

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12081	12021	12051	12101	12131	12182	Neutral	Neutral	Buy
Sensex	41170	40969	41070	41235	41335	41500	Neutral	Neutral	Buy
Nifty Futures	12081	12005	12043	12103	12141	12201	Neutral	Neutral	Buy
Bank Nifty	30943	30527	30735	30910	31118	31293	Neutral	Neutral	Neutral
CNX IT	16649	16486	16568	16706	16787	16925	Neutral	Buy	Buy
CNX Midcap	18110	17877	17994	18104	18220	18330	Buy	Buy	Neutral
CNX Small Cap	6162	6114	6138	6167	6191	6221	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41170.12	-152.88	-0.37
NIFTY	12080.85	-45.05	-0.37
MIDCAP	15694.41	62.50	0.40
SMLCAP	14746.52	74.94	0.51
BSEFMC	11496.05	-67.80	-0.59
AUTO	17365.27	26.80	0.15
POWER	1841.66	6.33	0.34
REALTY	2320.42	-10.16	-0.44
BSE IT	16346.38	-123.60	-0.75
BANKEK	35318.49	137.12	0.39
OILGAS	13888.63	-109.11	-0.78
METAL	9634.87	85.65	0.90

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.67	0.12	0.17
26-Feb-20 EUR-INR	77.38	-0.18	-0.24
26-Feb-20 GBP-INR	92.23	-1.05	-1.13
26-Feb-20 JPY- INR	63.94	-1.30	-2.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	929	903	134
BSE	1220	1305	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7632	6137	1495
DII	3768	4468	(700)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last trading day of the week closed on lackluster note, with the Sensex and the Nifty ending lower by around 150 and 50 points, respectively. The start of the session was on a cautious note, impacted by the Reserve Bank of India (RBI) Governor Shaktikanta Das' statement that the coronavirus outbreak will have a limited impact on India but the global GDP and trade will definitely get affected due to the large size of the Chinese economy. In afternoon deals, key benchmarks managed to keep their heads in green terrain for some duration, despite weak cues from the global markets.

