

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11679	11557	11618	11700	11761	11844	Sell	Neutral	Buy
Sensex	39889	39473	39681	39968	40176	40463	Sell	Neutral	Buy
Nifty Futures	11698	11555	11626	11707	11779	11859	Sell	Neutral	Buy
Bank Nifty	30307	29934	30121	30318	30504	30702	Sell	Neutral	Neutral
CNX IT	16332	16148	16240	16390	16482	16632	Neutral	Buy	Buy
CNX Midcap	17512	17327	17419	17554	17647	17781	Sell	Buy	Neutral
CNX Small Cap	5992	5931	5961	6000	6030	6069	Sell	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39888.96	-392.24	-0.97
NIFTY	11678.5	-119.40	-1.01
MIDCAP	15170.64	-205.7	-1.34
SMLCAP	14329.07	-118.94	-0.82
BSEFMC	11238.5	-67.77	-0.60
AUTO	16273.6	-353.26	-2.12
POWER	1776.84	-30.68	-1.70
REALTY	2245.5	-49.46	-2.16
BSE IT	16022.85	-247.6	-1.52
BANKEX	34788.8	-161.0	-0.46
OILGAS	13180.4	-229.9	-1.71
METAL	8946.5	-149.99	-1.65

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-20 USD-INR	71.75	-0.14	-0.20
26-Feb-20 EUR-INR	77.99	0.08	0.10
26-Feb-20 GBP-INR	93.20	-0.01	-0.01
26-Feb-20 JPY- INR	65.00	-0.08	-0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	553	1285	106
BSE	830	1629	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5822	9158	(3337)
DII	6636	3850	2786

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks continued to fall for the fourth straight day on Wednesday, with Sensex and Nifty ending lower by around a percent. The start of the day was lackluster as Care Ratings in its latest report projected India's Gross Domestic Product (GDP) growth at 4.5% for the third quarter (Q3) of current fiscal year (FY20), which is lower than 6.6% GDP growth recorded in the corresponding period a year ago. Adding more worries among market participants, the payroll data of the Employees' State Insurance Corporation (ESIC) showed that around 12.67 lakh jobs were created in December 2019 lower against 14.59 lakh in the previous month.

