



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 28, 2025



Indian equity markets sank on Friday, with Nifty dropping below the 22,150 mark, as investors were nervous ahead of the release of India's GDP data later in the day. In afternoon session, indices faced intensified selling pressure and traded near day's low point, as investors shunned risky bets with President Donald Trump ratcheting up tariffs. Finally, markets ended deep in the red, with most sectors, including IT and Auto, witnessing losses.

Some of the important factors in today's trade:

**FII's selling fuels market weakness:** Sentiments got hit as exchange data showed Foreign Institutional Investors (FIIs) offloaded equities worth Rs 556.56 crore in the capital markets on net basis on Thursday.

**Trump's 25% tariffs on Mexico, Canada:** Traders were cautious after U.S. President Donald Trump said his proposed 25 percent tariffs on Mexican and Canadian goods will take effect on March 4 along with an extra 10 percent duty on Chinese imports over the fentanyl opioid crisis, deepening the fear of a global trade war.

**GST collections show strong growth in January:** The street overlooked the NCAER monthly review showed that GST collections, gross and net, achieved robust double-digit growth of 12.3 per cent and 10.9 per cent respectively in January 2025, as compared to subdued growth of 7.3 per cent and 3.3 per cent in December 2024.

**Global front:** European markets were trading in red amid concerns about the outlook for global economic growth due to tariff threats by U.S. President Donald Trump. Investors are also digesting the latest batch of earnings updates, and economic data including a report showing an increase in retail sales. Asian markets ended in red after industrial output in Japan dropped a seasonally adjusted 1.1 percent on month in January. That was shy of expectations for a decline of 1.0 percent following the 0.2 percent loss in December. On a yearly basis, industrial production was up 2.6 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	73198.10	-1414.33	-1.90
NIFTY	22124.70	-420.35	-1.86
MIDCAP	38592.02	-853.67	-2.16
SMLCAP	43082.90	-1028.74	-2.33
BSEFMC	18382.82	-486.36	-2.58
HEALTHCARE	38211.72	-854.91	-2.19
AUTO	45859.68	-1829.39	-3.84
POWER	5763.16	-135.02	-2.29
REALTY	6191.16	-95.94	-1.53
BSE IT	36679.01	-1580.75	-4.13
BANKEX	54852.37	-537.07	-0.97
OIL GAS	22573.53	-605.84	-2.61
METAL	28004.41	-277.74	-0.98
INDIA VIX	13.91	0.60	4.51

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	663	2331	46
BSE	759	3234	89

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5485	4179	31
NSE CASH	153464	94080	63
NSE F&O	185885	367936	(49)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.04	3.36	1.42
SENSEX	20.77	3.84	1.22

# KEY NUMBERS TRACKER



## FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)

FII-DII*	Buy	Sell	Net
DII	28066	15757	12309
FII	39239	50878	(11639)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4346.90	6820.44	(2474)
Index Options	683432.41	686620.88	(3188)
Stock Futures	26782.45	23390.09	3392
Stock Options	51212.75	54019.88	(2807)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.87
BANK NIFTY	0.96	0.87

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	107.34	107.29	0.05

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.729	6.709	0.30
USA	4.249	4.287	-0.89

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2863.60	-12.01	-0.42
Silver	31.14	-0.06	-0.19
Crude-Oil	69.51	-0.84	-1.19
Brent-Crude	73.15	-0.89	-1.20

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 MAR-25 USD-INR	87.51	0.18	0.21
26 MAR-25 EUR-INR	91.10	-0.49	-0.53
26 MAR-25 GBP-INR	110.14	-0.56	-0.51
26 MAR-25 JPY- INR	58.53	-0.08	-0.14

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	22125	21881	22003	22227	22348	22572
SENSEX	73198	72399	72799	73541	73940	74682
NIFTY FUTURES	22280	22021	22151	22363	22492	22704
BANK NIFTY	48345	47837	48091	48333	48587	48828
CNX IT	37318	36235	36776	37709	38251	39184
CNX MIDCAP	47915	46782	47348	48052	48619	49322
CNX SMALLCAP	14700	14356	14528	14790	14962	15224
INDIA VIX	13.91	12.86	13.39	13.75	14.28	14.64

