



MORNING MANTRA



Daily Derivatives & Market Report

MAR 07, 2025



After witnessing a volatile trading session, Indian stock markets ended in red ahead of key macroeconomic data, i.e., inflation data and industrial production data, which are due on March 12. Indices made a cautious start amid uncertainty surrounding Trump's tariffs, after he exempted certain goods under the USMCA (United States-Mexico-Canada Agreement). Some cautiousness came as Union Finance Minister Nirmala Sitharaman mentioned that the impact of the US tariffs will be felt by India and added that Union Minister Piyush Goyal is going to America to hold talks with the government there. During the last hour of trading, the indices traded near the neutral line as selling in Consumer Durables and Utilities counters dampened traders' sentiment.

Some of the important factors in today's trade:

Foreign fund outflows weigh on sentiment: The Foreign institutional investors (FIIs) extended their selling on March 6 as they sold equities worth Rs 2377 crore.

Private capex unlikely to pick up despite high profitability: Domestic ratings agency Crisil said private sector capital expenditure is unlikely to pick up in a sustained way despite India Inc's profitability being near decadal high.

Crisil sees 6.5% GDP growth for FY2026: Traders took note of Crisil Intelligence in a report stated that India's real gross domestic product (GDP) growth would be steady at 6.5 per cent in fiscal 2026 despite uncertainties stemming from geopolitical turns and trade-related issues led by US tariff actions.

Global front: European markets were trading in red, amid uncertainty surrounding Trump administration's trade policy as the U.S. President keeps changing his stance on tariffs on goods imported into US. Most of the Asian markets ended in red, saddled by the cautious amid escalating global trade tensions and inflation concerns.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 74332.58 | -7.52 | -0.01 |
| NIFTY | 22552.50 | 7.80 | 0.03 |
| MIDCAP | 39888.29 | -121.01 | -0.30 |
| SMLCAP | 45606.86 | 341.57 | 0.75 |
| BSEFMC | 18836.63 | -7.62 | -0.04 |
| HEALTHCARE | 39556.91 | -144.81 | -0.36 |
| AUTO | 47095.58 | 124.39 | 0.26 |
| POWER | 6152.62 | -36.21 | -0.59 |
| REALTY | 6332.64 | -47.93 | -0.75 |
| BSE IT | 37196.91 | -310.50 | -0.83 |
| BANKEX | 55501.35 | -43.36 | -0.08 |
| OIL GAS | 23833.79 | 18.32 | 0.08 |
| METAL | 30224.05 | 121.36 | 0.40 |
| INDIA VIX | 13.47 | -0.26 | -1.89 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 2001 | 1029 | 31 |
| BSE | 2511 | 1475 | 128 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4423 | 5005 | (12) |
| NSE CASH | 82305 | 94933 | (13) |
| NSE F&O | 137977 | 180468 | (24) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 20.04 | 3.36 | 1.42 |
| SENSEX | 20.70 | 3.82 | 1.23 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|-------|-------|--------|
| DII | 10453 | 8133 | 2320 |
| FII | 8635 | 10671 | (2035) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 2773.06 | 3050.70 | (278) |
| Index Options | 722965.79 | 707223.69 | 15742 |
| Stock Futures | 13862.86 | 15505.36 | (1643) |
| Stock Options | 49543.17 | 49795.99 | (253) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.08 | 1.11 |
| BANK NIFTY | 0.99 | 1.02 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 103.60 | 104.13 | -0.51 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.688 | 6.681 | 0.10 |
| USA | 4.273 | 4.282 | -0.21 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 2919.67 | 9.43 | 0.32 |
| Silver | 32.58 | -0.03 | -0.09 |
| Crude-Oil | 67.25 | 0.89 | 1.34 |
| Brent-Crude | 70.43 | 0.97 | 1.40 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|--------------------|--------|---------------|----------|
| 26 MAR-25 USD-INR | 87.08 | -0.13 | -0.14 |
| 26 MAR-25 EUR-INR | 94.53 | 0.40 | 0.43 |
| 26 MAR-25 GBP-INR | 112.44 | 0.22 | 0.20 |
| 26 MAR-25 JPY- INR | 59.12 | 0.13 | 0.22 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 22553 | 22381 | 22467 | 22550 | 22636 | 22719 |
| SENSEX | 74333 | 73771 | 74052 | 74319 | 74600 | 74867 |
| NIFTY FUTURES | 22650 | 22488 | 22569 | 22653 | 22735 | 22819 |
| BANK NIFTY | 48498 | 48172 | 48335 | 48522 | 48685 | 48872 |
| CNX IT | 37820 | 37408 | 37614 | 37831 | 38038 | 38255 |
| CNX MIDCAP | 49191 | 48744 | 48967 | 49306 | 49529 | 49868 |
| CNX SMALLCAP | 15504 | 15264 | 15384 | 15499 | 15619 | 15734 |
| INDIA VIX | 13.47 | 13.02 | 13.25 | 13.55 | 13.78 | 14.08 |

