

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11798	11717	11758	11820	11861	11923	Sell	Neutral	Buy
Sensex	40281	40031	40156	40346	40471	40661	Sell	Neutral	Buy
Nifty Futures	11834	11740	11787	11838	11885	11936	Sell	Neutral	Buy
Bank Nifty	30433	30177	30305	30458	30586	30739	Sell	Neutral	Neutral
CNX IT	16563	16350	16456	16549	16656	16749	Neutral	Buy	Buy
CNX Midcap	17700	17513	17607	17763	17856	18013	Neutral	Buy	Neutral
CNX Small Cap	6026	5955	5991	6041	6076	6126	Sell	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40281.20	-82.03	-0.20
NIFTY	11797.50	-31.50	-0.27
MIDCAP	15376.40	-67.68	-0.44
SMLCAP	14448.01	-65.14	-0.45
BSEFMC	11306.25	-2.43	-0.02
AUTO	16626.87	-149.39	-0.89
POWER	1807.52	-2.33	-0.13
REALTY	2295.02	23.57	1.04
BSE IT	16270.52	94.11	0.58
BANKEX	34949.79	-7.36	-0.02
OILGAS	13410.39	-161.85	-1.19
METAL	9096.53	12.21	0.13

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.89	-0.10	-0.15
26-Feb-20 EUR-INR	77.89	-0.02	-0.04
26-Feb-20 GBP-INR	93.27	0.40	0.44
26-Feb-20 JPY- INR	65.08	0.37	0.58

Advance/ Decline	Adv	Dec	Un Ch.
NSE	681	1146	125
BSE	929	1516	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5357	7672	(2315)
DII	4387	2822	1565

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended Tuesday's volatile session in red terrain. The start of the day was on positive note, aided with the Reserve Bank of India (RBI) Governor Shaktikanta Das' statement that there is space for further rate cuts despite upside risks to the inflation outlook. Indices remained in green for the most part of the day, after Niti Aayog's National Committee on Financial Inclusion and Literacy's chairperson Bindu Dalmia said that the government's target of achieving a \$5 trillion economy by 2024-25 sounds 'too idealistic'. She added that the target has been so set to raise the bar of India's economic performance.

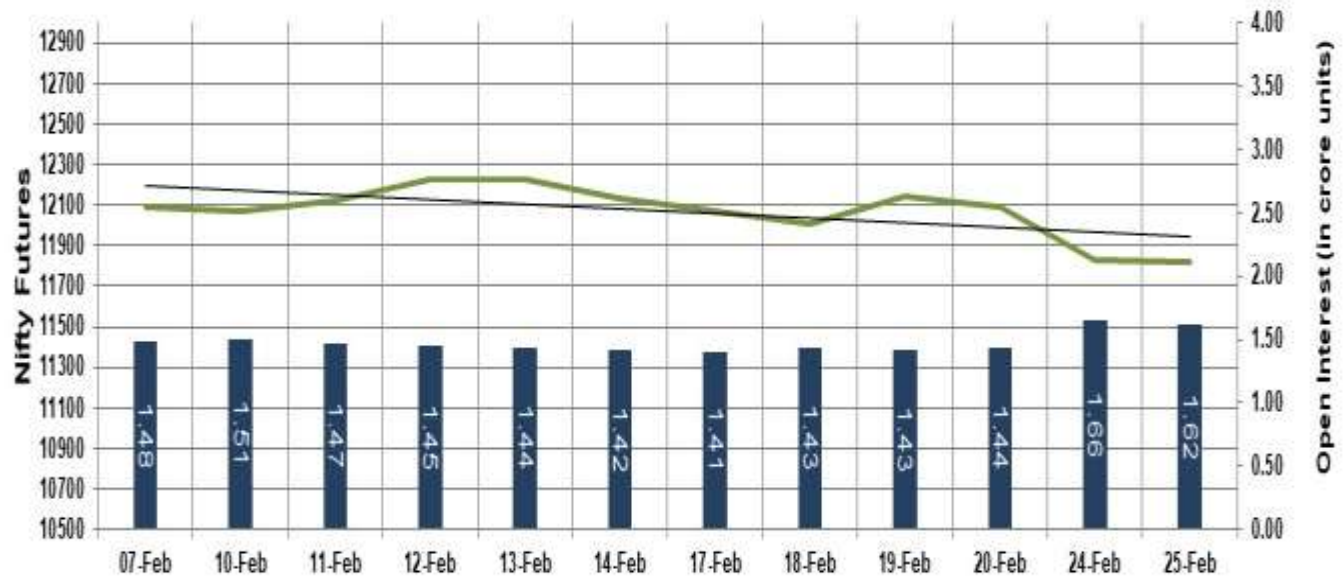
However, volatility witnessed over the Dalal Street which pushed markets to alter between green & red terrains, on account of mixed cues from the global markets. Market participants overlooked reports that Securities and Exchange Board of India (SEBI) has reviewed the margin framework for cash and derivatives segments. The move has been taken to keep pace with the changing market dynamics and to bring more efficiency in the risk management framework. The framework, which has been prepared in consultation with the capital markets regulator's Risk Management Review Committee, will come into effect from May 1, 2020.