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	SELL	SELL	NEUTRAL
SENSEX	SELL	SELL	NEUTRAL
NIFTY FUTURES	SELL	SELL	NEUTRAL
BANK NIFTY	SELL	SELL	NEUTRAL
CNX IT	SELL	NEUTRAL	Buy
CNX MIDCAP	SELL	SELL	Buy
CNX SMALLCAP	SELL	SELL	Buy
INDIA VIX	SELL	NEUTRAL	SELL

## SECURITIES BAN IN F&O TRADES FOR 03-03-2025

NIL

# TECHNICAL VIEWS



## NIFTY

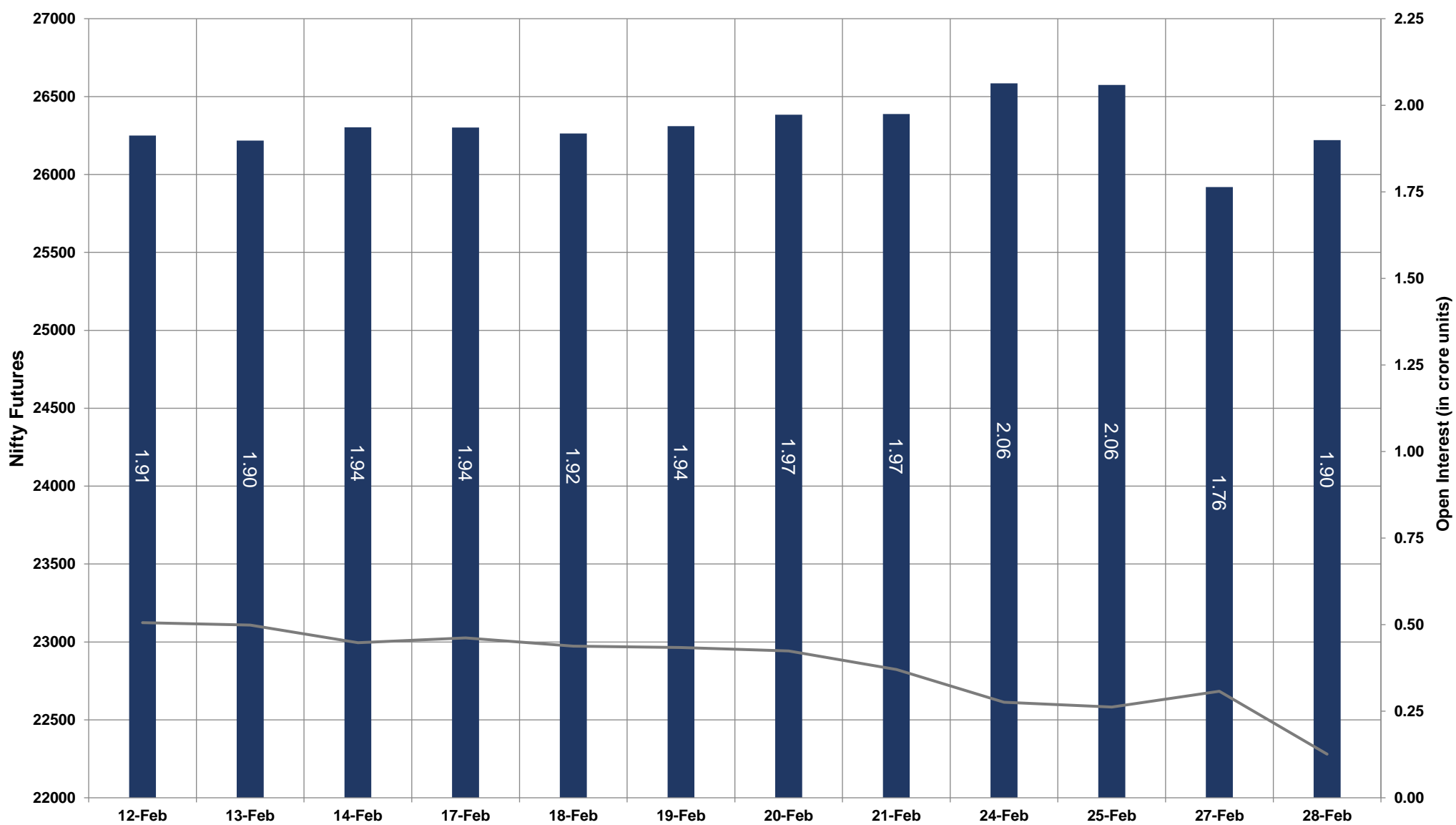


- Nifty Cash = **22124.70 (-1.86%)**
- Resistance levels = **22420** and **22500**
- Support levels = **21950** and **21820**