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 07-03-2025

HINDCOPPER, MANAPPURAM

TECHNICAL VIEWS



NIFTY

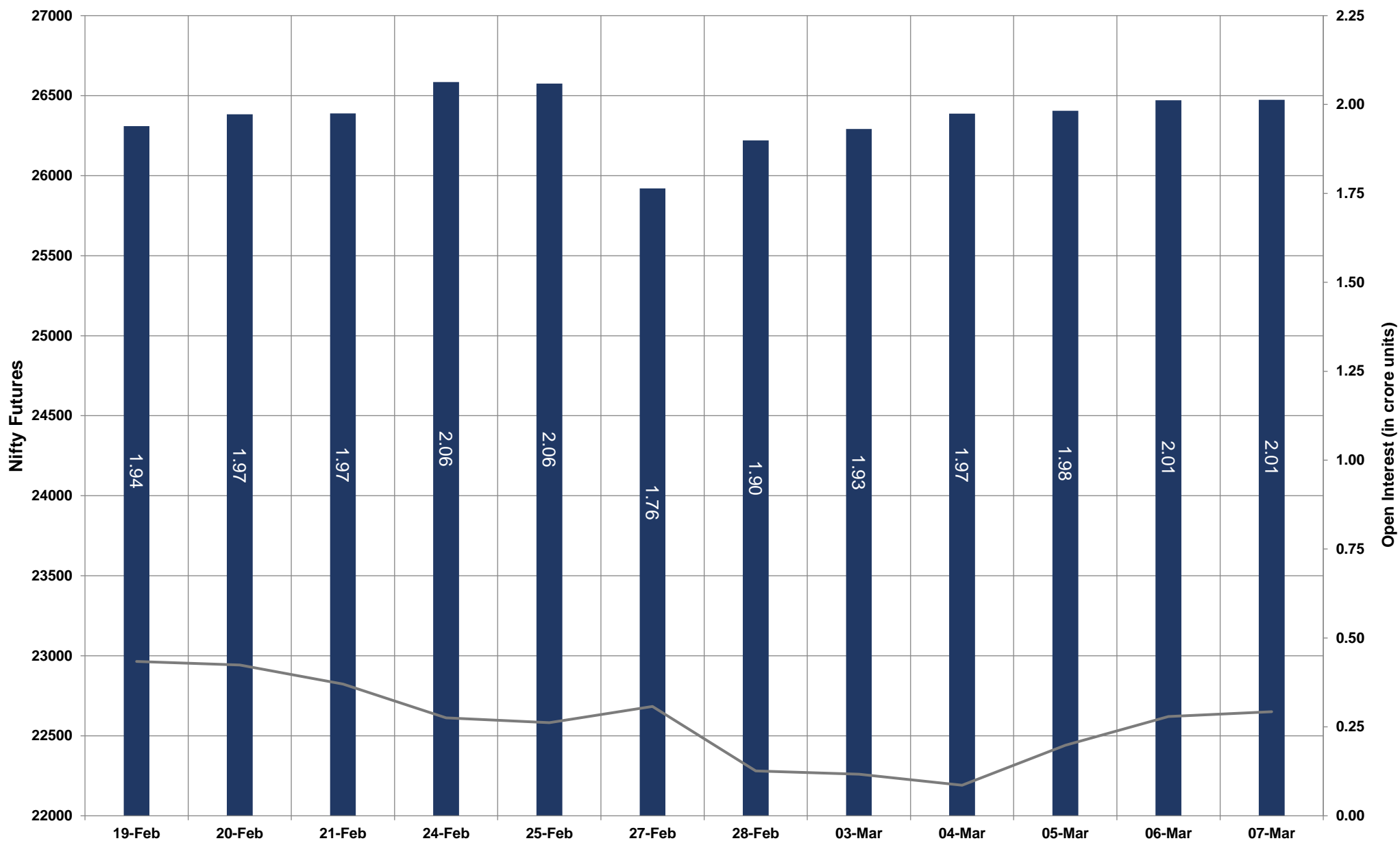


- Nifty Cash = **22552.50 (0.03%)**
- Resistance levels = **22670** and **22750**
- Support levels = **22350** and **22200**

