

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12175	12094	12134	12180	12220	12266	Neutral	Buy	Buy
Sensex	41460	41131	41296	41502	41667	41873	Neutral	Buy	Buy
Nifty Futures	12163	12102	12132	12176	12207	12251	Neutral	Buy	Buy
Bank Nifty	31230	30885	31057	31353	31526	31822	Neutral	Neutral	Neutral
CNX IT	16673	16445	16559	16628	16742	16811	Buy	Buy	Buy
CNX Midcap	18125	17990	18057	18126	18194	18263	Neutral	Buy	Neutral
CNX Small Cap	6175	6138	6157	6175	6194	6213	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41459.79	-106.11	-0.26
NIFTY	12174.65	-26.55	-0.22
MIDCAP	15786.76	-2.22	-0.01
SMLCAP	14741.72	10.67	0.07
BSEFMC	11678.09	7.80	0.07
AUTO	17800.50	-43.95	-0.25
POWER	1895.59	-1.90	-0.10
REALTY	2383.68	-11.96	-0.50
BSE IT	16372.15	143.47	0.88
BANKEK	35755.17	-338.72	-0.94
OILGAS	14169.00	-91.92	-0.64
METAL	9783.80	-61.31	-0.62

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.39	-0.04	-0.06
26-Feb-20 EUR-INR	77.68	-0.40	-0.51
26-Feb-20 GBP-INR	92.72	-0.06	-0.07
26-Feb-20 JPY- INR	65.16	0.14	0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	803	1011	111
BSE	1048	1442	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5502	4440	1061
DII	2952	3912	(960)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks faced rough ride on Thursday's trading session, with Sensex and Nifty ending lower by around 0.25% each. After a cautious opening, key indices remained lackluster throughout the day, as India's factory output growth, measured in terms of Index of Industrial Production (IIP), contracted by 0.3% in December 2019 as compared to expansion of 2.5% in December 2018, mainly on account of a decline in manufacturing sector output. Adding more worries among traders, India's retail inflation based on Consumer Price Index (CPI) jumped to 7.59% in January 2020. The CPI was 1.97% in January 2019 and 7.35% in December 2019.

