

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11829	11686	11758	11885	11957	12084	Sell	Neutral	Buy
Sensex	40363	39838	40101	40569	40831	41300	Sell	Neutral	Buy
Nifty Futures	11833	11717	11775	11872	11930	12028	Sell	Neutral	Buy
Bank Nifty	30455	30254	30355	30528	30629	30803	Sell	Neutral	Neutral
CNX IT	16462	16210	16336	16543	16668	16875	Neutral	Buy	Buy
CNX Midcap	17764	17554	17659	17847	17952	18141	Neutral	Buy	Neutral
CNX Small Cap	6041	5967	6004	6073	6110	6179	Neutral	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40363.23	-806.89	-1.96
NIFTY	11829.40	-251.45	-2.08
MIDCAP	15444.08	-250.33	-1.60
SMLCAP	14513.15	-233.37	-1.58
BSEFMC	11308.68	-187.37	-1.63
AUTO	16776.26	-589.01	-3.39
POWER	1809.85	-31.81	-1.73
REALTY	2271.45	-48.97	-2.11
BSE IT	16176.41	-169.97	-1.04
BANKEK	34957.15	-561.34	-1.58
OILGAS	13572.24	-316.39	-2.28
METAL	9084.32	-550.55	-5.71

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	72.03	0.36	0.51
26-Feb-20 EUR-INR	77.97	0.59	0.76
26-Feb-20 GBP-INR	92.90	0.66	0.72
26-Feb-20 JPY- INR	64.73	0.78	1.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	475	1379	123
BSE	726	1796	176

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5969	7130	(1161)
DII	4172	3655	516

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity bourses settled with deep cuts on Monday's trading session. After a weak start, indices remained under a grip of bears throughout the day, as think tank National Council of Applied Economic Research (NCAER) pegged the India's economic growth for the current fiscal at 4.9%, a tad down from 5% estimated by the National Statistical Office (NSO). Market participants were seen taking note of the retirement fund body, EPFO's latest 'Provisional Estimate of Net Payroll' report showing that India created 1008600 new jobs in the month of December 2019 as against revised figure of 1009238 in November 2019.

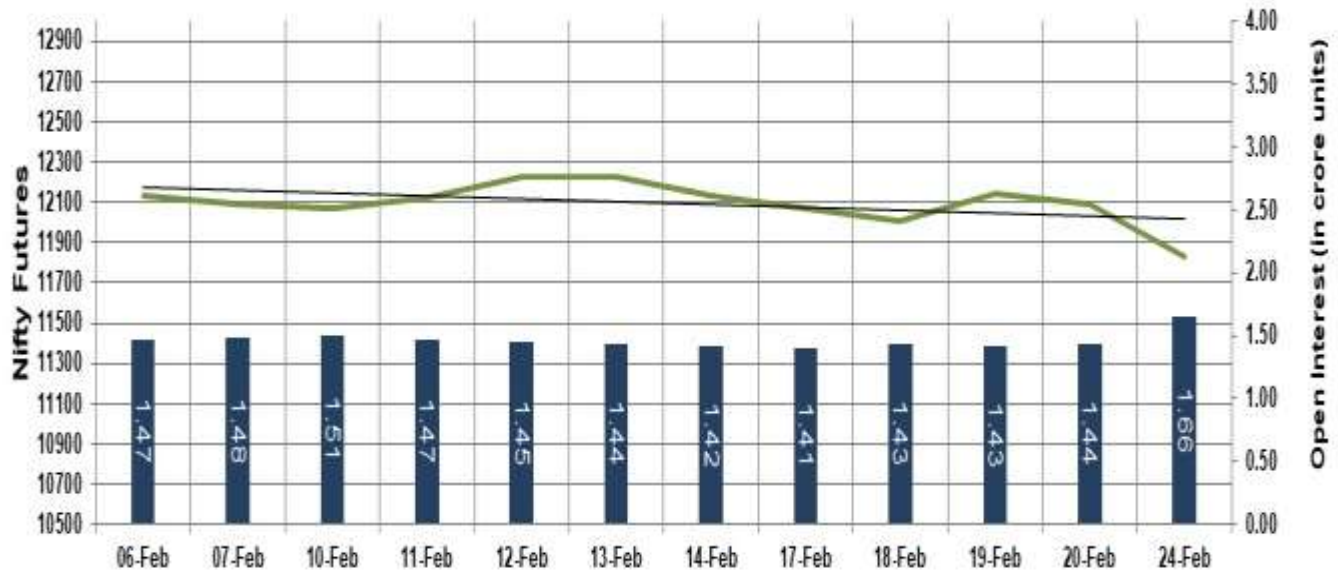
Losses got intensified over the Dalal Street in the last leg of the trade, on the back of weak cues from the global markets. Domestic sentiments remained pessimistic, as Former RBI governor C Rangarajan said the Reserve Bank alone can not contain inflation as supply-side shocks are needed to be managed by the government. The street paid no heed towards the industry body Assocham's statement that Indian industry and trade, including pharmaceuticals, are ready to manage the 'evolving' coronavirus situation without causing any major impact on the supply chain and no major challenge is foreseen in the near term.