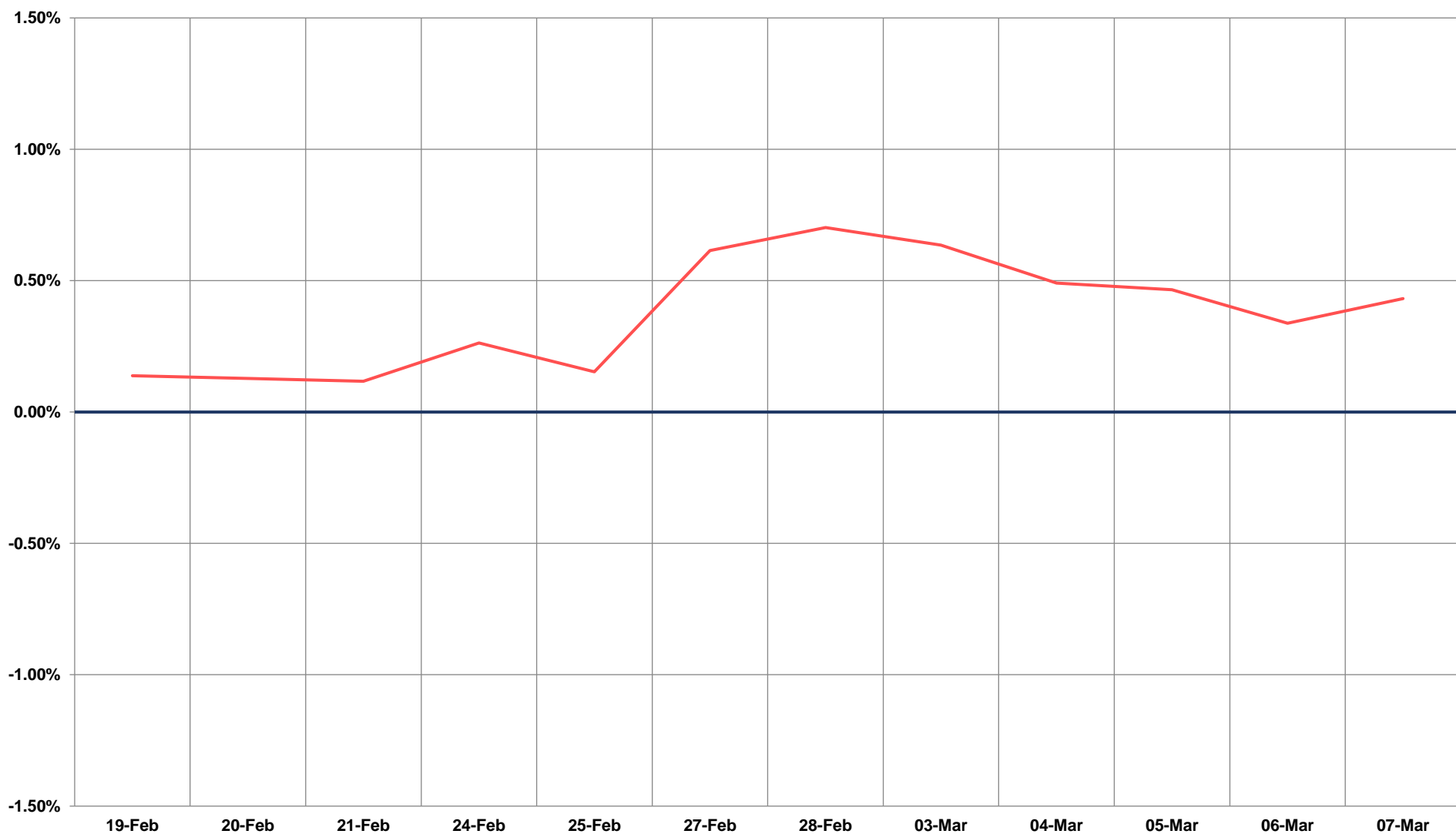
TECHNICAL VIEWS



NIFTY FUTURES



