

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12046	11958	12002	12081	12125	12203	Sell	Buy	Buy
Sensex	41056	40779	40917	41169	41307	41559	Sell	Buy	Buy
Nifty Futures	12079	11991	12035	12097	12141	12202	Sell	Buy	Buy
Bank Nifty	30681	30402	30541	30770	30909	31137	Sell	Neutral	Neutral
CNX IT	16648	16519	16583	16661	16725	16802	Buy	Buy	Buy
CNX Midcap	17825	17649	17737	17880	17968	18111	Neutral	Buy	Neutral
CNX Small Cap	6081	6002	6041	6113	6152	6223	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41055.69	-202.05	-0.49
NIFTY	12045.80	-67.65	-0.56
MIDCAP	15518.94	-143.16	-0.91
SMLCAP	14532.45	-150.20	-1.02
BSEFMC	11456.78	-75.11	-0.65
AUTO	17521.32	-68.08	-0.39
POWER	1819.23	-32.50	-1.76
REALTY	2321.70	-36.12	-1.53
BSE IT	16380.34	47.45	0.29
BANKEK	35220.50	-139.15	-0.39
OILGAS	13747.30	-336.08	-2.39
METAL	9546.64	-92.57	-0.96

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.34	-0.09	-0.12
26-Feb-20 EUR-INR	77.43	-0.09	-0.11
26-Feb-20 GBP-INR	92.88	-0.26	-0.27
26-Feb-20 JPY- INR	64.99	-0.11	-0.17

Advance/ Decline	Adv	Dec	Un Ch.
NSE	547	1318	106
BSE	800	1750	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3407	3781	(374)
DII	3294	3449	(154)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day of trade with a cut of around half a percent on Monday. Sentiments also got some support with the Reserve Bank of India's (RBI) data showing that the country's foreign exchange reserves rose by \$1.701 billion to a lifetime high of \$473 billion in the week to February 7 on account of increase in foreign currency assets. But traders turned pessimistic and key gauges entered into red terrain as some cautiousness crept in with the commerce ministry's data showing that the country's exports contracted for the sixth month in a row by 1.66% in January to \$25.97 billion. Imports too declined by 0.75% \$41.14 billion, leaving a trade deficit of \$15.17 billion during the month under review.

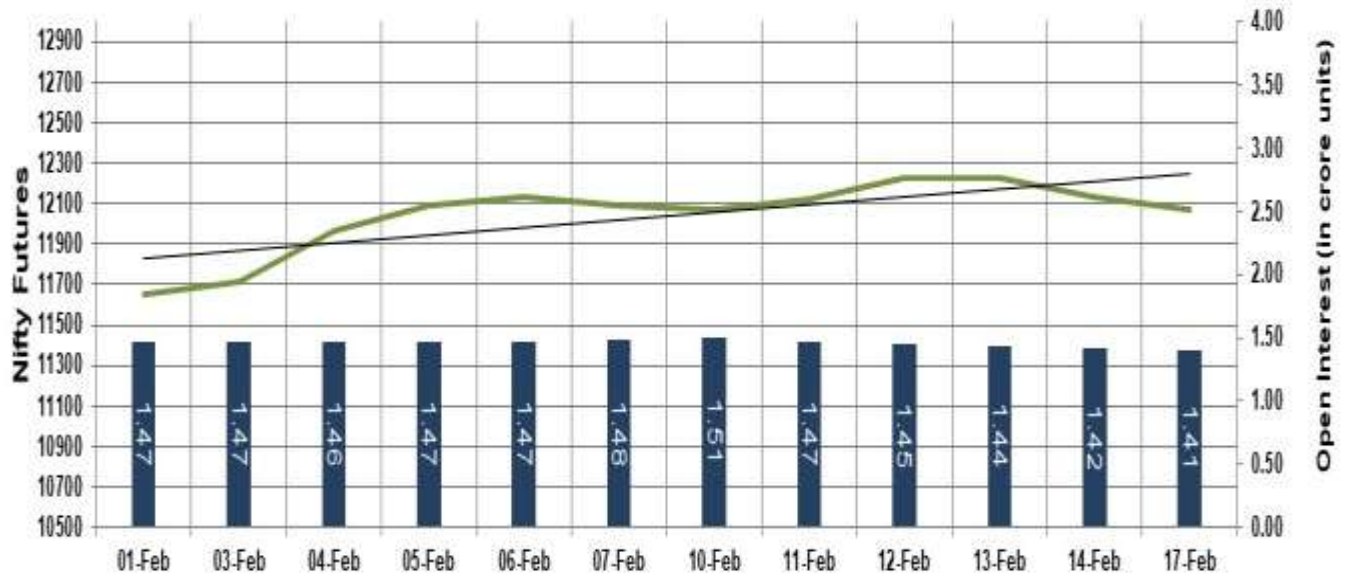
Markets extended losses in second half of the trade as sentiments remained dampened on report that Global rating agency Moody's said that India's economic recovery is likely to be shallow and expand at a slower pace of 5.4 per cent in Calendar 2020 than the earlier estimate of 6.6 per cent. Traders were eyeing the outcome of Finance Minister Nirmala Sitharaman's press conference. Nirmala Sitharaman is holding an interactive session with trade and industry representatives, intellectuals, influencers, economics professors, professionals on Budget 2020 in Bengaluru today.

