

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12113	11995	12054	12150	12210	12306	Neutral	Buy	Buy
Sensex	41258	40862	41060	41381	41579	41900	Neutral	Buy	Buy
Nifty Futures	12129	12004	12067	12164	12226	12323	Neutral	Buy	Buy
Bank Nifty	30835	30355	30595	31016	31256	31676	Sell	Neutral	Neutral
CNX IT	16643	16494	16569	16698	16773	16902	Buy	Buy	Buy
CNX Midcap	17979	17780	17879	18052	18152	18324	Neutral	Buy	Neutral
CNX Small Cap	6160	6111	6136	6174	6198	6236	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41257.74	-202.05	-0.49
NIFTY	12113.45	-61.20	-0.50
MIDCAP	15662.10	-124.66	-0.79
SMLCAP	14682.65	-59.07	-0.40
BSEFMC	11531.99	-146.20	-1.25
AUTO	17589.40	-211.10	-1.19
POWER	1851.73	-43.86	-2.31
REALTY	2357.82	-25.86	-1.08
BSE IT	16332.89	-39.26	-0.24
BANKEK	35359.65	-395.52	-1.11
OILGAS	14083.38	-85.62	-0.60
METAL	9639.21	-144.59	-1.48

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.44	0.04	0.06
26-Feb-20 EUR-INR	77.52	-0.19	-0.24
26-Feb-20 GBP-INR	93.16	0.42	0.45
26-Feb-20 JPY- INR	65.10	-0.04	-0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	636	1198	108
BSE	912	1628	169

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4272	4977	(705)
DII	4037	3818	220

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses faltered for the 2nd straight day on Friday, with Sensex & Nifty losing around 0.50% each. The start of the day was on firm note, as rating agency Standard and Poor's affirmed India's sovereign rating at BBB- with stable outlook, saying the country's GDP growth is likely to gradually recover towards longer-term trend rates over the next two to three years. But soon, indices turned weak, with the International Monetary Fund's communications director Gerry Rice's statement that India's economy looks weaker than the IMF projected earlier in January and the government needs to focus on more ambitious structural and financial sector reform measures.

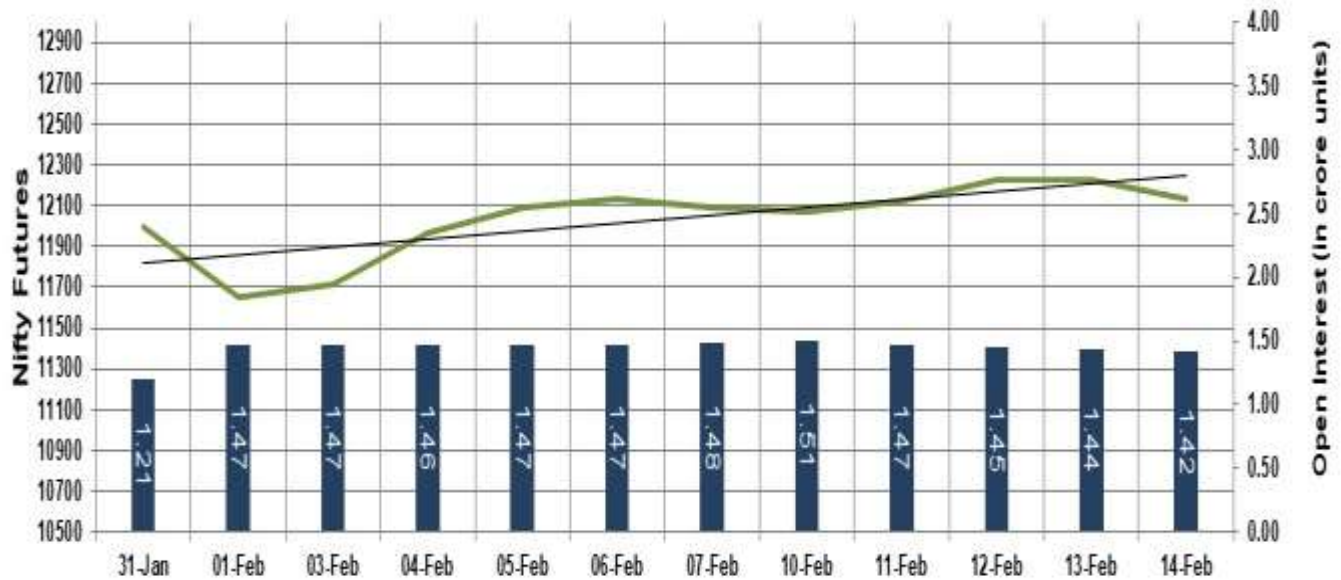
Volatility remained over the Dalal Street till the end of the trading session, on the back of weak cues from the European markets along with rising inflation in the country. India's Wholesale price index (WPI) inflation spiked sharply to 3.1 percent in the month of January 2020 as against 2.59 percent for the previous month and 2.76 percent during the corresponding month of the previous year. Adding more anxiety among investors, a report by Moody's said that the Reserve Bank of India's recent asset recognition norms that allows banks not to treat real estate loans as restructured for one year is credit negative for Indian banks.