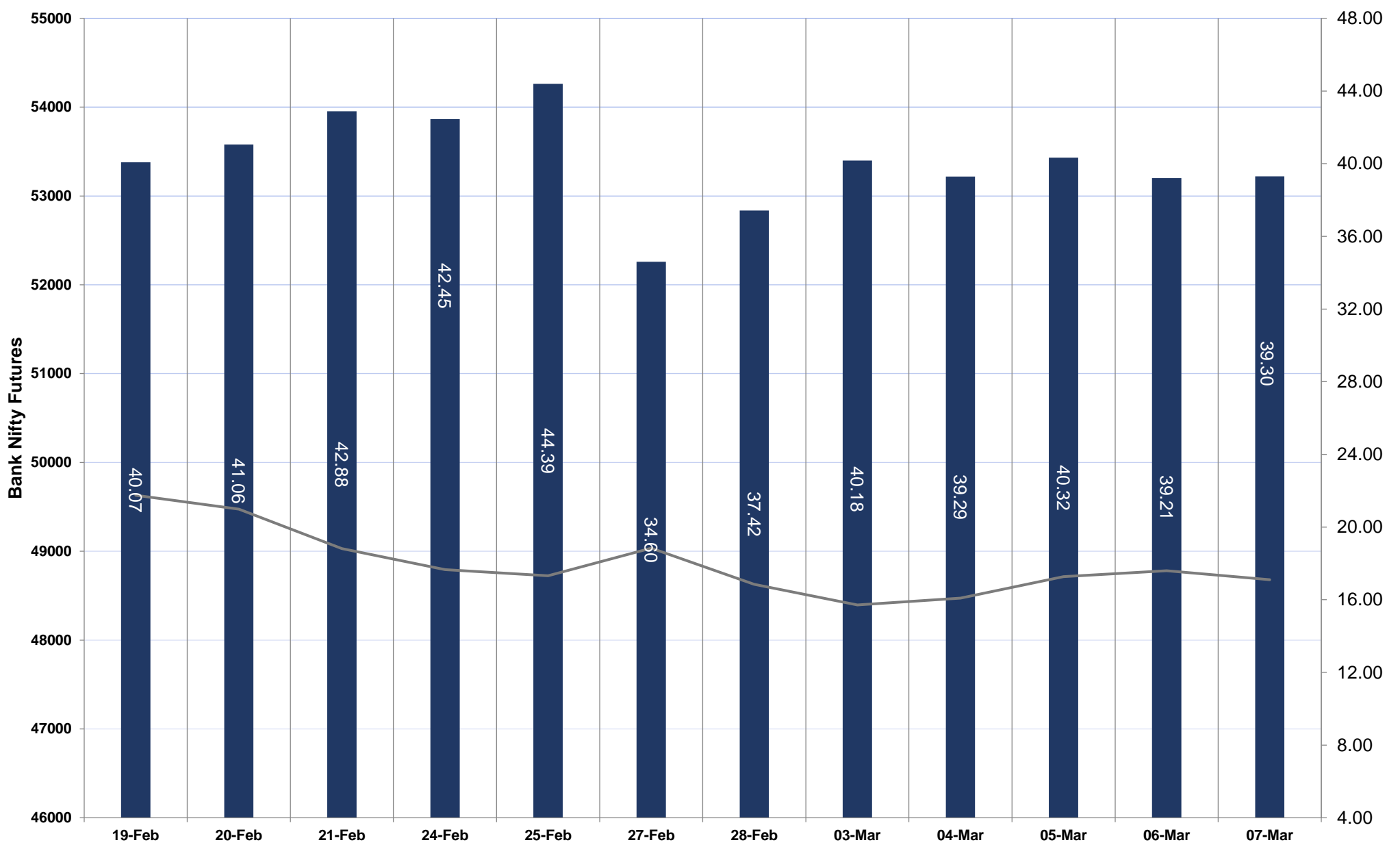
SPREAD: FUTURE & SPOT



