



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

MAR 03, 2025



Indian equity benchmarks ended Monday's trading session flat with negative bias due to heavy selling in major stocks. After making a positive opening, markets soon entered into red terrain, as investors' sentiment remained cautious due to uncertainties around US President Donald Trump's plan to impose tariffs on Canada, Mexico, and China this week. Strong GDP numbers failed to uplift sentiments. In afternoon session, indices trimmed most of their losses, but remained under pressure, as some cautiousness came as fiscal deficit till January widens of revised target. The central government's fiscal deficit up to January this financial year hit 74.5% of the revised annual target, compared with 63.6% a year before.

Some of the important factors in today's trade:

FII outflows surge: Sentiments were downbeat with Foreign Institutional Investors (FIIs) offloaded equities worth Rs 11,639.02 crore on Friday, according to exchange data.

India's Manufacturing PMI slips to 56.3 in February: Traders were cautious as India's manufacturing activity grew at slow pace in the month of February. According to the survey report, the seasonally adjusted HSBC India Manufacturing Purchasing Managers' Index (PMI) eased to 56.3 in February as against 57.7 in January.

Key Infrastructure sectors expand 4.6% in January: Trades took note of Ministry of Commerce & Industry in its latest data has showed that the output of eight key infrastructure sectors rose by 4.6 per cent in January against a 4.2 per cent expansion in the same month of last year.

Global front: European markets were trading in green as investors react to the latest tariff news and Europe's peace efforts in Ukraine. Traders also shifted focus to the European Central Bank meeting due on Thursday, with street expecting another 25-bps rate cut. Asian markets ended in mixed after China's factory activity numbers rose more than expected, and on China's positive PMI data for February. China's factory activity expanded at its fastest pace in three months to 50.8 in February, as millions of migrant workers returned to work after an extended Lunar New Year holiday.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	73085.94	-112.16	-0.15
NIFTY	22119.30	-5.40	-0.02
MIDCAP	38690.02	98.00	0.25
SMLCAP	42779.71	-303.19	-0.70
BSEFMC	18391.31	8.49	0.05
HEALTHCARE	38347.95	136.23	0.36
AUTO	46018.25	158.57	0.35
POWER	5851.00	87.84	1.52
REALTY	6258.82	67.66	1.09
BSE IT	36912.59	233.58	0.64
BANKEX	54698.94	-153.43	-0.28
OIL GAS	22460.39	-113.14	-0.50
METAL	28226.13	221.72	0.79
INDIA VIX	13.76	-0.15	-1.08

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1140	1925	35
BSE	1234	2853	147

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6007	5485	10
NSE CASH	94975	153464	(38)
NSE F&O	160472	185885	(14)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.66	3..29	1.45
SENSEX	20.35	3.76	1.25

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)			
FII-DII*	Buy	Sell	Net
DII	17344	8554	8791
FII	9846	14635	(4788)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)			
FII	Buy	Sell	Net
Index Futures	4051.74	3905.70	146
Index Options	757531.66	759055.26	(1524)
Stock Futures	21840.92	19347.65	2493
Stock Options	53837.33	55412.84	(1576)

PUT-CALL RATIO		
Index	Current	Previous
NIFTY	0.81	0.77
BANK NIFTY	0.91	0.96

DOLLAR INDEX			
Dollar Index	Current	Previous	% Change
DXY	107.01	107.29	-0.26

10-YEARS G-SEC YIELD			
Country	Current	Previous	% Change
INDIA	6.737	6.723	0.21
USA	4.263	4.229	0.80

KEY COMMODITIES TRACKER (in \$)			
Commodity	Current	Change Points	% Change
Gold	2869.50	15.91	0.56
Silver	31.40	0.35	1.13
Crude-Oil	69.47	-0.29	-0.42
Brent-Crude	72.57	-0.24	-0.33