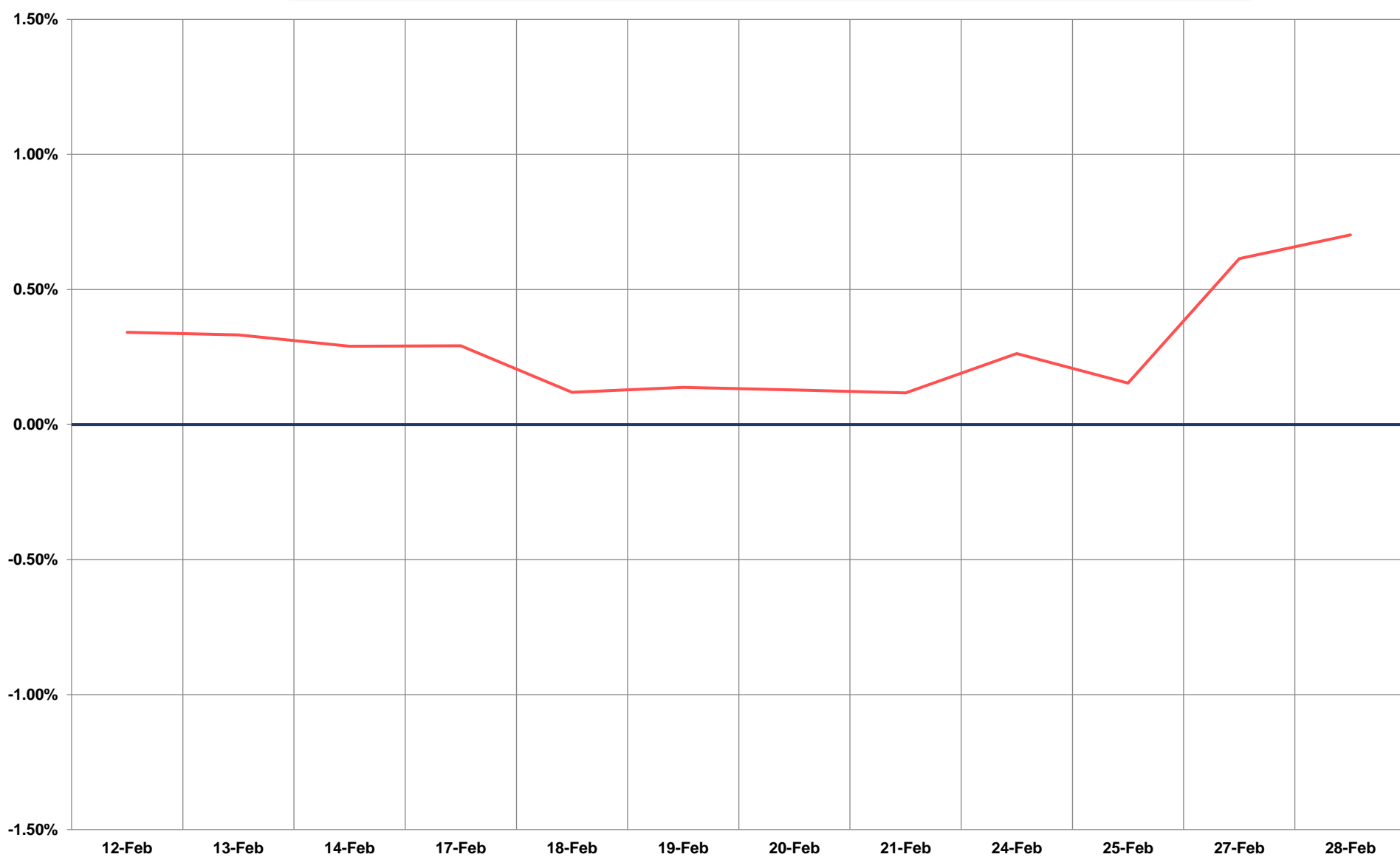
# TECHNICAL VIEWS



## NIFTY FUTURES