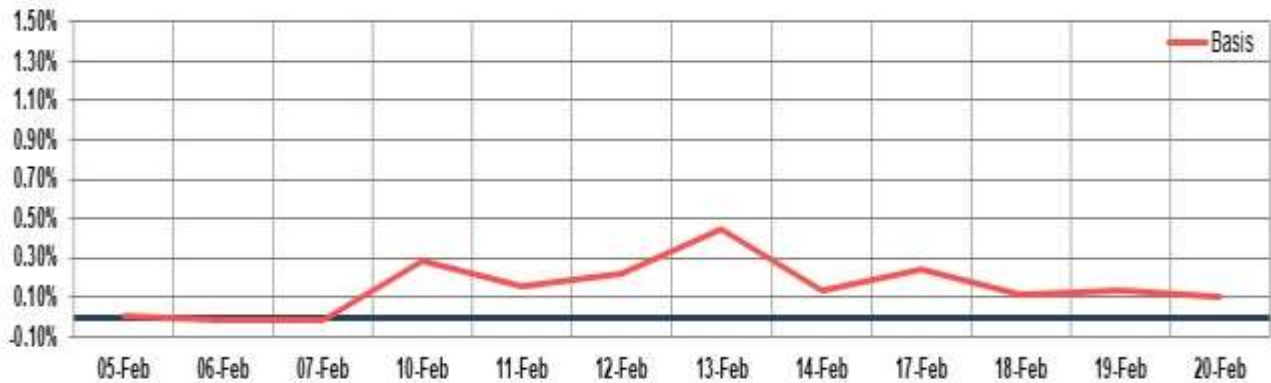
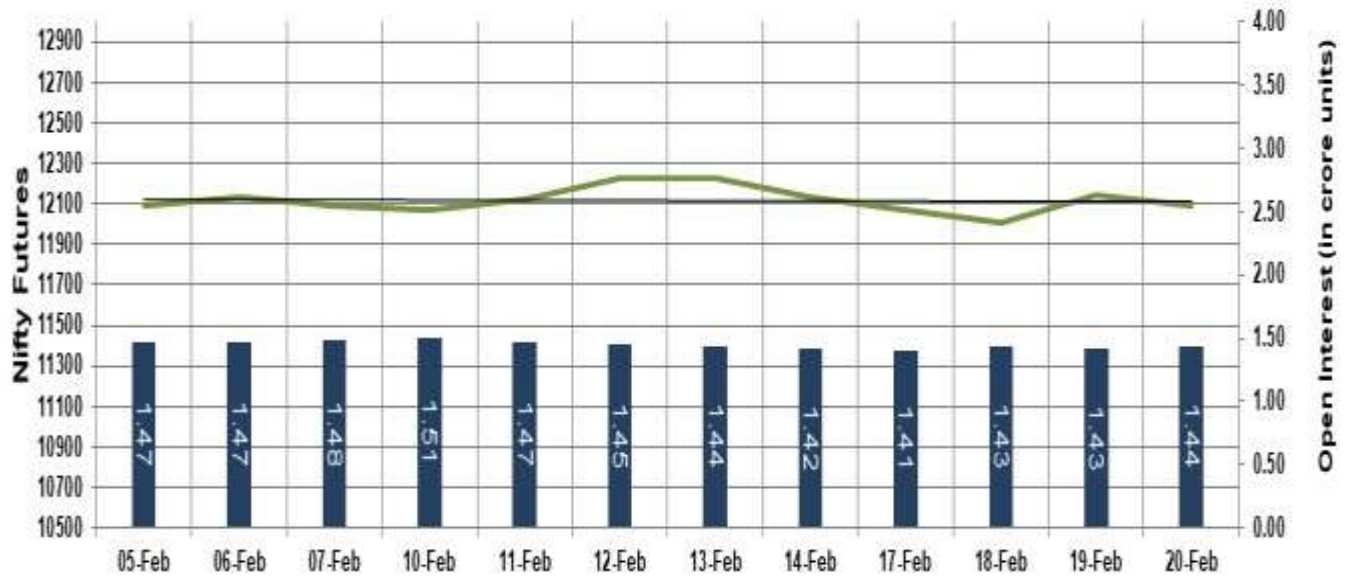
But, in the last leg of the trade, losses got intensified over the street, amid Fitch Ratings' report stating that with deceleration in growth and tight liquidity conditions, the country's financial institution sector may continue to face challenging operating environment. Traders overlooked a report that the CCEA approved a new central sector scheme 'Formation and Promotion of Farmer Produce Organizations' to form and promote 10,000 new FPOs in five years period from 2019-20 to 2023-24 with budgetary support of Rs 4,496 crore as part of its efforts to cut production cost and boost income of farming community.