Market Turnover & FII Derivative Data

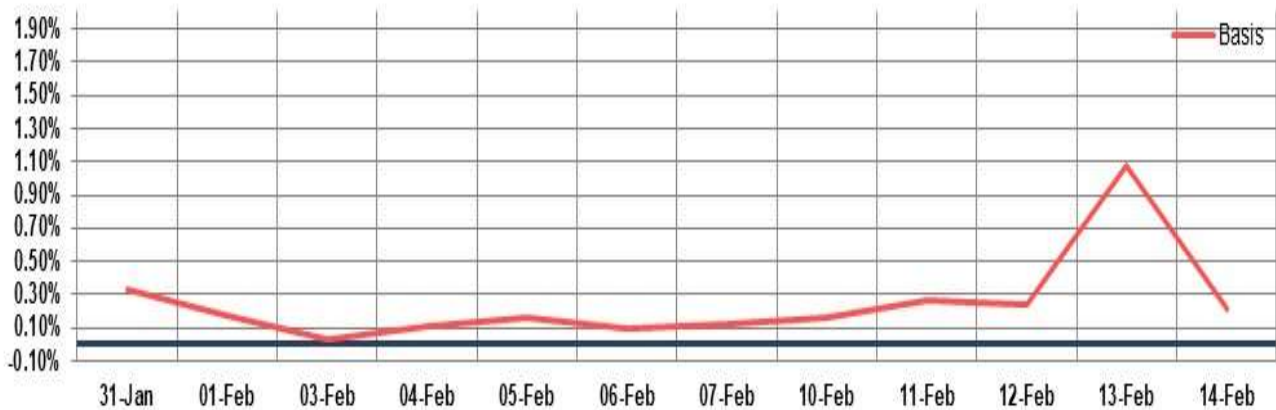
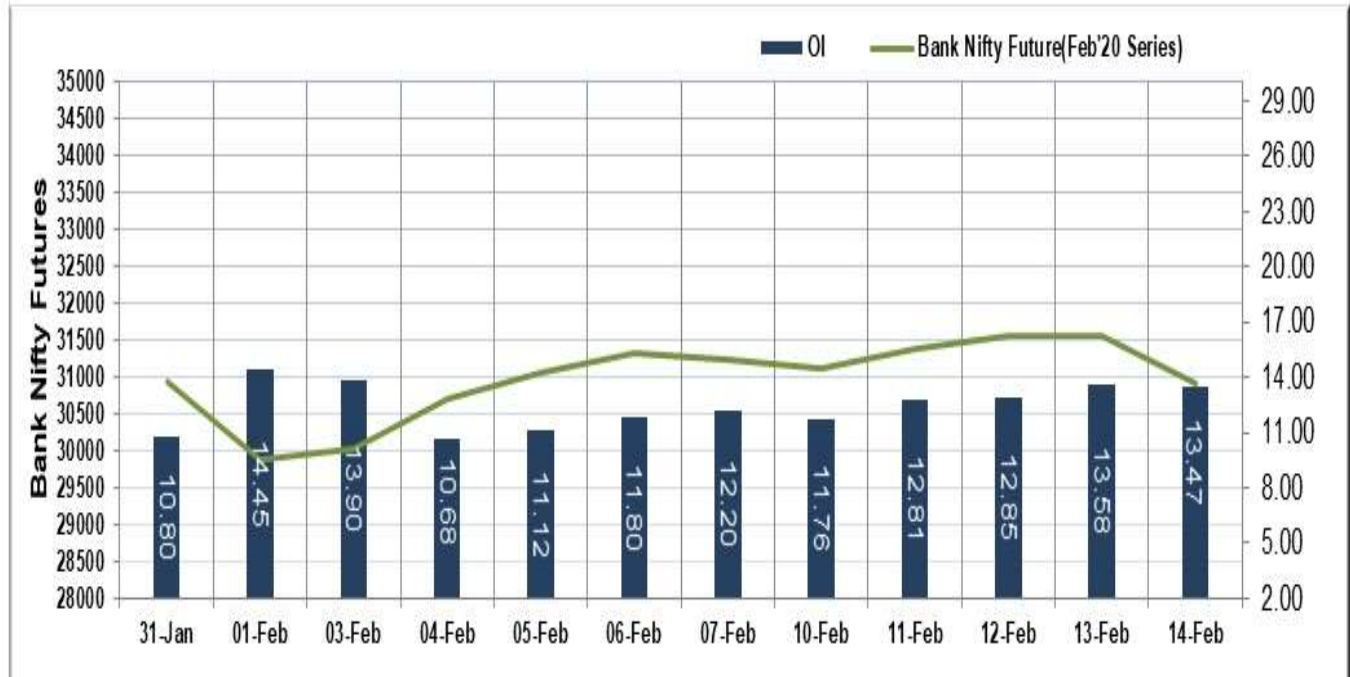
Market TO	Current	Previous	Net%
BSE CASH	2401	2678	(10)
NSE CASH	38127	35928	6
NSE FO	1246566	1302550	(4)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3806.90	3698.32	109
Ind. Options	176210	174436	840
Stk. Futures	21653	21305	(513)
Stk. Options	7148.39	7287.41	(139)

