

24-Feb-2020

Movement Of The Day

- ❑ Nifty opened negative at **12012.55** and open high remained same. From there it moved towards the low of **11813.40** and closed negative at **11838.60**
- ❑ **Positive Sector in Nifty:** NIL.
- ❑ **Negative Sector in Nifty:** FIN SERVICE, FMCG, IT, MEDIA, PHARMA, REALTY, AUTO, PVT BANK, METAL and PSU BANK.
- ❑ India VIX closed positive by **25.63%** at 17.21.

Key Derivative Highlights

- ❑ Maximum open interest in Call: 12200 levels (4,473,300) (27 Feb expiry)
- ❑ Maximum open interest in Put: 11800 levels (3,097,125) (27 Feb expiry)
- ❑ Highest change in OI for call: 12000 levels **(+3,478,875)** (27 Feb expiry)
- ❑ Highest change in OI for Put: 12000 levels **(-1,087,875)** (27 Feb expiry)
- ❑ Nifty futures open interest: 1,34,13,450
- ❑ Nifty futures change in OI: **+19,08,825**
- ❑ Nifty VWAP : 11,898.60
- ❑ Bank Nifty futures open interest: 12,58,960
- ❑ Bank Nifty futures change in OI: **+2,05,460**
- ❑ Nifty futures closed with the discount of **5.80** points.

Stocks In News

- ❑ **JSWSTEEL (-7.35%), VEDL (-6.46%), TATASTEEL (-6.28), HINDALCO (-5.55%) and TATAMOTORS (-4.98%):** A surge of coronavirus infections outside mainland China triggered a steep fall in Indian shares.

Nifty Most Active Call

Index Option	Price INR	No. of Contract in lacs VOL	OI
12000-27Feb	25.80	5,95,057	48,83,475
12100-27Feb	11.35	4,16,260	37,83,075
11900-27Feb	55.95	3,12,085	27,09,525
12200-27Feb	5.25	3,05,455	44,73,300
11950-27Feb	38.00	2,80,789	17,48,775

Market

Todays Closing

Market	Value	Points	% Change
Sensex	40,363.23	-806.89	-1.96%
Nifty	11,838.60	-242.25	-2.01%
Nifty Bank	30,471.45	-471.40	-1.52%

Advance / Decline

Group	Nifty Bank	Nifty 50	Sensex
Advance	0	0	0
Decline	12	50	30
Unchanged	0	0	0

Instrument Wise Volume and Turnover

Derivative Volumes (INR in Crores)

Exchange	No. of Contracts	Turnover (crs)
Index Futures	4,32,541	33,462
Stock Futures	15,48,126	1,01,974.46
Index Options	1,43,85,685	10,60,102.73
Stock Options	11,17,483	80,306
F&O Total	1,74,83,835	12,75,844.84

Top Nifty - 50 Index Gainers

Symbol	LTP	% Change
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-

Top Nifty - 50 Index Losers

Symbol	LTP	% Change
JSWSTEEL	261.10	-7.35
VEDL	133.15	-6.46
TATASTEEL	415.70	-6.28
HINDALCO	179.40	-5.55
TATAMOTORS	150.60	-4.98

Nifty Most Active Put

Index Option	Price INR	No. of Contract in lacs VOL	OI
11900-27Feb	123.00	4,79,589	25,57,275
11800-27Feb	75.70	4,05,773	30,97,125
11700-27Feb	42.45	2,64,849	29,50,200
12000-27Feb	195.55	2,47,592	29,10,150
11850-27Feb	96.00	1,93,271	5,98,050

Technical Diary - Nifty



- Nifty opened negative and open high remained same. From there it moved towards the low and closed negative.
- It ended with a negative bias.
- It closed **242.25** points below previous day close.
- It took Resistance & Support at 12012.55 & 11838.60 respectively during the day.

Technical Diary- Sensex



- Sensex opened negative and open high remained same. From there it moved towards the low and closed negative.
- It ended with a negative bias.
- It closed **806.89** points below previous day close.
- It took Resistance & Support at 41037.01 & 40306.36 respectively during the day.

Technical Diary - Bank Nifty



- Nifty Bank opened negative and made a high. From there it started moving towards the low and closed negative.
- It traded with a negative bias.
- It closed **471.40** points below its previous day close.
- It took Resistance & Support at 30702.15 & 30428.00 respectively.

Technical Diary- India VIX



- India VIX closed positive by **26.36%** at 17.21
- It took Resistance & Support at 17.37 & 12.29 respectively.

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