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry		Close	Change Points	% Change
26 MAR-25	USD-INR	87.48	-0.07	-0.08
26 MAR-25	EUR-INR	91.45	0.34	0.37
26 MAR-25	GBP-INR	110.62	0.42	0.38
26 MAR-25	JPY- INR	58.50	-0.03	-0.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	22119	21872	21995	22129	22252	22385
SENSEX	73086	72308	72697	73173	73562	74039
NIFTY FUTURES	22260	22023	22141	22259	22377	22495
BANK NIFTY	48114	47443	47779	48177	48512	48910
CNX IT	37614	37078	37346	37638	37907	38199
CNX MIDCAP	47984	46413	47198	47651	48437	48890
CNX SMALLCAP	14661	14070	14365	14595	14891	15121
INDIA VIX	13.76	13.11	13.43	13.90	14.22	14.69

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 04-03-2025

	NIL
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TECHNICAL VIEWS



NIFTY

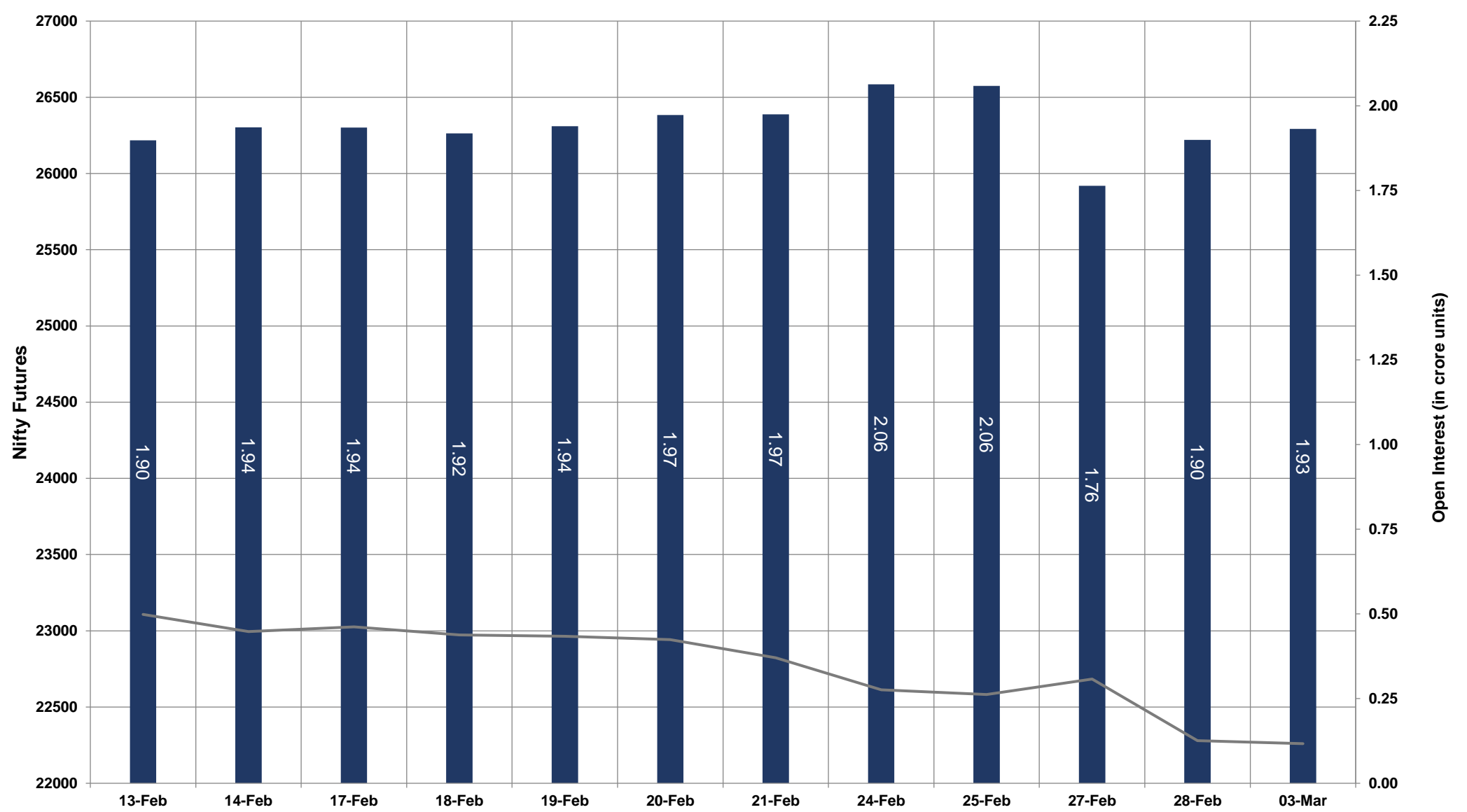


- Nifty Cash = **22119.30 (-0.02%)**
- Resistance levels = **22420** and **22500**
- Support levels = **21950** and **21820**