Market Turnover & FII Derivative Data

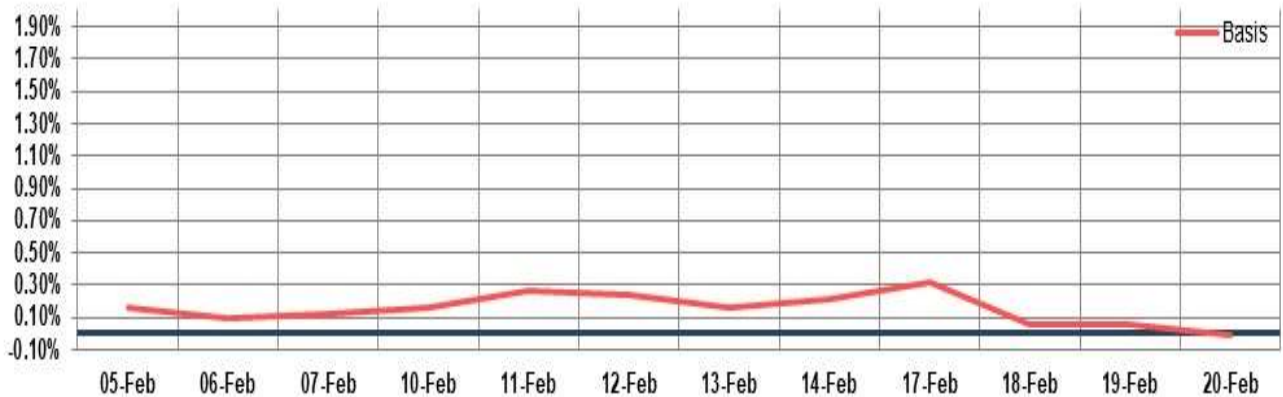
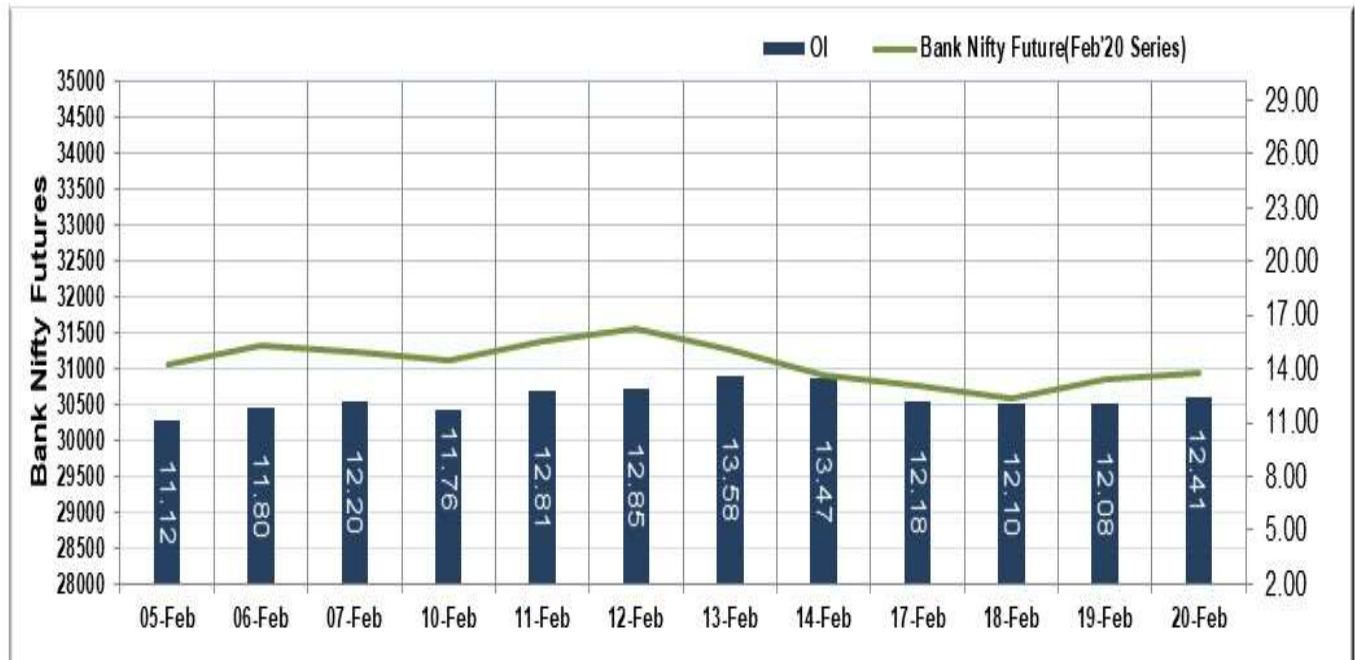
Market TO	Current	Previous	Net%
BSE CASH	2674	2140	25
NSE CASH	44307	37908	17
NSE FO	3314285	1739011	91

FII Derivatives	Buy	Sell	Net
Ind. Futures	3278.75	4031.63	(753)
Ind. Options	176210	174436	(546)
Stk. Futures	21653	21305	97
Stk. Options	6936.77	6925.59	11