Market Turnover & FII Derivative Data

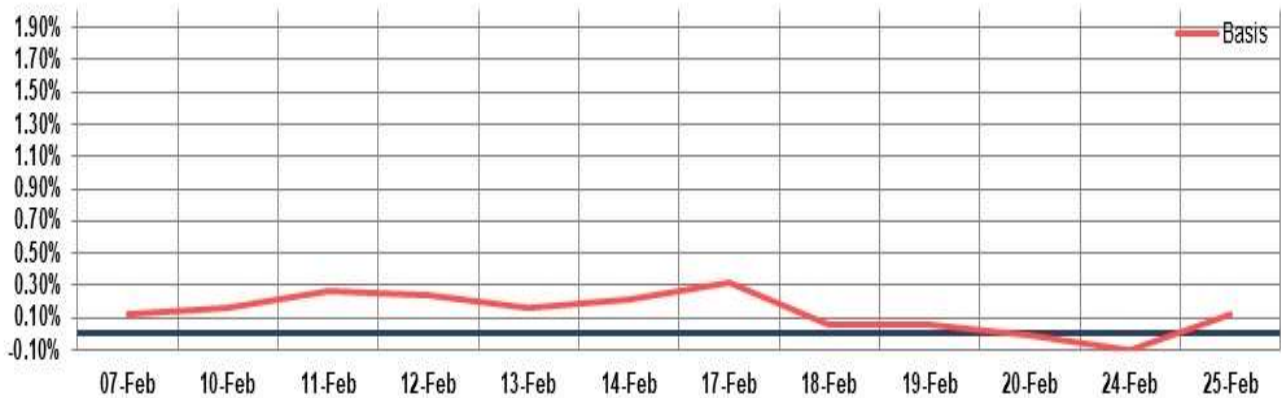
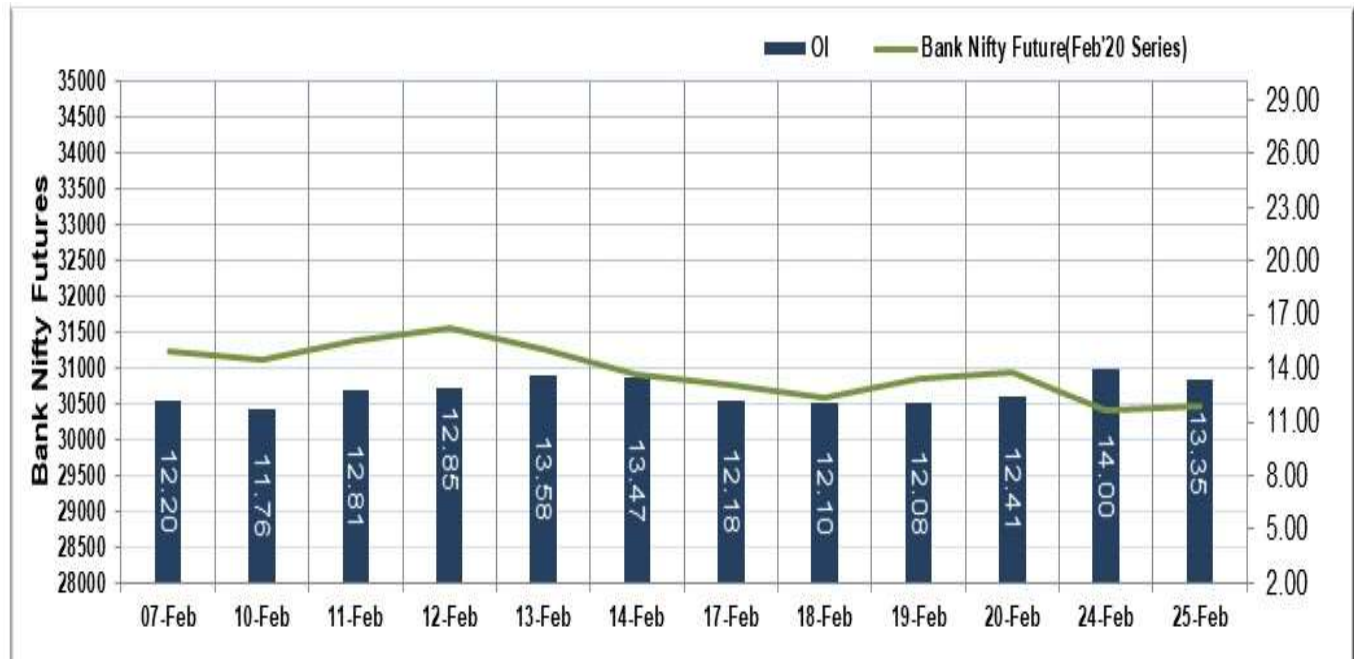
Market TO	Current	Previous	Net%
BSE CASH	1880	2061	(9)
NSE CASH	36892	39153	(6)
NSE FO	1415568	1276172	11