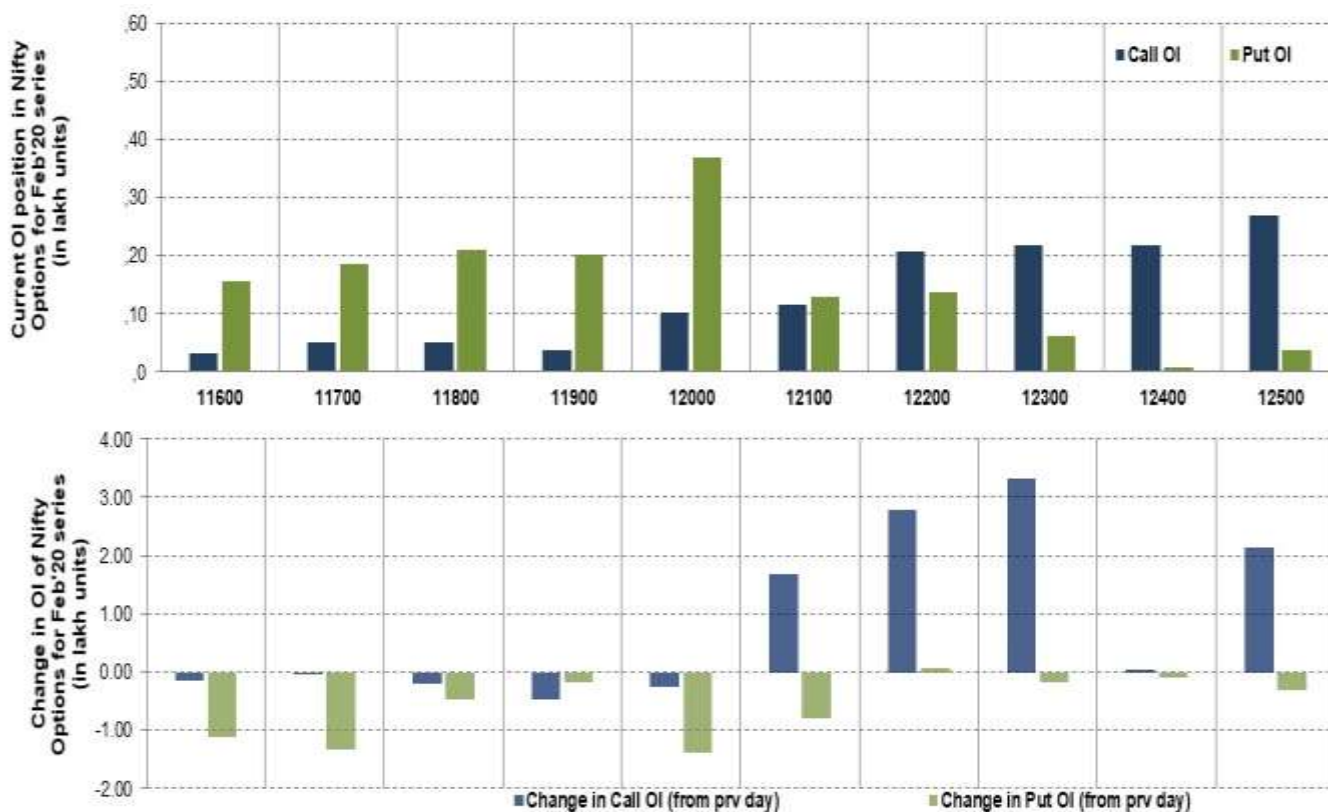
Nifty Futures



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 0.21million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.70mn) and that for Puts was at 12,000 SP (3.70mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/02/20
Avg Avg



Nifty Cash prices have settled at 12113.45 down by 0.50 percent from the previous close. On the upper side it has resistance of 12200 and 12260 levels, while lower side it has support of 12060 and 11990 levels. Intraday traders should be cautious and take position accordingly.

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