## Market Turnover & FII Derivative Data

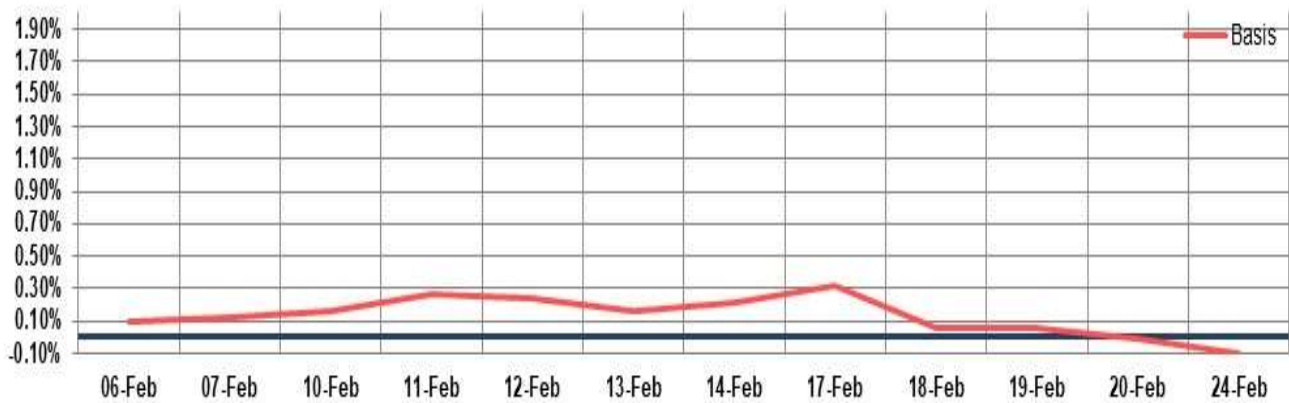
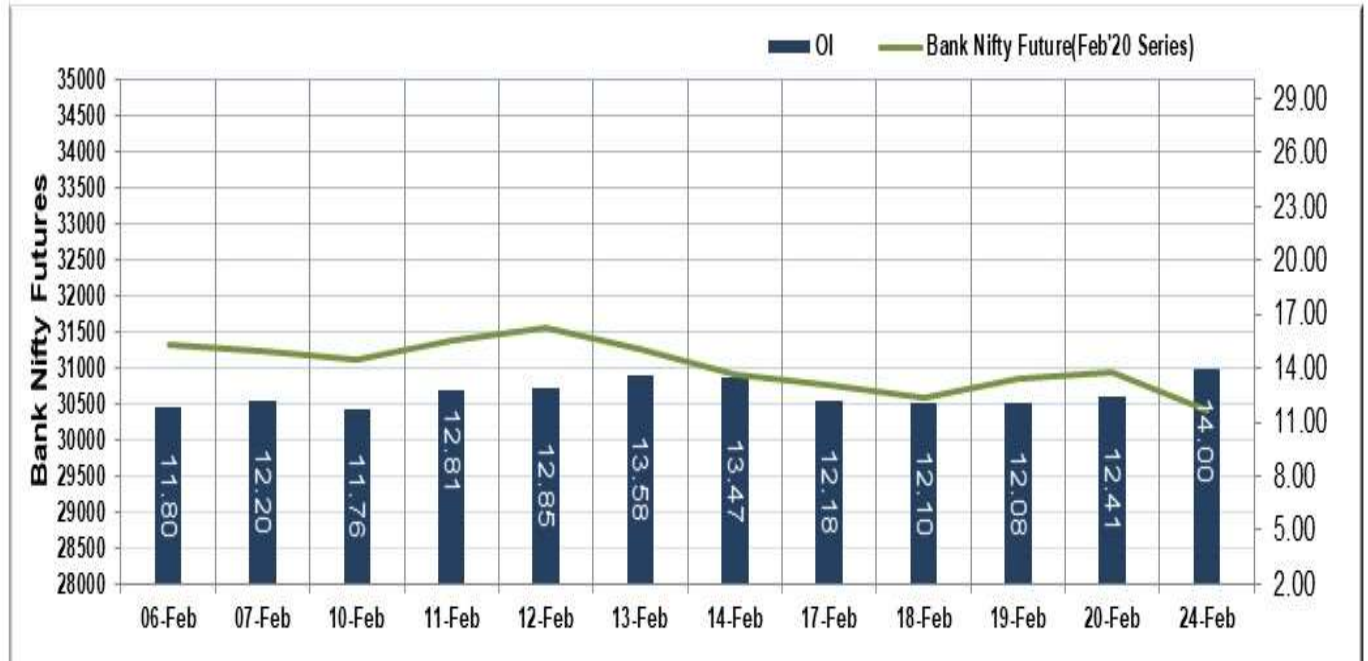
Market TO	Current	Previous	Net%
BSE CASH	2061	2674	(23)
NSE CASH	39153	44307	(12)
NSE FO	1276172	3314285	(61)