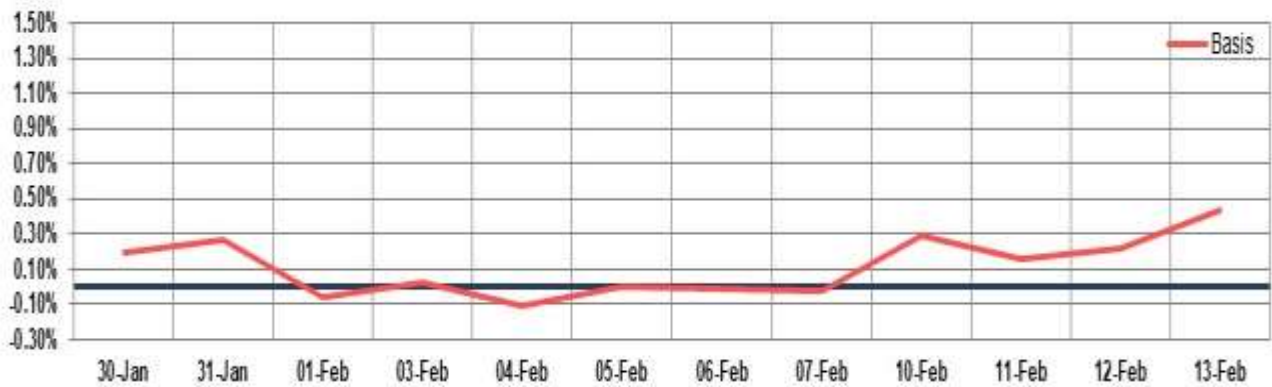
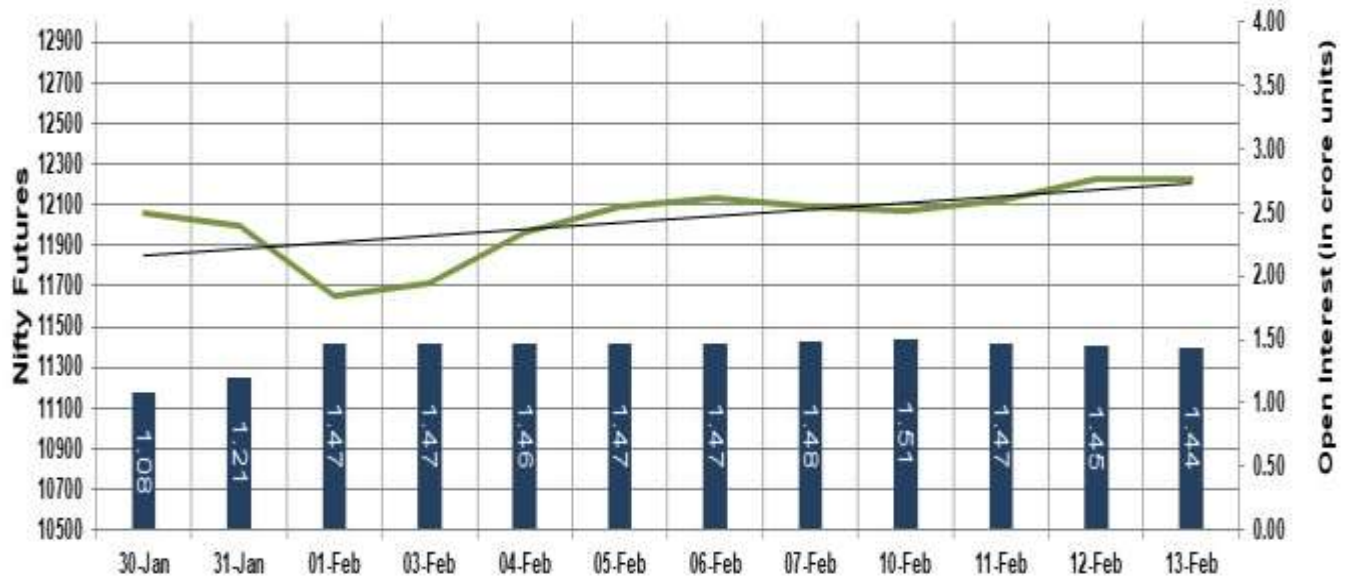
Weak trade continued over the Dalal Street in the second half of the trading session, on the back of Finance Minister Nirmala Sitharaman's statement that Goods and Services Tax (GST) compensation to states is delayed due to inadequate realisation of cess and that the Centre was not according any differential treatment to states. Market participants paid no heed towards Chief Economic Advisor Krishnamurthy Subramanian's statement that the coronavirus outbreak in China provides an opportunity for India to expand exports. India is one of China's leading trade partners in Asia and has a huge trade deficit with that country.

