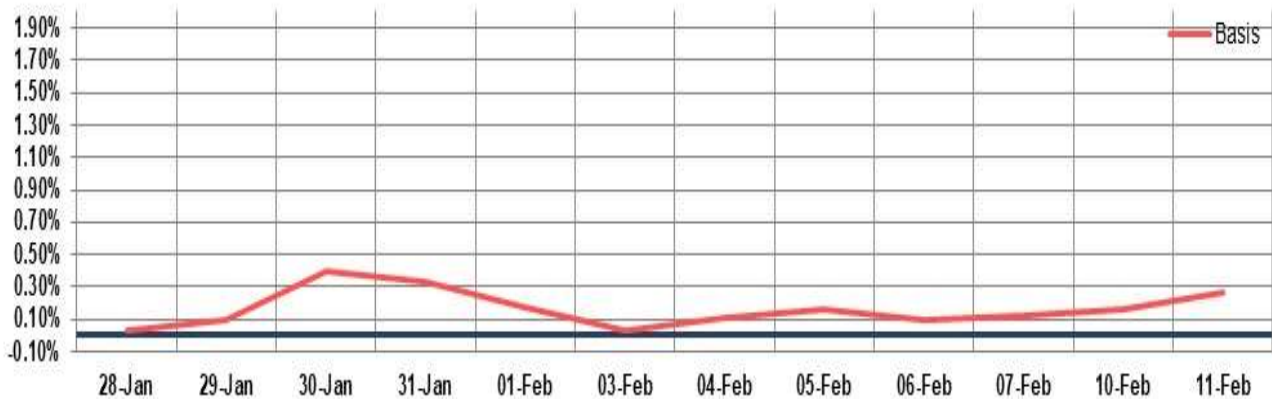
Market TO	Current	Previous	Net%
BSE CASH	2468	1791	38
NSE CASH	35117	33944	3
NSE FO	1140799	919138	24

FII Derivatives	Buy	Sell	Net
Ind. Futures	3751.21	2347.42	1404
Ind. Options	176210	174436	902
Stk. Futures	21653	21305	579
Stk. Options	4760.68	4716.92	44

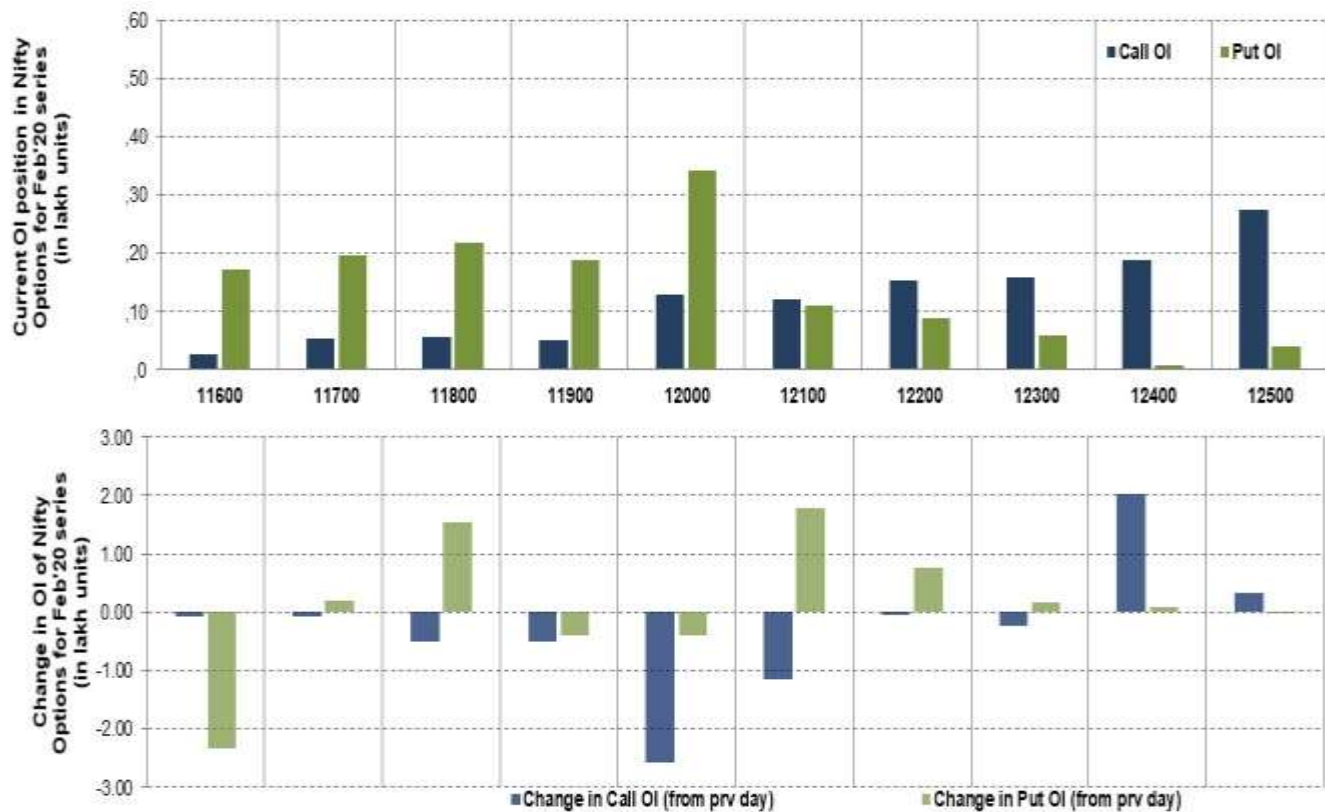
Nifty Futures



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 0.03 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.80mn) and that for Puts was at 12,000 SP (3.42mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12107.90 up by 0.64 percent from the previous close. On the upper side it has resistance of 12170 and 12220 levels, while lower side it has support of 12050 and 12000 levels. Intraday traders should be cautious and take position accordingly.

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