

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11993	11854	11923	11977	12046	12100	Sell	Buy	Buy
Sensex	40894	40418	40656	40849	41088	41281	Sell	Buy	Buy
Nifty Futures	12019	11873	11946	11996	12070	12120	Sell	Buy	Buy
Bank Nifty	30563	30062	30312	30503	30753	30943	Sell	Neutral	Neutral
CNX IT	16749	16436	16592	16683	16839	16930	Buy	Buy	Buy
CNX Midcap	17726	17457	17591	17695	17830	17934	Neutral	Buy	Neutral
CNX Small Cap	6060	5929	5995	6038	6103	6146	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40894.38	-161.31	-0.39
NIFTY	11992.50	-53.30	-0.44
MIDCAP	15425.51	-93.43	-0.60
SMLCAP	14467.43	-65.02	-0.45
BSEFMC	11385.33	-71.45	-0.62
AUTO	17332.46	-188.86	-1.08
POWER	1807.86	-11.37	-0.62
REALTY	2299.24	-22.46	-0.97
BSE IT	16465.01	84.67	0.52
BANKEK	35109.49	-111.01	-0.32
OILGAS	13775.76	28.46	0.21
METAL	9432.76	-113.88	-1.19

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.58	0.24	0.33
26-Feb-20 EUR-INR	77.60	0.15	0.19
26-Feb-20 GBP-INR	93.33	0.39	0.42
26-Feb-20 JPY- INR	65.25	0.27	0.41

Advance/ Decline	Adv	Dec	Un Ch.
NSE	5133	5207	(74)
BSE	4361	4670	(309)

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 bourses settled Tuesday's trading session off day's low points. After a lackluster start, bourses remained negative throughout the day, as Care Ratings' report stated that performance of companies during the quarter ended December of the financial year 2019-20 was weak with contraction in revenue and moderation in the growth rate of net profits. Adding more worries, International Monetary Fund (IMF) said that the goods and services tax (GST) collections in India have been below potential. The organisation said that multiple rates along with exemptions and implementation challenges have affected the GST collections.

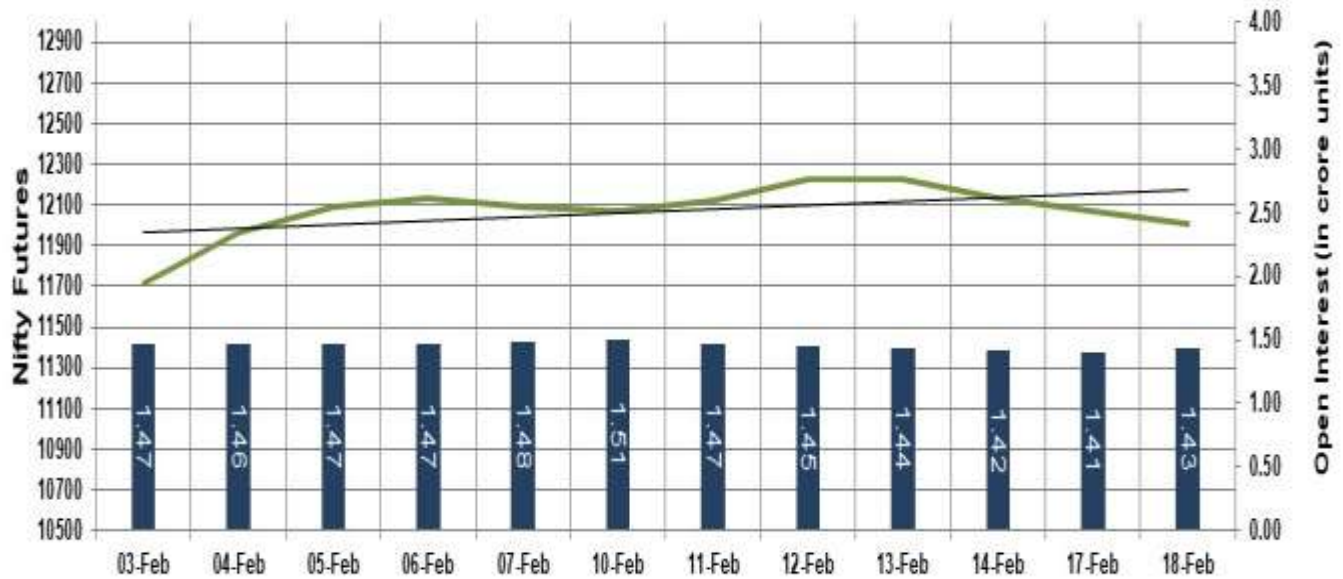
However, in the last hour of the day, indices managed to trim most of their losses, with a US-based think tank World Population Review report showing that India emerged as the world's fifth largest economy by overtaking the UK and France in 2019. Traders got some support, as Union Finance Minister Nirmala Sitharaman defended the fiscal deficit figures in the union budget and termed it as absolutely realistic. She noted that the government has been absolutely realistic both on the score of revenue generation and on the score of what can spend or borrow, so figures therefore are absolutely realistic keeping in mind the economy.