Market Turnover & FII Derivative Data

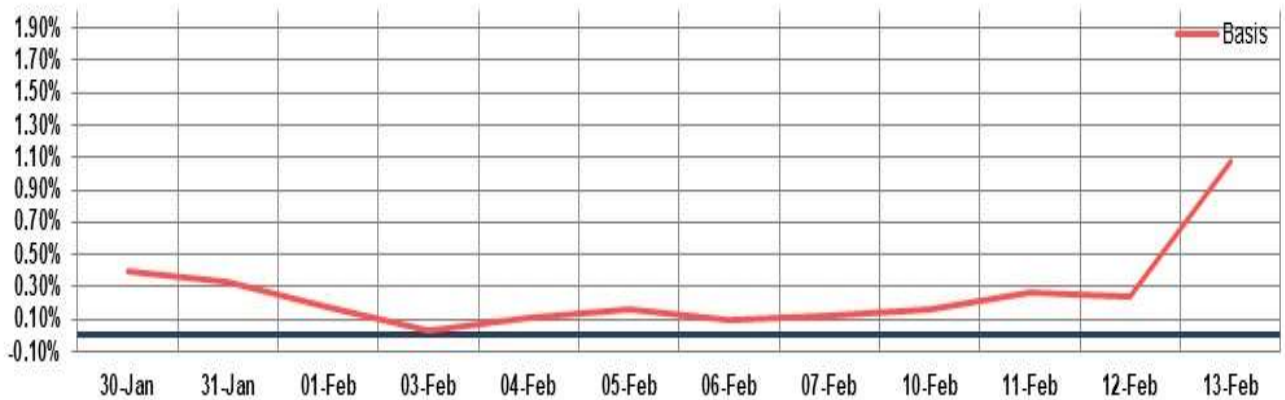
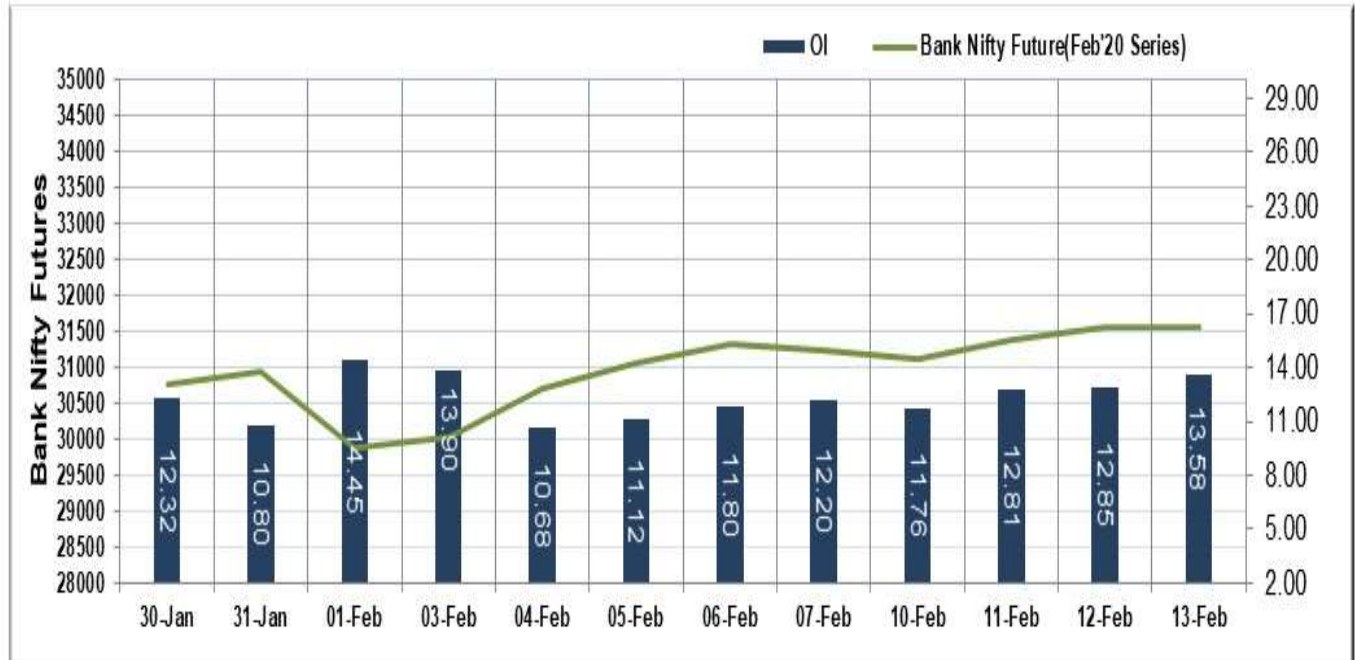
Market TO	Current	Previous	Net%
BSE CASH	2195	2678	(18)
NSE CASH	34361	35928	(4)
NSE FO	2846772	1302550	119

FII Derivatives	Buy	Sell	Net
Ind. Futures	2276.05	3511.33	(1235)
Ind. Options	176210	174436	1072
Stk. Futures	21653	21305	523
Stk. Options	4173.90	4120.55	53