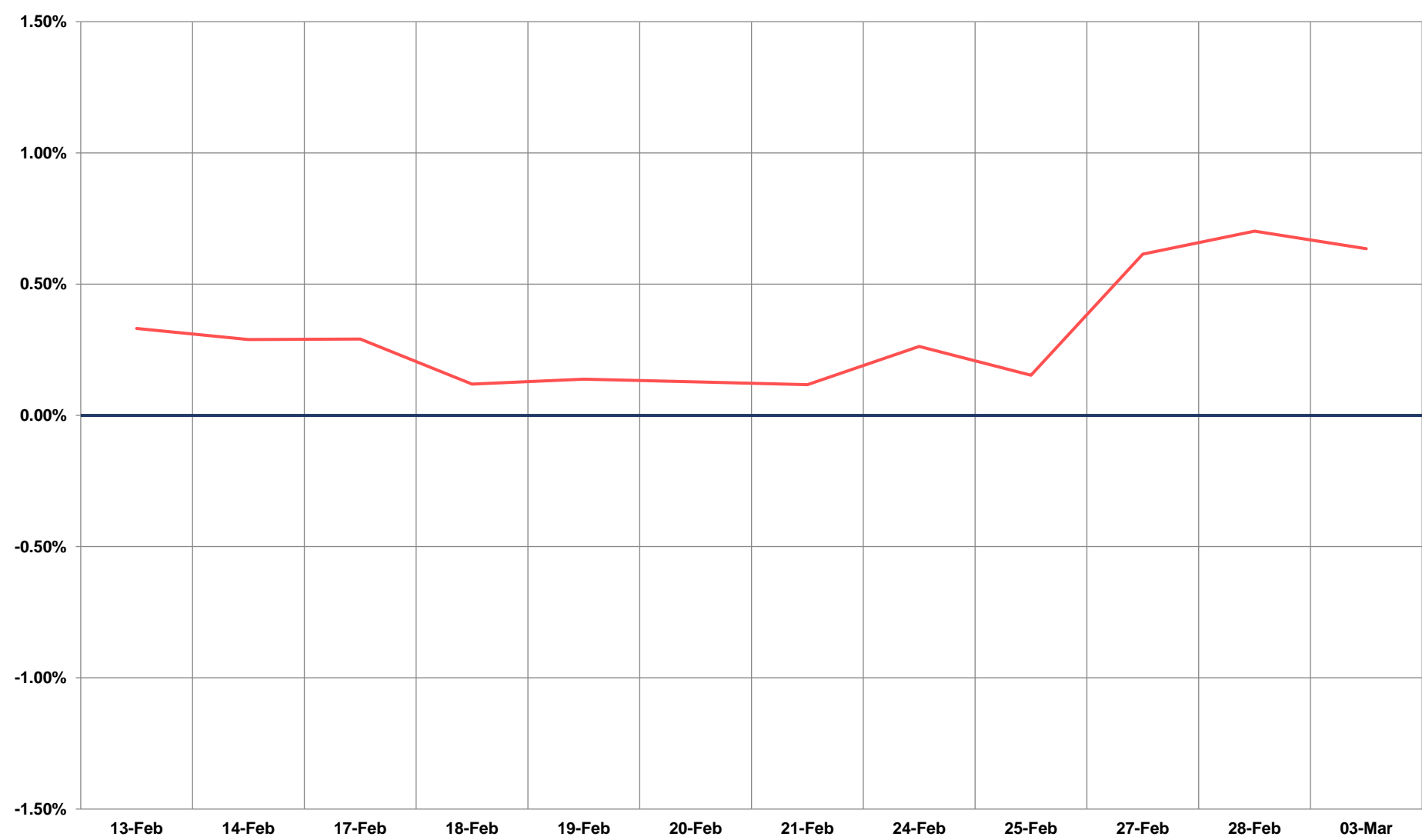
TECHNICAL VIEWS



NIFTY FUTURES



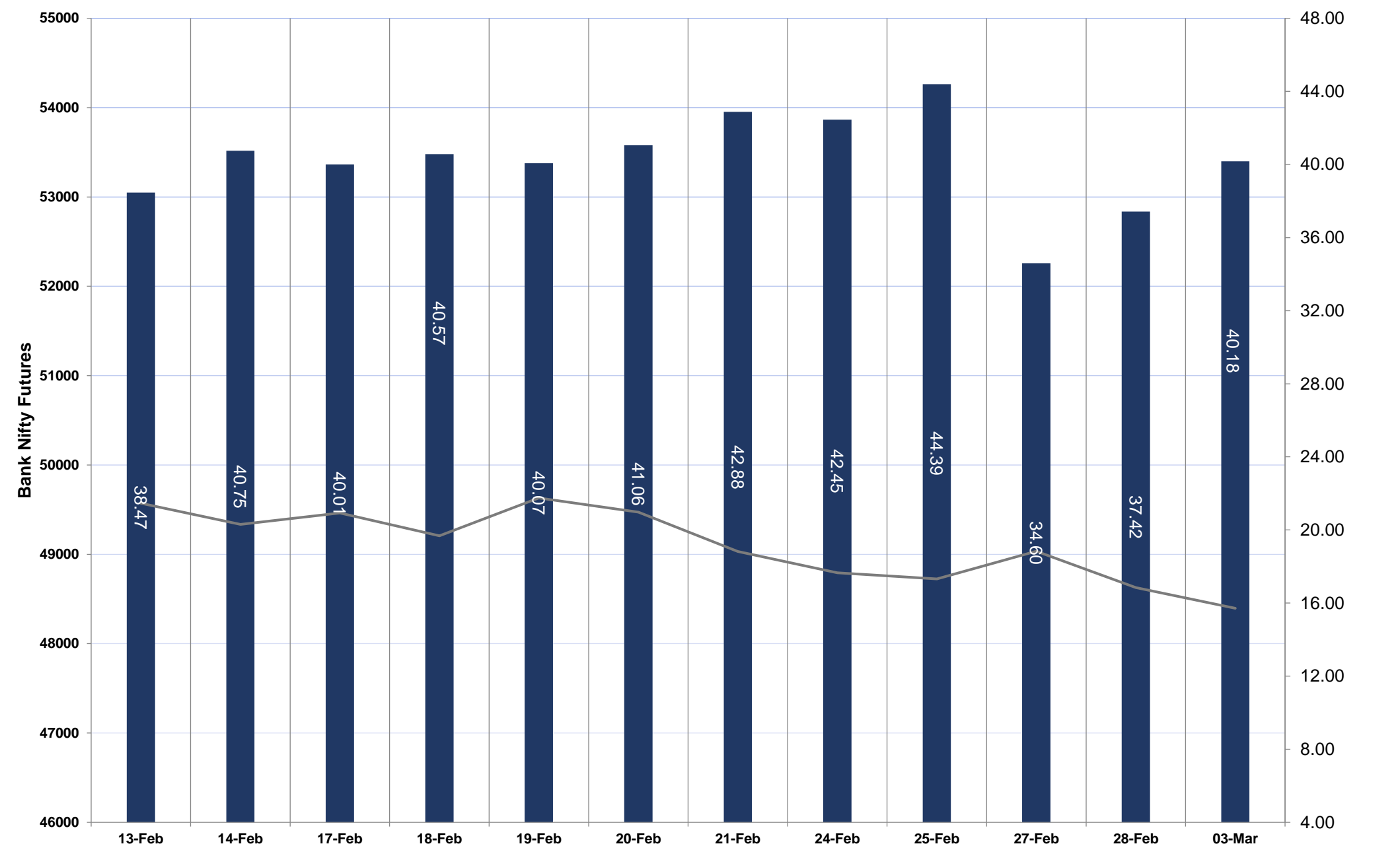
SPREAD: FUTURE & SPOT



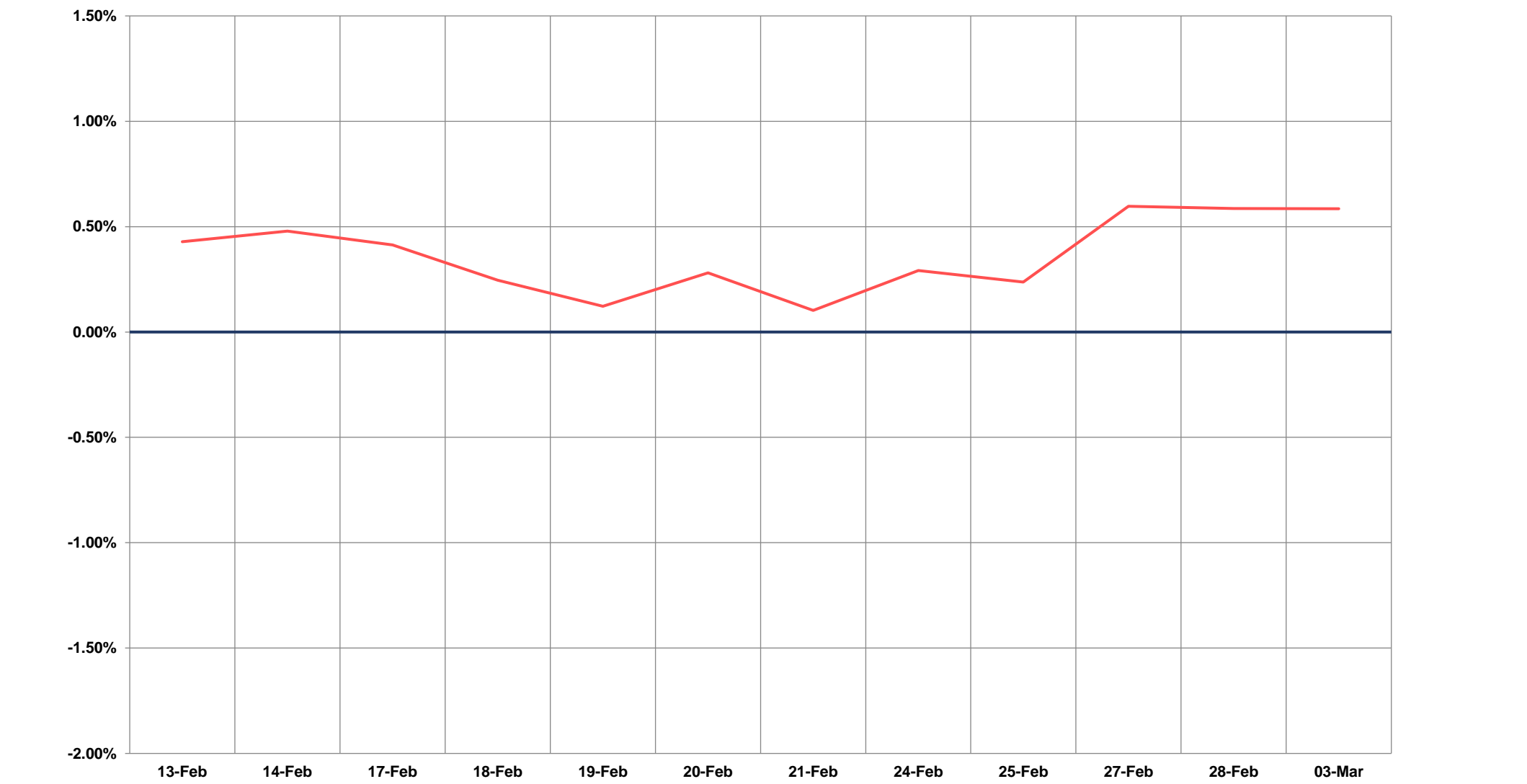