FII Derivatives	Buy	Sell	Net
Ind. Futures	7967.53	6497.46	1470
Ind. Options	176210	174436	(1307)
Stk. Futures	21653	21305	(1553)
Stk. Options	5029.93	4979.44	50

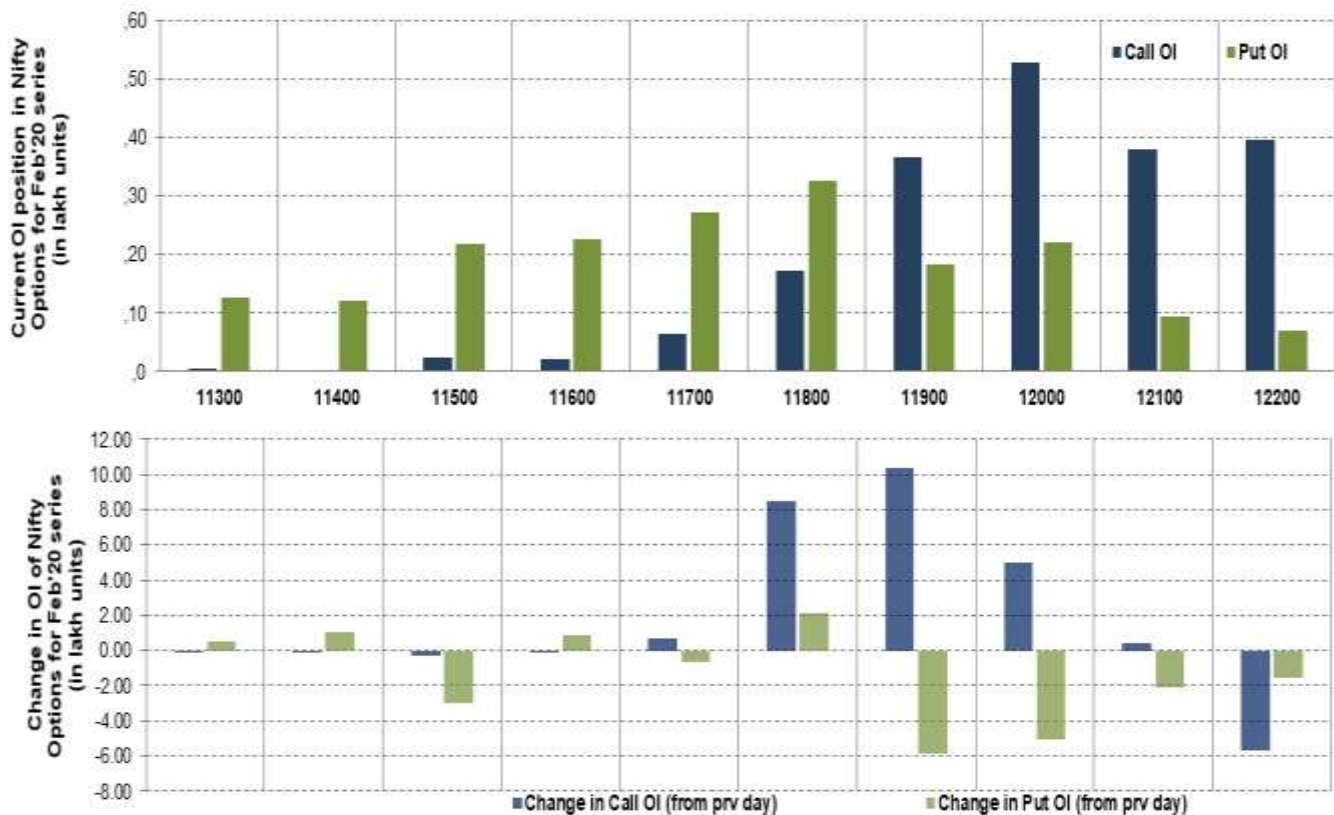
Nifty Futures



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 0.50 million in open interest.
- Among Nifty puts, 11,800 SP from the Feb month expiry was the most active put with an addition of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (5.30mn) and that for Puts was at 11,800 SP (3.30mn)

Nifty Technical & Indices Levels

1-Wkly 50 - 25/02/20
Avg Avg



Nifty Cash prices have settled at 11797.90 down by 2.34 percent from the previous close. On the upper side it has resistance of 11820 and 11880 levels, while lower side it has support of 11680 and 11630 levels. Intraday traders should be cautious and take position accordingly.

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