Market Turnover & FII Derivative Data

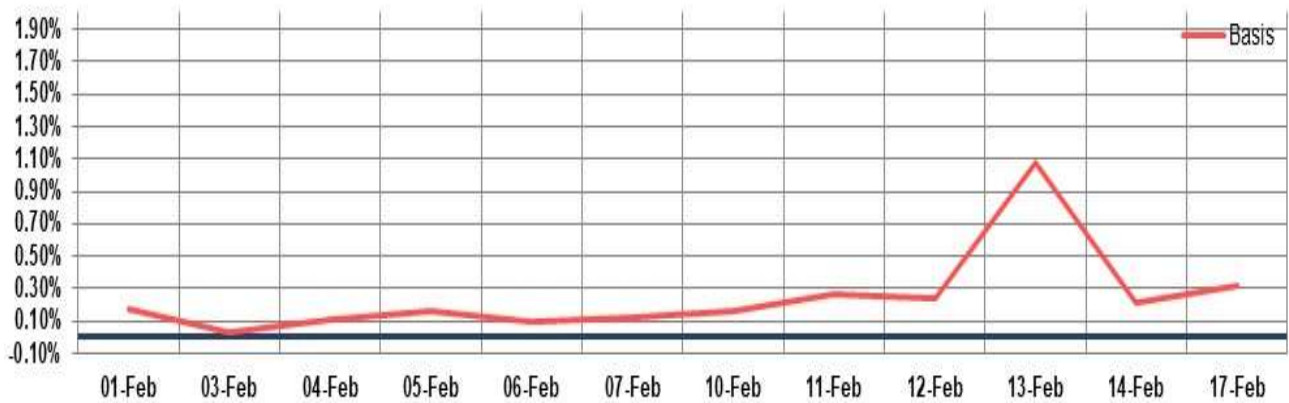
Market TO	Current	Previous	Net%
BSE CASH	1731	2401	(28)
NSE CASH	33456	38127	(12)
NSE FO	1076069	1246566	(14)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3112.27	2592.53	520
Ind. Options	176210	174436	1106
Stk. Futures	21653	21305	(611)
Stk. Options	5778.44	5853.17	(75)

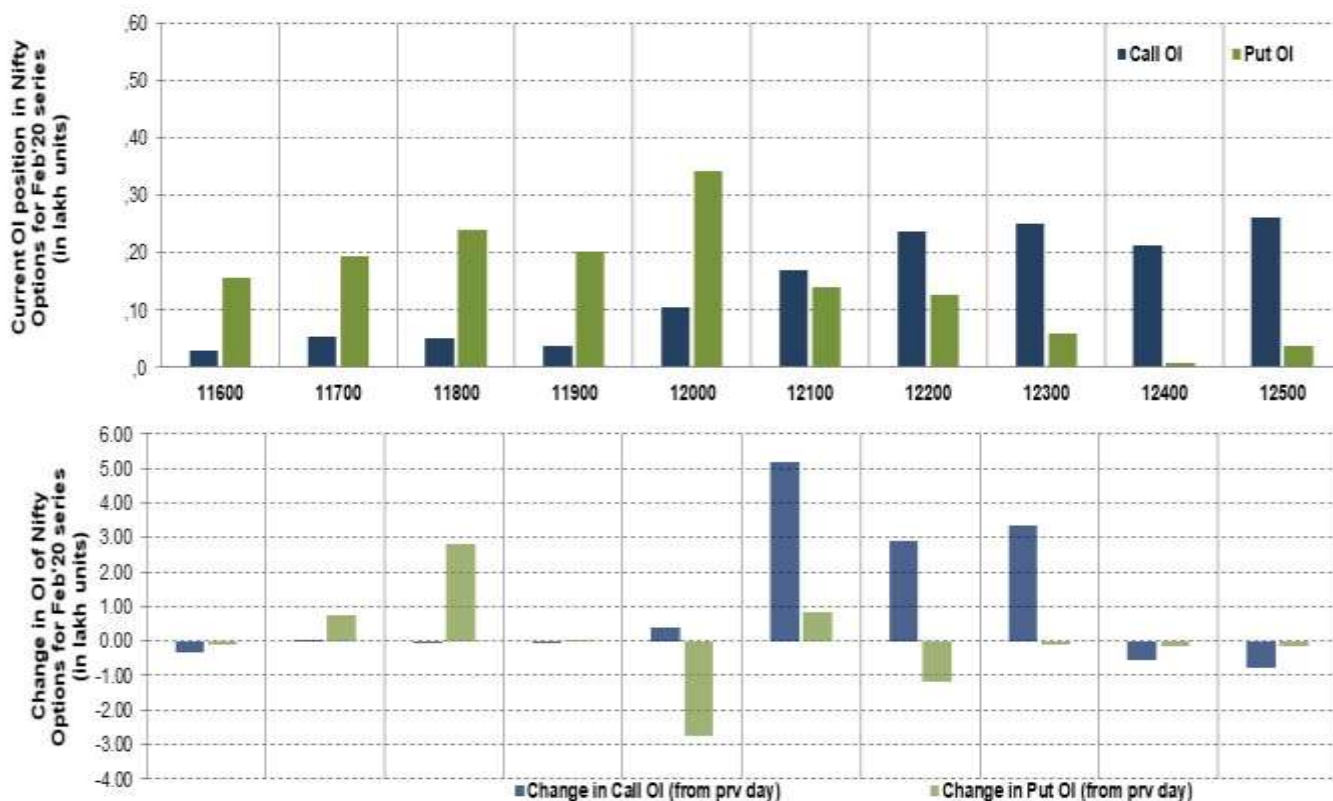
Nifty Futures



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 0.08million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.63mn) and that for Puts was at 12,000 SP (3.42mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12045.80 down by 0.56 percent from the previous close. On the upper side it has resistance of 12160 and 12220 levels, while lower side it has support of 11990 and 11930 levels. Intraday traders should be cautious and take position accordingly.

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