FII Derivatives	Buy	Sell	Net
Ind. Futures	7860.01	9098.15	(1238)
Ind. Options	176210	174436	1797
Stk. Futures	21653	21305	(990)
Stk. Options	6164.74	6354.52	(190)

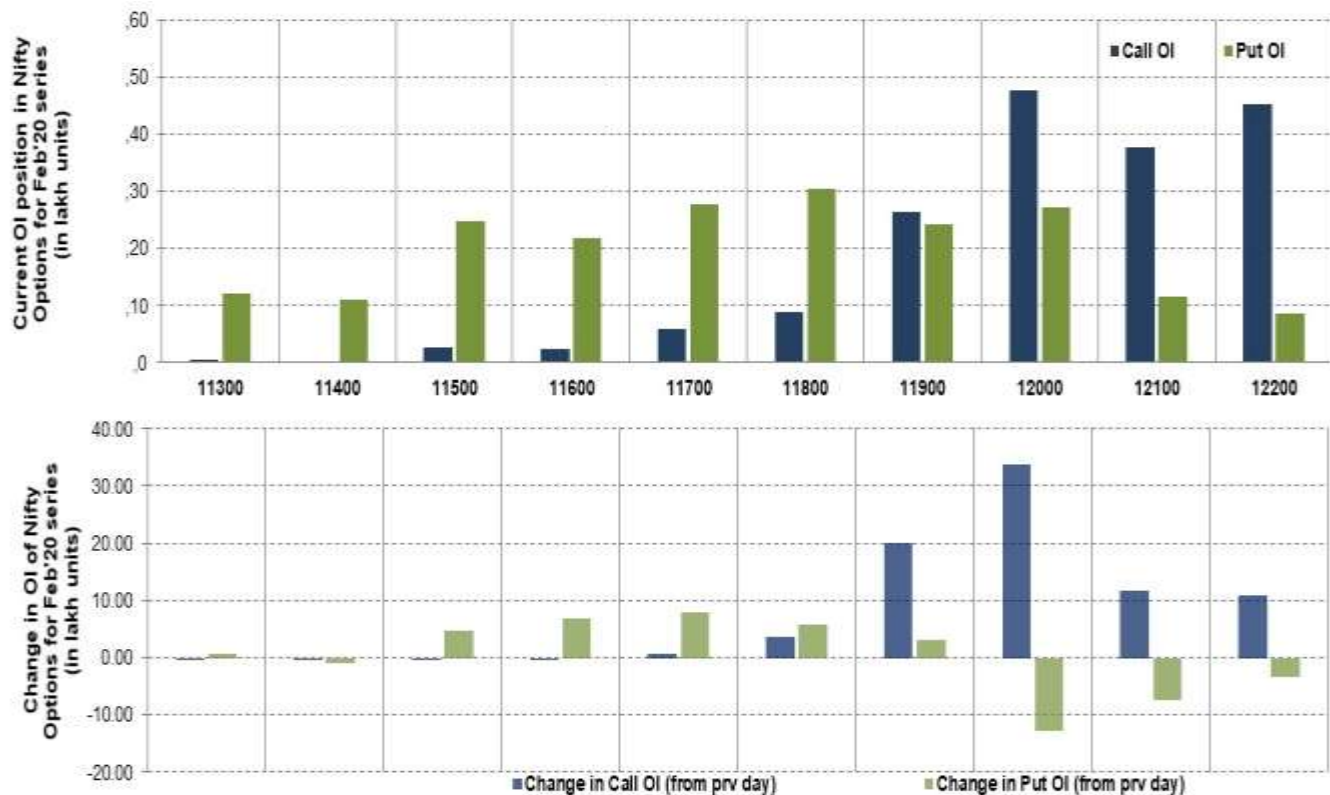
## Nifty Futures



## 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 12,000 SP from the Feb month expiry was the most active call with an addition of 3.40 million in open interest.
- Among Nifty puts, 11,800 SP from the Feb month expiry was the most active put with an addition of 0.60 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (4.80mn) and that for Puts was at 11,800 SP (3.05mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11829.40 down by 2.08 percent from the previous close. On the upper side it has resistance of 11930 and 12000 levels, while lower side it has support of 11760 and 11680 levels. Intraday traders should be cautious and take position accordingly.

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