

26-Feb-2020

Movement Of The Day

- ❑ Nifty opened negative at **11738.55** and made a high of **11783.25**. From there it moved towards the low of **11639.60** and closed negative at **11678.50**
- ❑ **Positive Sector in Nifty:** NIL.
- ❑ **Negative Sector in Nifty:** MEDIA, PHARMA, AUTO, PVT BANK, FIN SERVICE, FMCG, IT, METAL, PSU BANK and REALTY.
- ❑ India VIX closed positive by **8.27%** at 18.29.

Key Derivative Highlights

- ❑ Maximum open interest in Call: 12000 levels (4,732,800) (27 Feb expiry)
- ❑ Maximum open interest in Put: 11700 levels (3,033,450) (27 Feb expiry)
- ❑ Highest change in OI for call: 11800 levels **(+1,494,900)** (27 Feb expiry)
- ❑ Highest change in OI for Put: 11800 levels **(-1,149,750)** (27 Feb expiry)
- ❑ Nifty futures open interest: 1,01,23,200
- ❑ Nifty futures change in OI: **+17,65,500**
- ❑ Nifty VWAP : 11,718.30
- ❑ Bank Nifty futures open interest: 8,65,540
- ❑ Bank Nifty futures change in OI: **+980**
- ❑ Nifty futures closed with the premium of **19.50** points.

Stocks In News

- ❑ **SBIN (+0.41%):** Broader buying in Stock due to SBI Card IPO as the shareholders have specific category in it.
- ❑ **HCLTECH (+0.14%):** HCL Tech bags multi-year deal from UPM.
- ❑ **TATAMOTORS (-3.60%):** Tata Motors' earnings at risk as virus aggravates JLR's China woes.
- ❑ **GRASIM (-2.83%):** Due to fall in VODAFONE shares.
- ❑ **HINDALCO (-2.64%):** Broader selling in METAL, as slowdown in global economy due to coronavirus.
- ❑ **GAIL (-5.13%):** DoT seeks Rs7,608 cr from GAIL in dues for FY18.
- ❑ **SUNPHARMA (-3.83%):** Broader selling in PHARMA stocks.

Nifty Most Active Call

Index Option	Price INR	No. of Contract VOL	in lacs OI
11800-27Feb	10.05	8,35,783	32,16,375
11700-27Feb	45.00	5,67,329	20,41,275
11900-27Feb	2.55	5,32,355	35,49,900
11750-27Feb	22.15	5,26,774	15,38,025
11850-27Feb	5.00	4,40,406	17,56,800

Market

Todays Closing

Market	Value	Points	% Change
Sensex	39,888.96	-392.24	-0.97%
Nifty	11,678.50	-119.40	-1.01%
Nifty Bank	30,306.85	-125.85	-0.41%

Advance / Decline

Group	Nifty Bank	Nifty 50	Sensex
Advance	5	6	6
Decline	7	44	24
Unchanged	0	0	0

Instrument Wise Volume and Turnover

Derivative Volumes (INR in Crores)

Exchange	No. of Contracts	Turnover (crs)
Index Futures	4,90,218	37,492
Stock Futures	18,10,285	1,15,654.68
Index Options	2,37,32,815	16,90,226.86
Stock Options	8,98,923	62,957
F&O Total	2,69,32,241	19,06,331.03

Top Nifty - 50 Index Gainers

Symbol	LTP	% Change
YESBANK	36.90	4.98
SBIN	328.15	0.41
HCLTECH	583.25	0.14
INFRATEL	216.60	0.14
BRITANNIA	3037.00	0.11

Top Nifty - 50 Index Losers

Symbol	LTP	% Change
GAIL	108.15	-5.13
SUNPHARMA	374.00	-3.83
TATAMOTORS	144.50	-3.60
GRASIM	700.00	-2.83
HINDALCO	169.85	-2.64

Nifty Most Active Put

Index Option	Price INR	No. of Contract VOL	in lacs OI
11700-27Feb	45.95	9,00,944	30,33,450
11600-27Feb	16.50	6,34,749	27,79,725
11650-27Feb	27.40	4,52,881	11,54,700
11800-27Feb	109.70	3,45,341	21,20,700
11750-27Feb	71.05	3,42,813	5,67,000

Technical Diary - Nifty



- ❑ Nifty opened negative and made a high. From there it moved towards the low and closed negative.
- ❑ It ended with a negative bias.
- ❑ It closed **119.40** points below previous day close.
- ❑ It took Resistance & Support at 11783.25 & 11639.60 respectively during the day.

Technical Diary- Sensex



- ❑ Sensex opened negative and made a high. From there it moved towards the low and closed negative.
- ❑ It ended with a negative bias.
- ❑ It closed **392.24** points below previous day close.
- ❑ It took Resistance & Support at 40255.39 & 39760.39 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 positive.
- ❑ It traded with a negative bias.
- ❑ It closed **125.85** points below its previous day close.
- ❑ It took Resistance & Support at 30515.35 & 30131.75 respectively.

Technical Diary- India VIX



- ❑ India VIX closed positive by **8.27%** at 18.29
- ❑ It took Resistance & Support at 18.86 & 16.50 respectively.

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