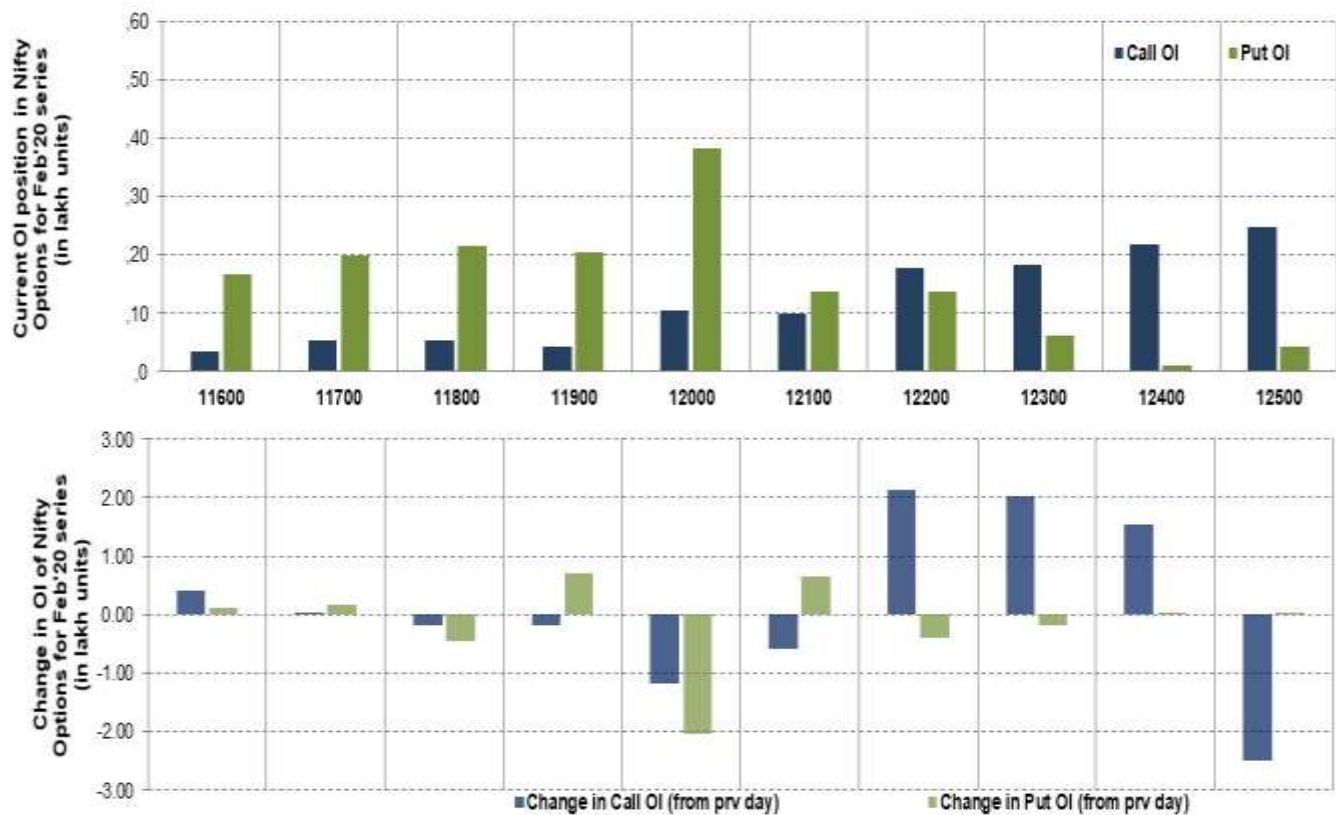
Nifty Futures



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 a reduction of 0.30million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.50mn) and that for Puts was at 12,000 SP (3.83mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12174.65 down by 0.22 percent from the previous close. On the upper side it has resistance of 12230 and 12270 levels, while lower side it has support of 12120 and 12070 levels. Intraday traders should be cautious and take position accordingly.

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