

28-Feb-2020

## Movement Of The Day

- ❑ Nifty opened negative at **11382.00** and made a high of **11384.80**. From there it moved towards the low of **11175.05** and closed negative at **11201.75**
- ❑ **Positive Sector in Nifty:** NIL
- ❑ **Negative Sector in Nifty:** PHARMA, FMCG, MEDIA, AUTO, PVT BANK, FIN SERVICE, IT, METAL, PSU BANK and REALTY.
- ❑ India VIX closed positive by **28.75%** at 22.87.

## Key Derivative Highlights

- ❑ Maximum open interest in Call: 12000 levels (2,009,625) (05 Mar expiry)
- ❑ Maximum open interest in Put: 11000 levels (1,444,275) (05 Mar expiry)
- ❑ Highest change in OI for call: 11500 levels **(+1,684,650)** (05 Mar expiry)
- ❑ Highest change in OI for Put: 11500 levels **(-514,350)** (05 Mar expiry)
- ❑ Nifty futures open interest: 1,62,61,275
- ❑ Nifty futures change in OI: **+17,80,350**
- ❑ Nifty VWAP : 11,259.60
- ❑ Bank Nifty futures open interest: 13,27,260
- ❑ Bank Nifty futures change in OI: **+3,21,360**
- ❑ Nifty futures closed with the discount of **43.75** points.

## Stocks In News

- ❑ **IOC (+0.57%):** Fall in crude oil prices.
- ❑ **VEDL (-13.56%), TATAMOTORS (-10.74%), HINDALCO (-7.93%), TECHM (-7.77%) and TATASTEEL (-7.70%):** Fears of coronavirus turning into a pandemic triggered massive sell-offs in the equity markets.

## Nifty Most Active Call

Index Option	Price INR	No. of Contract in lacs VOL	OI
11500-05Mar	36.55	2,91,817	18,89,775
11400-05Mar	64.35	2,41,460	11,90,325
11600-05Mar	20.70	2,25,555	17,63,850
11700-05Mar	10.80	2,08,553	17,91,600
11300-05Mar	108.00	2,04,356	9,26,025

## Market

### Todays Closing

Market	Value	Points	% Change
Sensex	38,297.29	-1448.37	-3.78%
Nifty	11,201.75	-431.55	-3.85%
Nifty Bank	29,147.15	-1039.85	-3.57%

## Advance / Decline

Group	Nifty Bank	Nifty 50	Sensex
Advance	0	2	1
Decline	12	48	29
Unchanged	0	0	0

## Instrument Wise Volume and Turnover

### Derivative Volumes (INR in Crores)

Exchange	No. of Contracts	Turnover (crs)
Index Futures	5,46,166	40,123
Stock Futures	10,07,847	64,422
Index Options	1,18,64,486	8,49,708.08
Stock Options	7,17,598	49,789
F&O Total	1,41,36,097	10,04,042.55

## Top Nifty - 50 Index Gainers

Symbol	LTP	% Change
IOC	106.25	0.57
MARUTI	6294.05	0.07
-	-	-
-	-	-
-	-	-

## Top Nifty - 50 Index Losers

Symbol	LTP	% Change
VEDL	112.85	-13.56
TATAMOTORS	129.65	-10.74
HINDALCO	155.00	-7.93
TECHM	746.25	-7.77
TATASTEEL	381.00	-7.70

## Nifty Most Active Put

Index Option	Price INR	No. of Contract in lacs VOL	OI
11000-05Mar	108.00	3,17,033	14,44,275
11300-05Mar	215.00	2,57,668	7,68,600
11200-05Mar	169.60	2,53,024	8,10,525
11100-05Mar	136.00	1,50,025	5,80,500
11400-05Mar	268.00	1,08,047	5,79,450



- ❑ 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 **431.55** points below previous day close.
- ❑ It took Resistance & Support at 11384.80 & 11175.05 respectively during the day.



- ❑ 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 **1448.37** points below previous day close.
- ❑ It took Resistance & Support at 39087.47 & 38219.97 respectively during the day.



- ❑ 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 **1039.85** points below its previous day close.
- ❑ It took Resistance & Support at 29564.10 & 29051.50 respectively.



- ❑ India VIX closed positive by **28.75%** at 22.87
- ❑ It took Resistance & Support at 23.69 & 17.48 respectively.

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Correspondence Office Address: Arch Waterfront, 5<sup>th</sup> Floor, Block GP, Saltlake, Sector 5, Kolkata 700 091; Tel No.: 033-40541700; [www.narnolia.com](http://www.narnolia.com).

Registered Office Address: Marble Arch, Office 201, 2<sup>nd</sup> Floor, 236B, AJC Bose Road, Kolkata 700 020; Tel No.: 033-4050 1500; [www.narnolia.com](http://www.narnolia.com)

Compliance Officer: Manish Kr Agarwal, Email Id: [mkagarwal@narnolia.com](mailto:mkagarwal@narnolia.com), Contact No.:033-40541700.

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