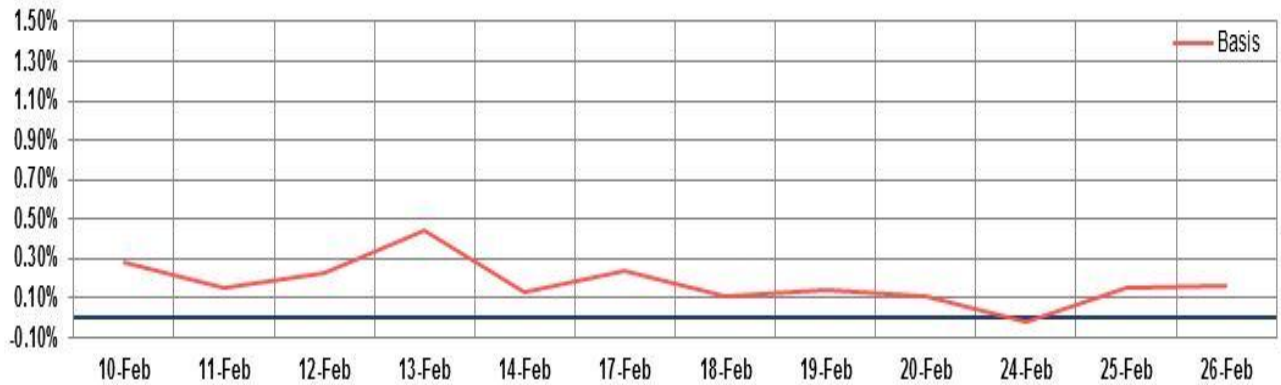
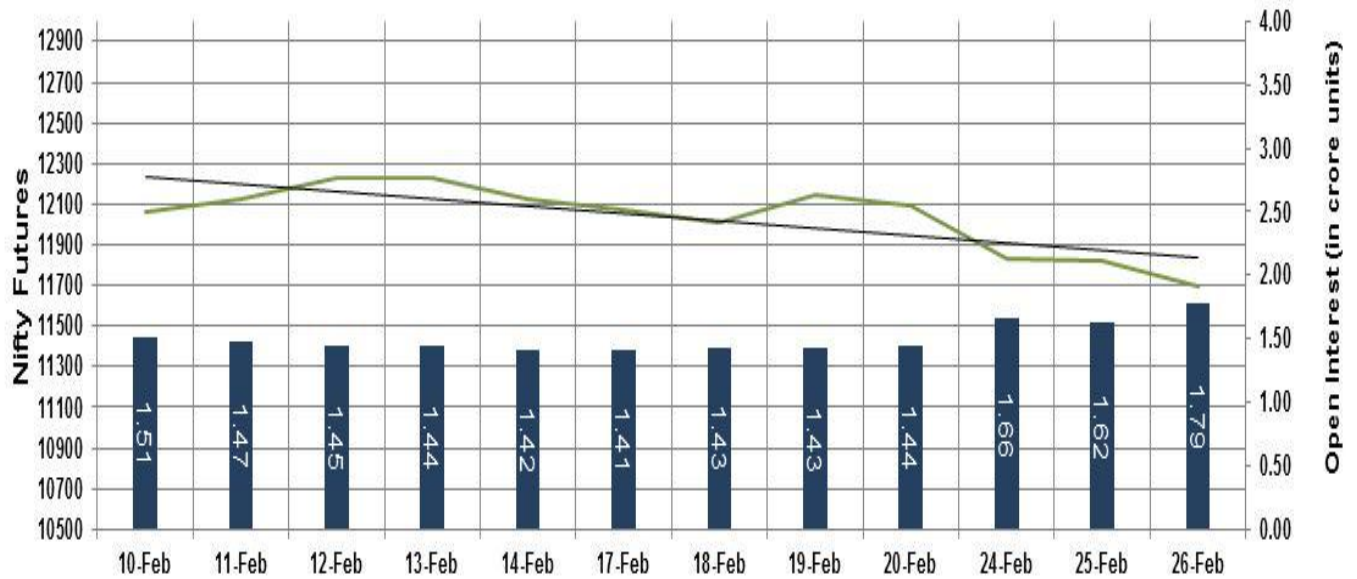
On the global front, European markets were trading in red, as Hungary's average gross earnings growth slowed in December. The figures from the Hungarian Central Statistical Office showed that average gross earnings grew 13.1 percent year-on-year in December, after a 13.9 percent increase in November. Asian markets ended lower, even after Singapore industrial production rose unexpectedly in January. The data from the Economic Development Board showed that industrial production increased 3.4 percent year-on-year in January, reversing a 3.7 percent drop in December. Among clusters, biomedical manufacturing grew 41.1 percent annually in January.