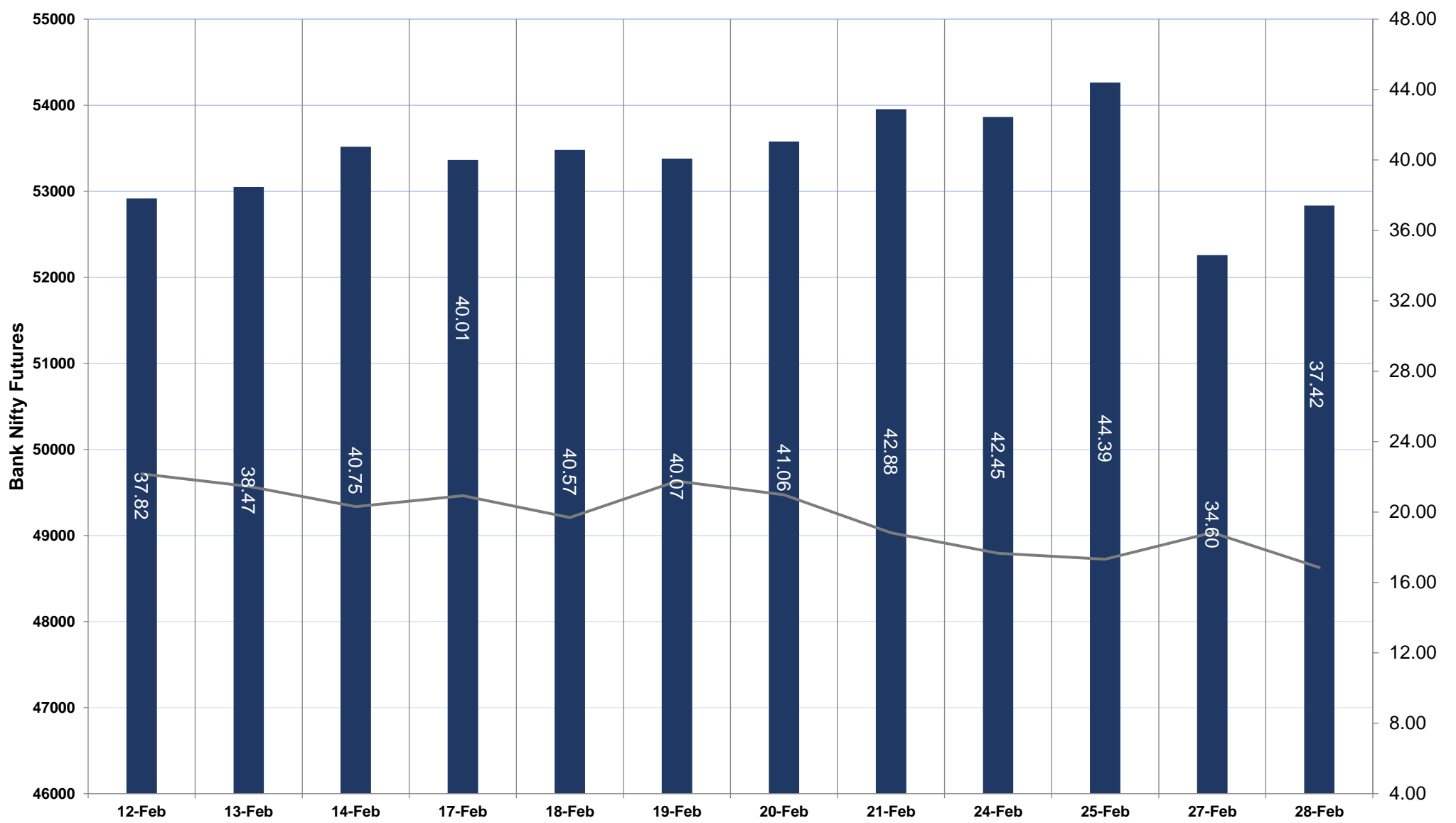
## SPREAD: FUTURE & SPOT



