

3-Mar-2020

## Movement Of The Day

- Nifty opened positive at **11217.55** and made a low of **11152.55**. From there it moved towards the high of **11342.25** and closed positive at **11303.30**
- Positive Sector in Nifty:** IT, PHARMA, FMCG, MEDIA, AUTO, PVT BANK, FIN SERVICE, METAL, PSU BANK and REALTY.
- Negative Sector in Nifty:** NIL
- India VIX closed negative by **2.61%** at 24.54.

## Key Derivative Highlights

- Maximum open interest in Call: 11600 levels (1,995,450) (05 Mar expiry)
- Maximum open interest in Put: 11000 levels (1,903,125) (05 Mar expiry)
- Highest change in OI for call: 11600 levels (**+283,875**) (05 Mar expiry)
- Highest change in OI for Put: 11200 levels (**+558,600**) (05 Mar expiry)
- Nifty futures open interest: 1,59,79,725
- Nifty futures change in OI: **+22,40,775**
- Nifty VWAP : 11,227.48
- Bank Nifty futures open interest: 12,71,300
- Bank Nifty futures change in OI: **+98,880**
- Nifty futures closed with the premium of **17.70** points.

## Stocks In News

- VEDL (+8.84%), HINDALCO (+6.91%) and TATASTEEL (+6.66%):** Broader buying in Metal as case of coronavirus in CHINA is declining.
- SUNPHARMA (+7.17%):** Brokerage house has kept their bullish stance on stock. As the company does not source API of the drug from China.
- ITC (-0.64%):** Broader selling in stock.

## Nifty Most Active Call

Index Option	Price INR	No. of Contract in lacs VOL	OI
11400-05Mar	60.00	5,16,731	16,61,850
11300-05Mar	112.05	4,83,359	14,62,575
11500-05Mar	28.00	4,34,139	18,38,775
11600-05Mar	10.40	2,33,838	19,95,450
11200-05Mar	180.00	2,23,338	8,16,975

## Market

### Today's Closing

Market	Value	Points	% Change
Sensex	38,623.70	479.68	1.26%
Nifty	11,303.30	170.55	1.53%
Nifty Bank	29,177.05	308.65	1.07%

## Advance / Decline

Group	Nifty Bank	Nifty 50	Sensex
Advance	11	48	28
Decline	1	2	2
Unchanged	0	0	0

## Instrument Wise Volume and Turnover

### Derivative Volumes (INR in Crores)

Exchange	No. of Contracts	Turnover (crs)
Index Futures	5,78,473	41,770
Stock Futures	8,97,968	55,930
Index Options	1,82,65,482	12,61,061.00
Stock Options	5,88,779	39,762
F&O Total	2,03,30,702	13,98,523.20

## Top Nifty - 50 Index Gainers

Symbol	LTP	% Change
VEDL	120.20	8.34
SUNPHARMA	396.00	7.17
HINDALCO	160.10	6.91
ZEEL	250.00	6.91
TATASTEEL	388.30	6.66

## Top Nifty - 50 Index Losers

Symbol	LTP	% Change
ITC	194.05	-0.64
YESBANK	31.40	-0.48
-	-	-
-	-	-
-	-	-

## Nifty Most Active Put

Index Option	Price INR	No. of Contract in lacs VOL	OI
11000-05Mar	29.50	5,04,039	19,03,125
11200-05Mar	62.45	4,08,386	15,36,225
11100-05Mar	43.00	3,46,805	11,99,025
10800-05Mar	13.30	2,35,128	8,55,825
10900-05Mar	20.00	2,17,803	9,63,000



- ❑ Nifty opened positive and made a low. From there it moved towards the high and closed positive.
- ❑ It ended with a positive bias.
- ❑ It closed 170.55 points above previous day close.
- ❑ It took Resistance & Support at 11342.25 & 11152.55 respectively during the day.



- ❑ Sensex opened positive and made a low. From there it moved towards the high and closed positive.
- ❑ It ended with a positive bias.
- ❑ It closed 479.68 points above previous day close.
- ❑ It took Resistance & Support at 38754.24 & 38142.30 respectively during the day.



- ❑ Nifty Bank opened positive and made a high. From there it started moving towards the low and closed positive.
- ❑ It traded with a positive bias.
- ❑ It closed 308.65 points above its previous day close.
- ❑ It took Resistance & Support at 29285.35 & 28749.55 respectively.



- ❑ India VIX closed negative by 2.61% at 24.54
- ❑ It took Resistance & Support at 26.49 & 21.54 respectively.

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