Market Turnover & FII Derivative Data

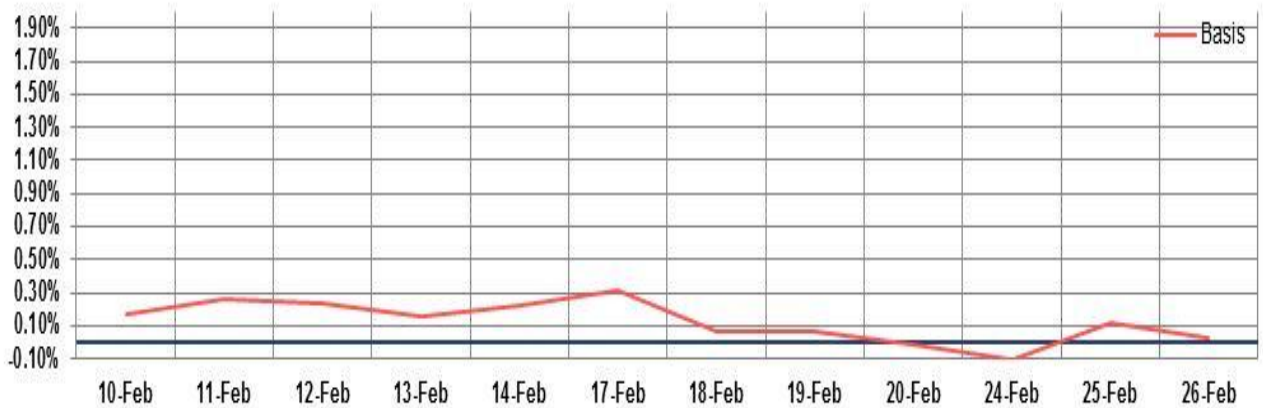
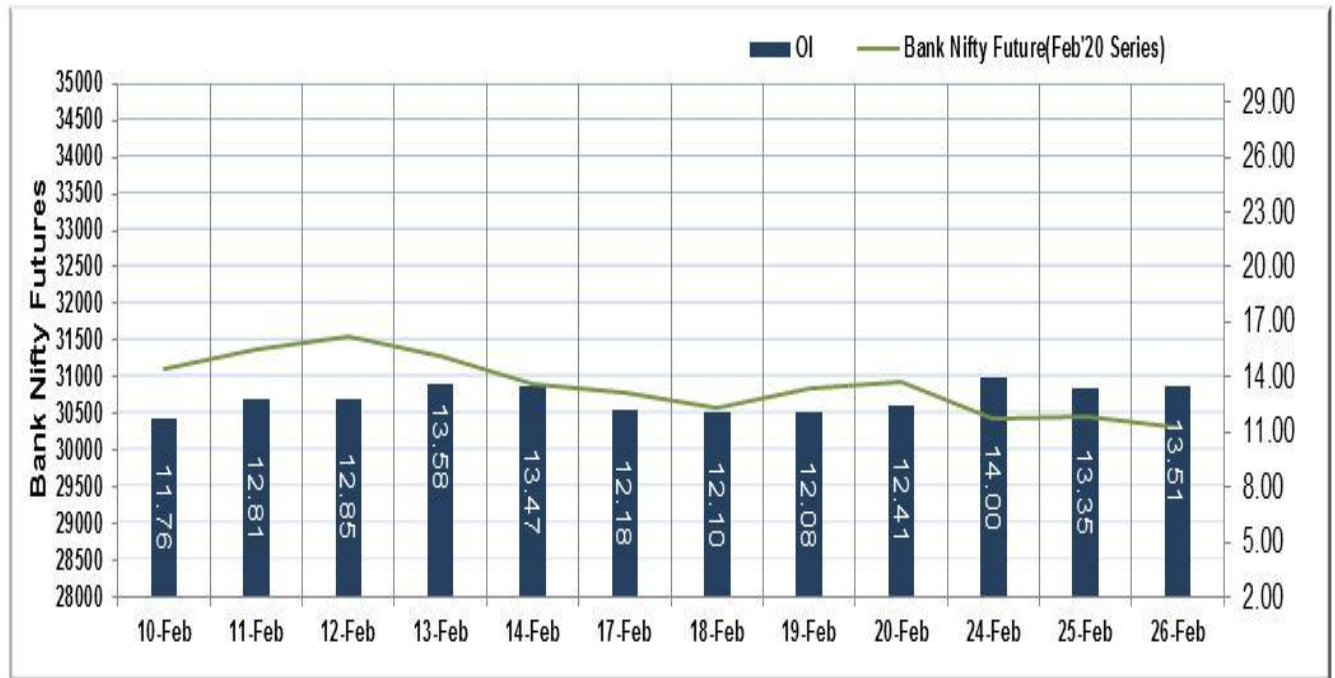
Market TO	Current	Previous	Net%
BSE CASH	2191	1880	17
NSE CASH	40632	36892	10
NSE FO	1906810	1415568	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	7733.35	8995.41	(1262)
Ind. Options	176210	174436	1741
Stk. Futures	21653	21305	(1477)
Stk. Options	3465.87	3241.34	225