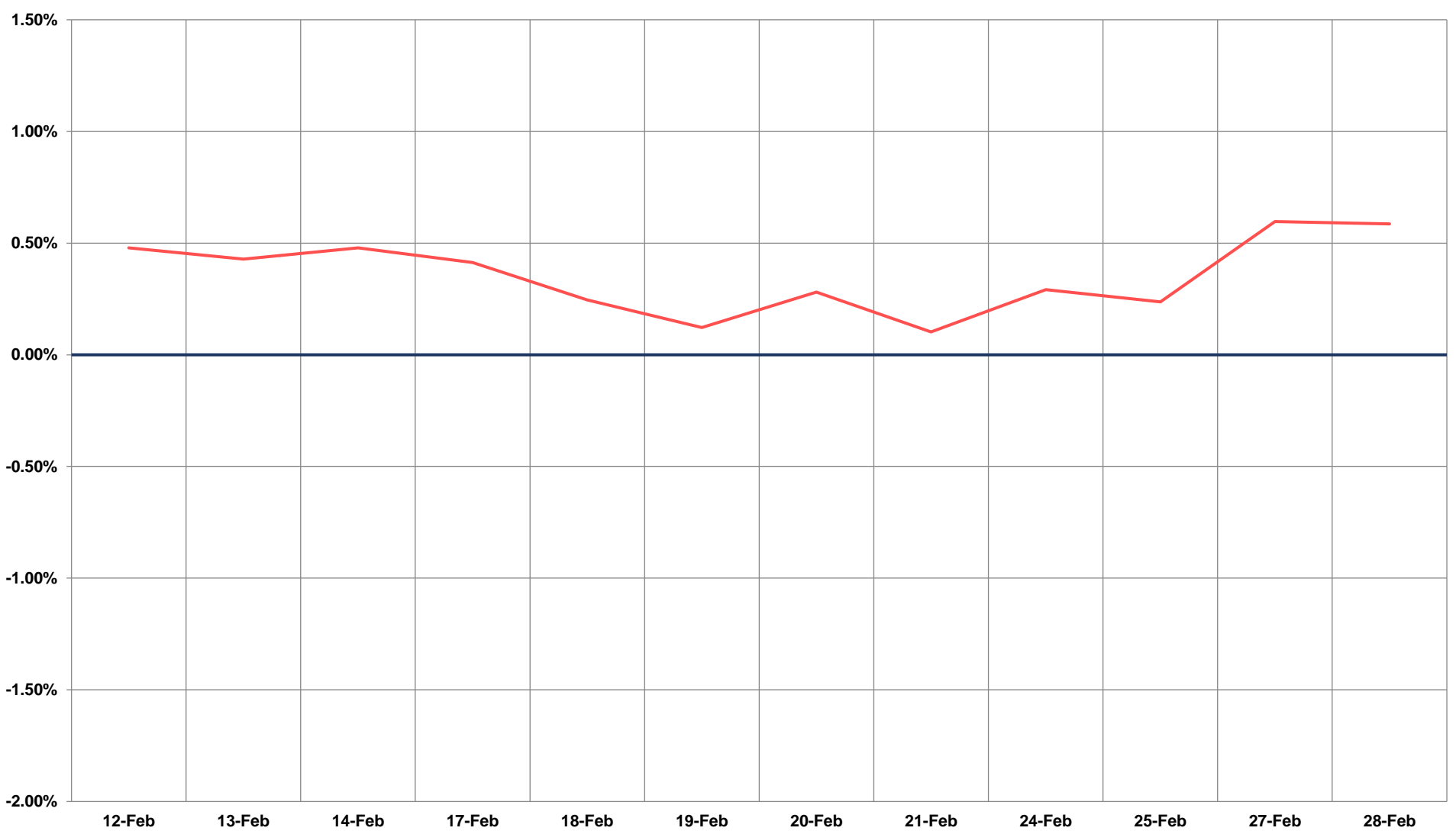
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