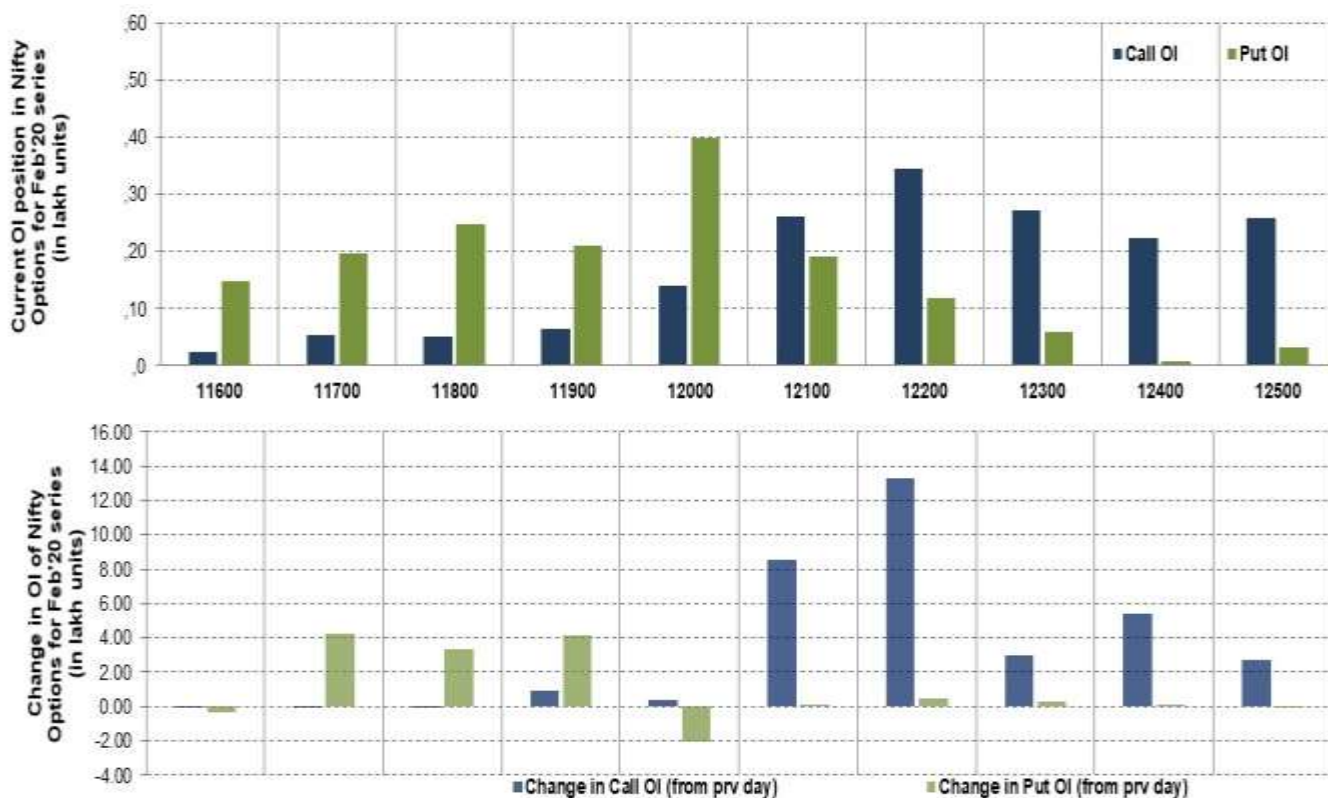
Nifty Futures



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 1.33 million in open interest.
- Among Nifty puts, 12,000 SP from the Feb month expiry was the most active put with a reduction of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (3.45mn) and that for Puts was at 12,000 SP (4.00mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 12080.85 down by 0.37 percent from the previous close. On the upper side it has resistance of 12170 and 12220 levels, while lower side it has support of 12000 and 11950 levels. Intraday traders should be cautious and take position accordingly.

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