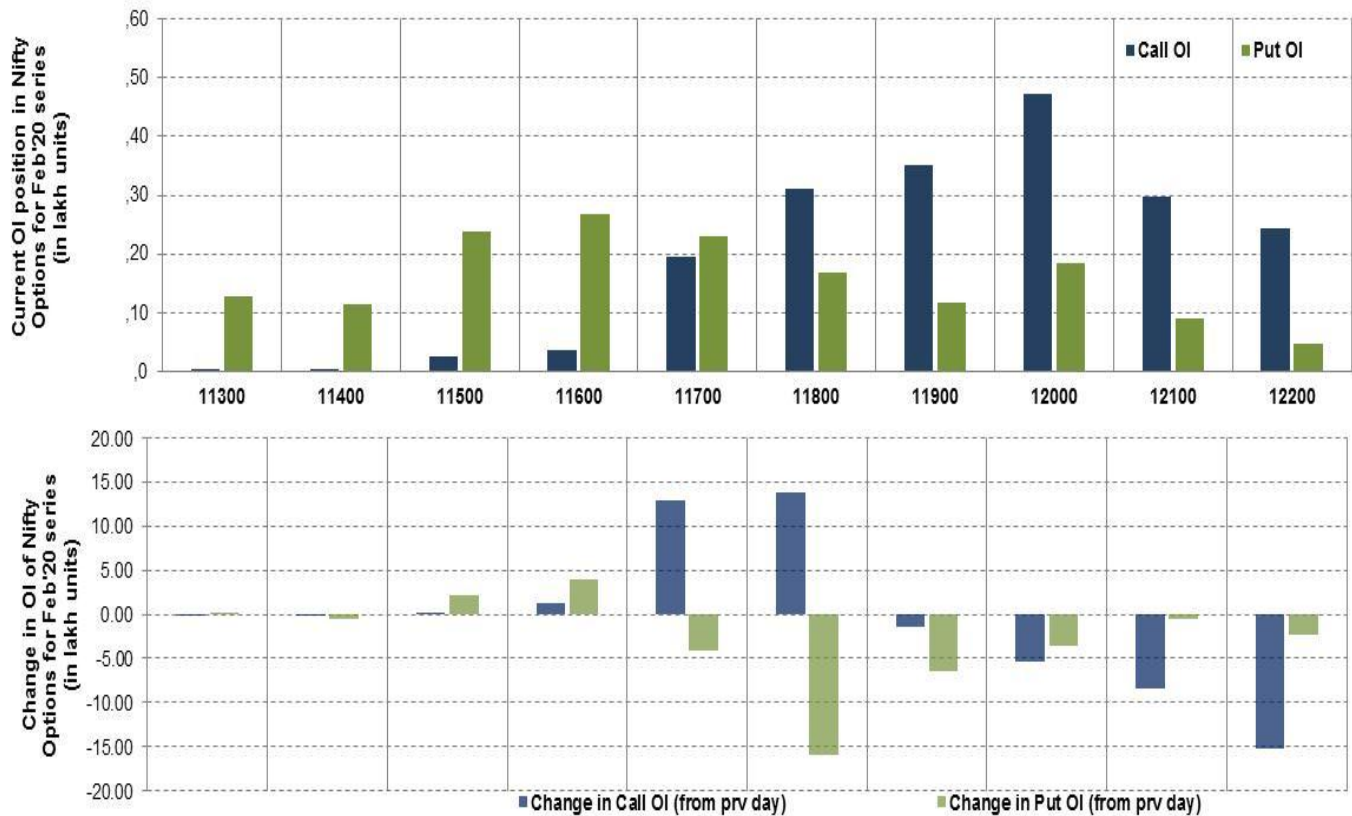
Nifty Futures



Bank Nifty Futures



Nifty Options



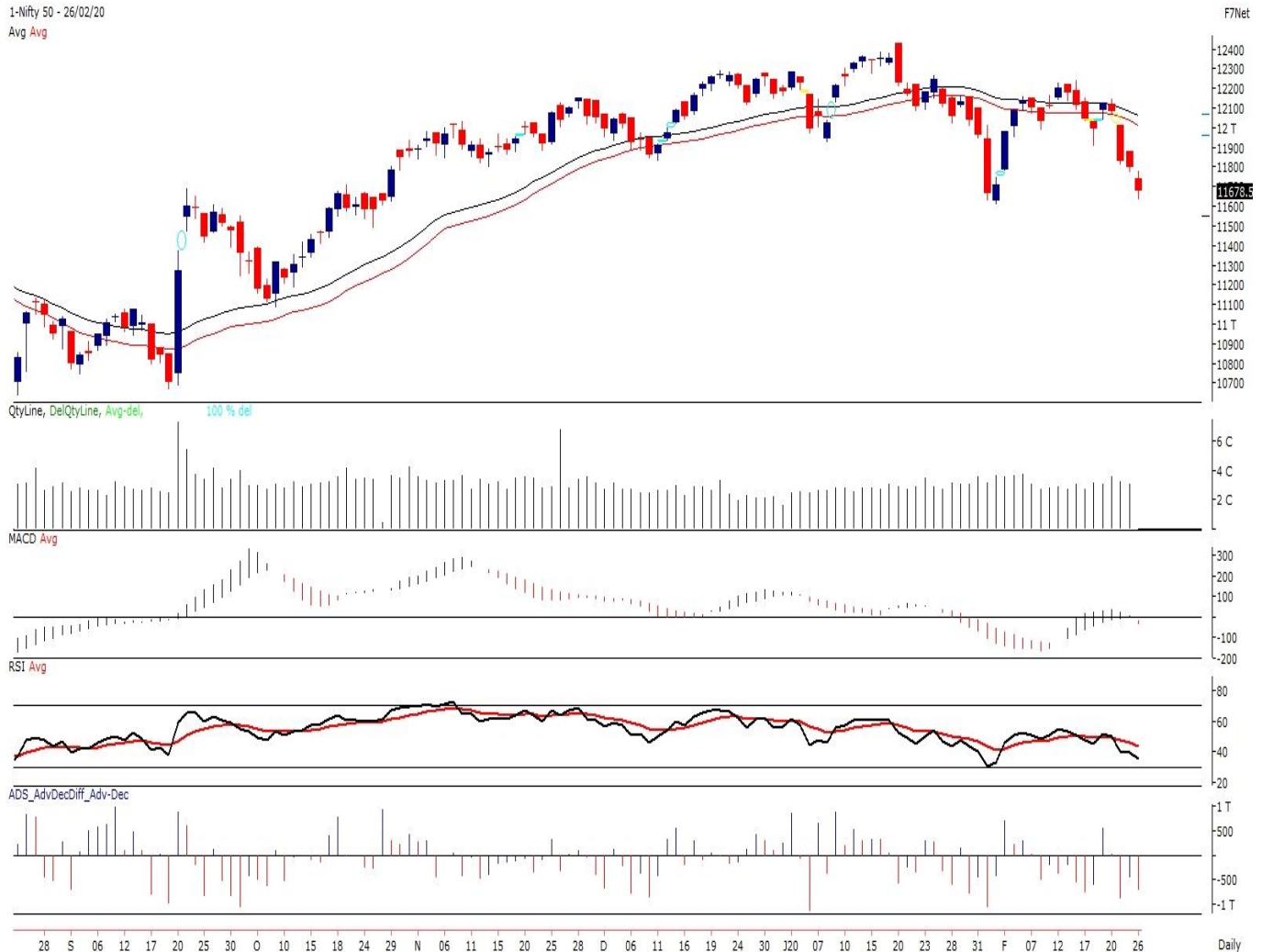
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Feb month expiry was the most active call with a reduction of 0.54 million in open interest.
- Among Nifty puts, 11,600 SP from the Feb month expiry was the most active put with an addition of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (4.74mn) and that for Puts was at 11,600 SP (2.67mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/02/20

Avg Avg



Nifty Cash prices have settled at 11678.50 down by 1.01 percent from the previous close. On the upper side it has resistance of 11750 and 11800 levels, while lower side it has support of 11600 and 11550 levels. Intraday traders should be cautious and take position accordingly.

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