## SPREAD: FUTURE & SPOT

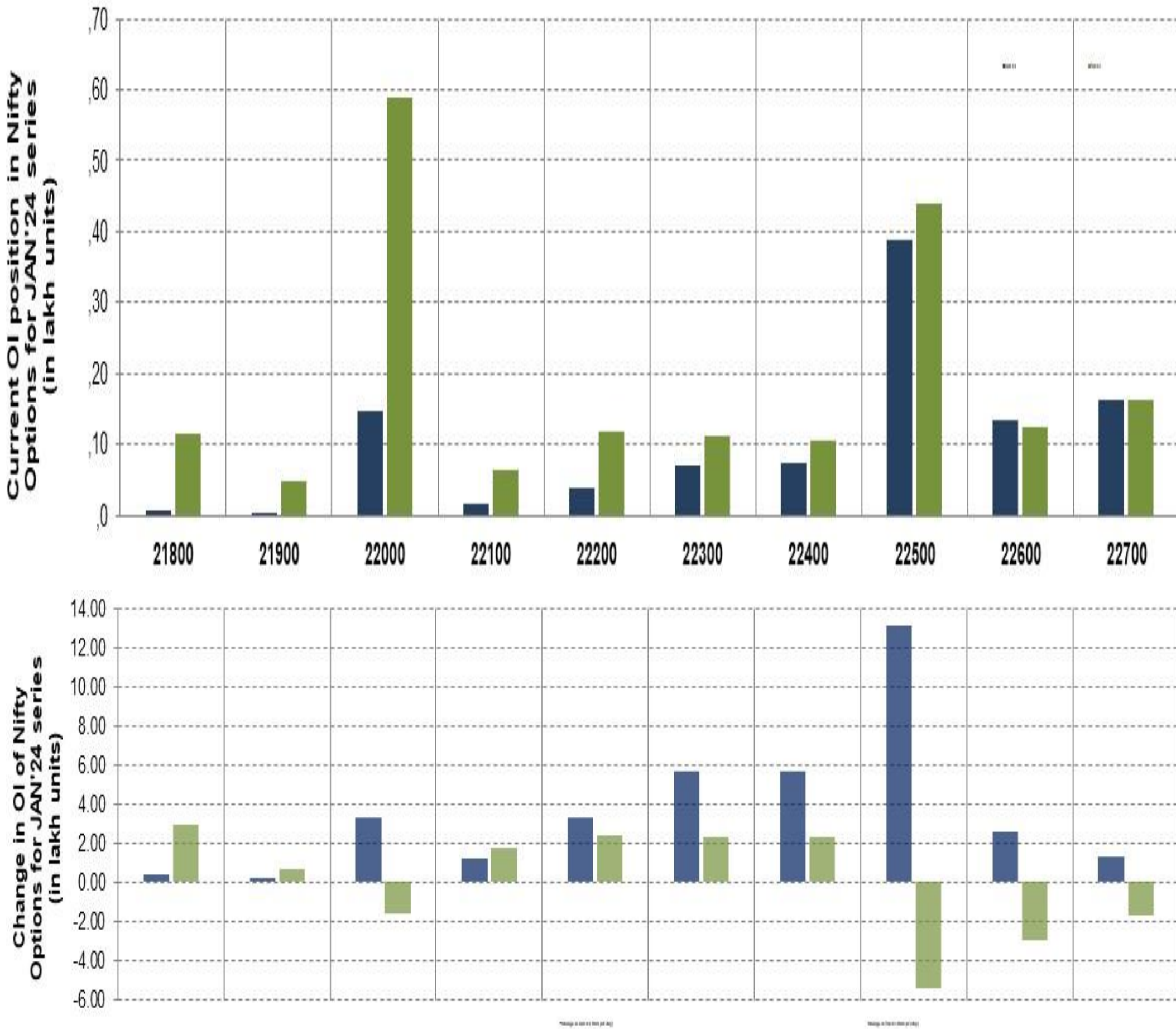




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 1.32 million in Open Interests is **Strike Price of 22500**
- **Most Active Nifty Put** with an addition of 0.29 millions in Open Interests is **Strike Price of 21800**
- **Maximum Open Interest an outstanding** was 3.87 millions for Calls at **Strike Price of 22500**
- **Maximum Open Interest an outstanding** was 5.89 millions for puts at **Strike Price of 22000**

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