Market Turnover & FII Derivative Data

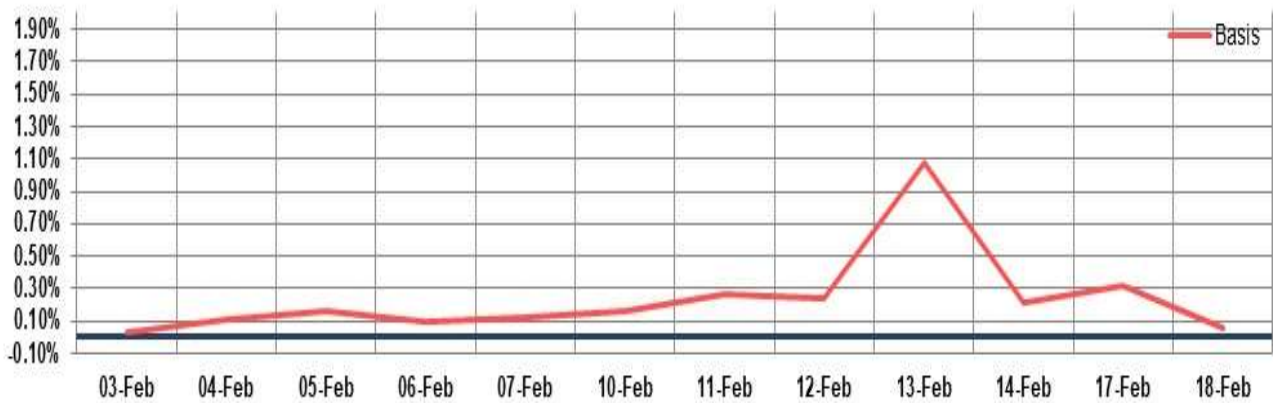
Market TO	Current	Previous	Net%
BSE CASH	2540	1731	47
NSE CASH	38232	33456	14
NSE FO	1489668	1076069	38

FII Derivatives	Buy	Sell	Net
Ind. Futures	4156.26	4615.84	(460)
Ind. Options	176210	174436	976
Stk. Futures	21653	21305	(1101)
Stk. Options	6180.09	6153.97	26

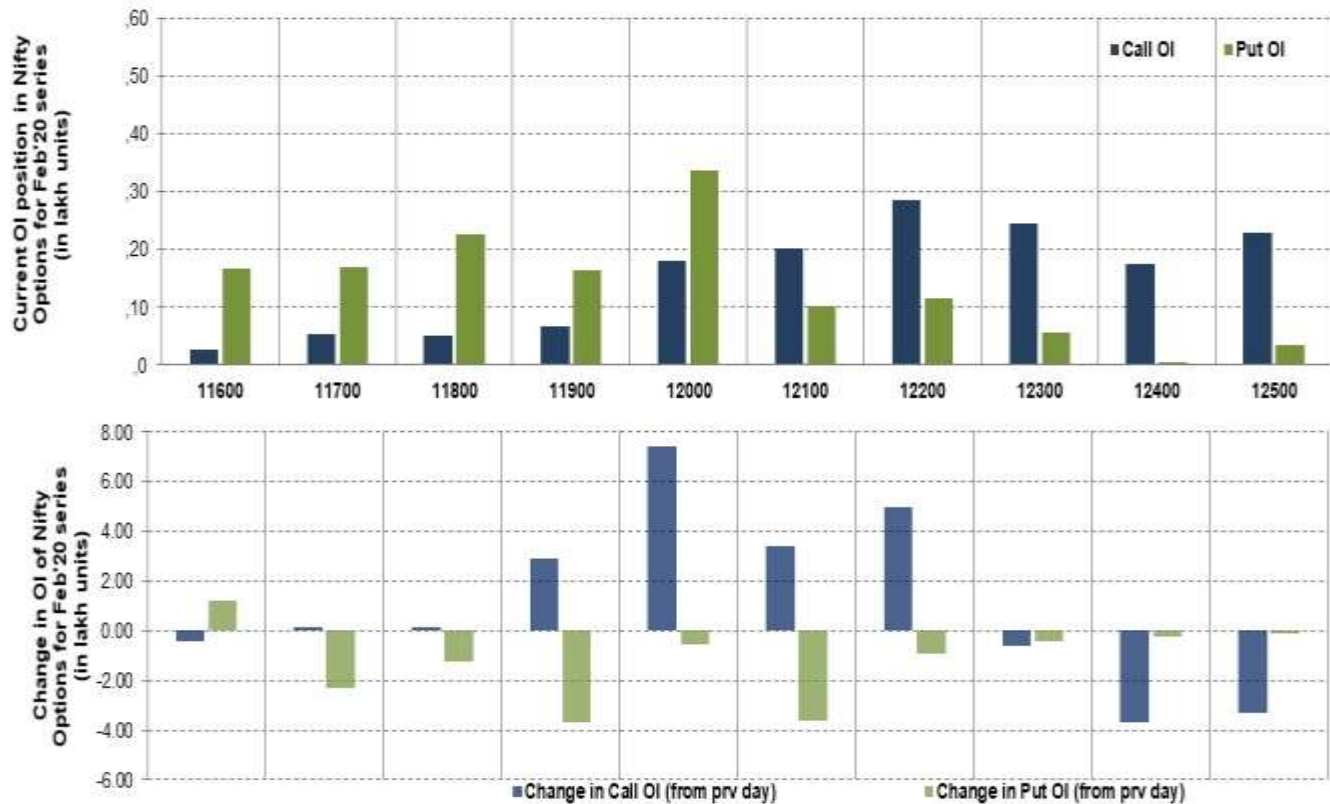
Nifty Futures



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 12,200 SP from the Feb month expiry was the most active call with an addition of 0.50 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (3.00mn) and that for Puts was at 12,000 SP (3.40mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11992.50 down by 0.44 percent from the previous close. On the upper side it has resistance of 12060 and 12120 levels, while lower side it has support of 11930 and 11890 levels. Intraday traders should be cautious and take position accordingly.

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