TECHNICAL VIEWS



BANK NIFTY FUTURES



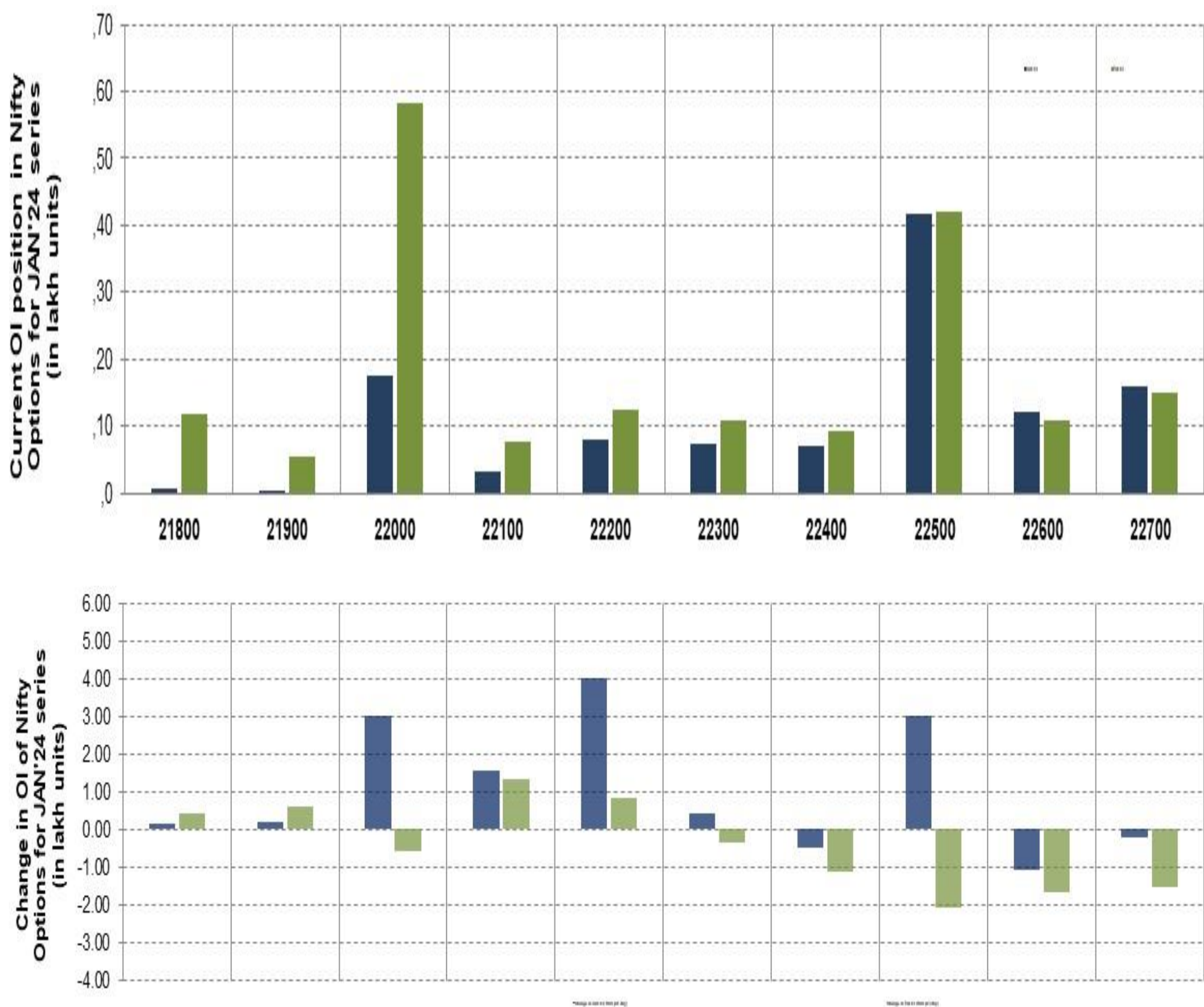
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.40 million in Open Interests is **Strike Price of 22200**
- **Most Active Nifty Put** with an addition of 0.13 millions in Open Interests is **Strike Price of 22100**
- **Maximum Open Interest an outstanding** was 4.17 millions for Calls at **Strike Price of 22500**
- **Maximum Open Interest an outstanding** was 5.83 millions for puts at **Strike Price of 22000**

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