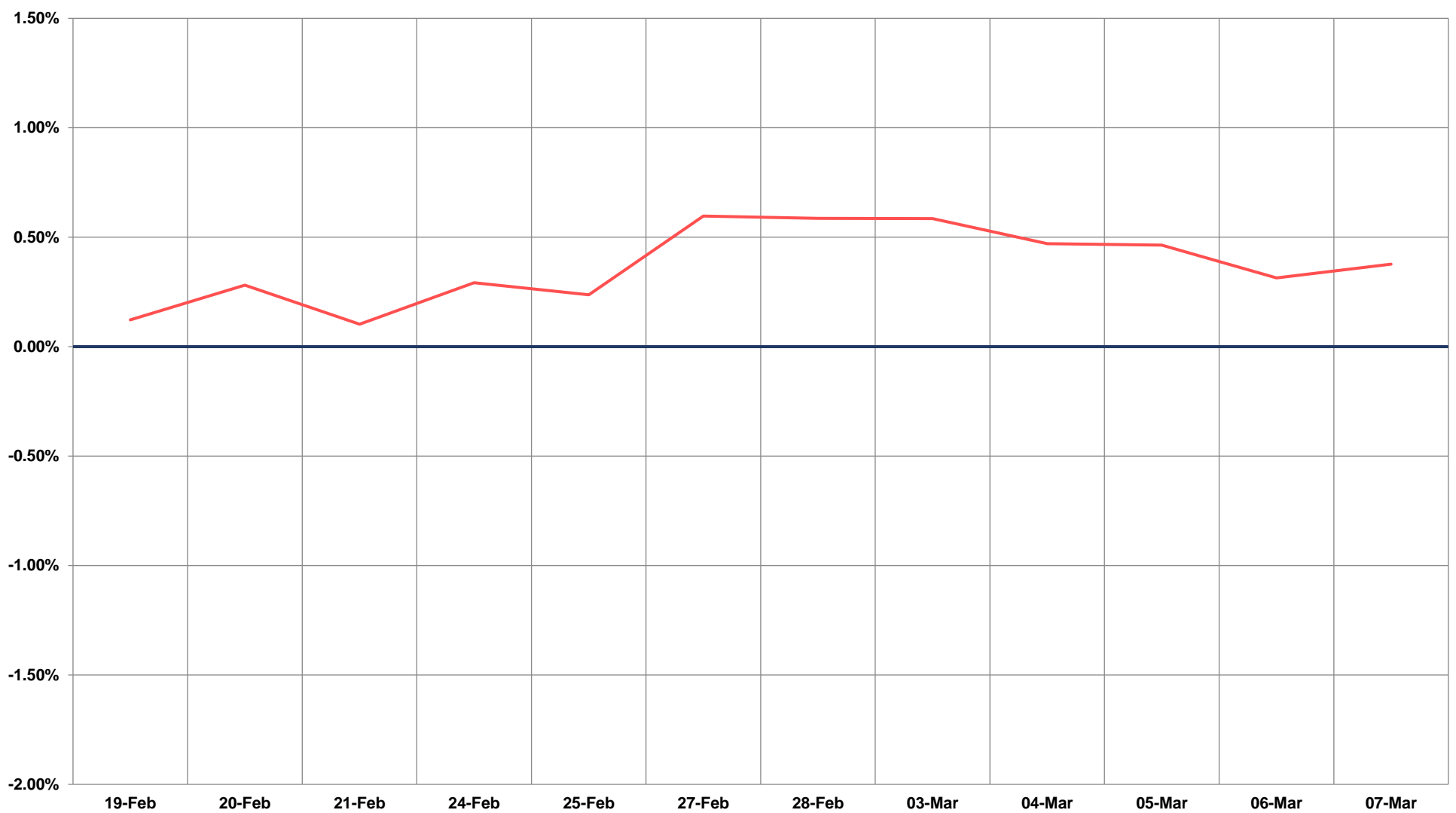
TECHNICAL VIEWS



BANK NIFTY FUTURES



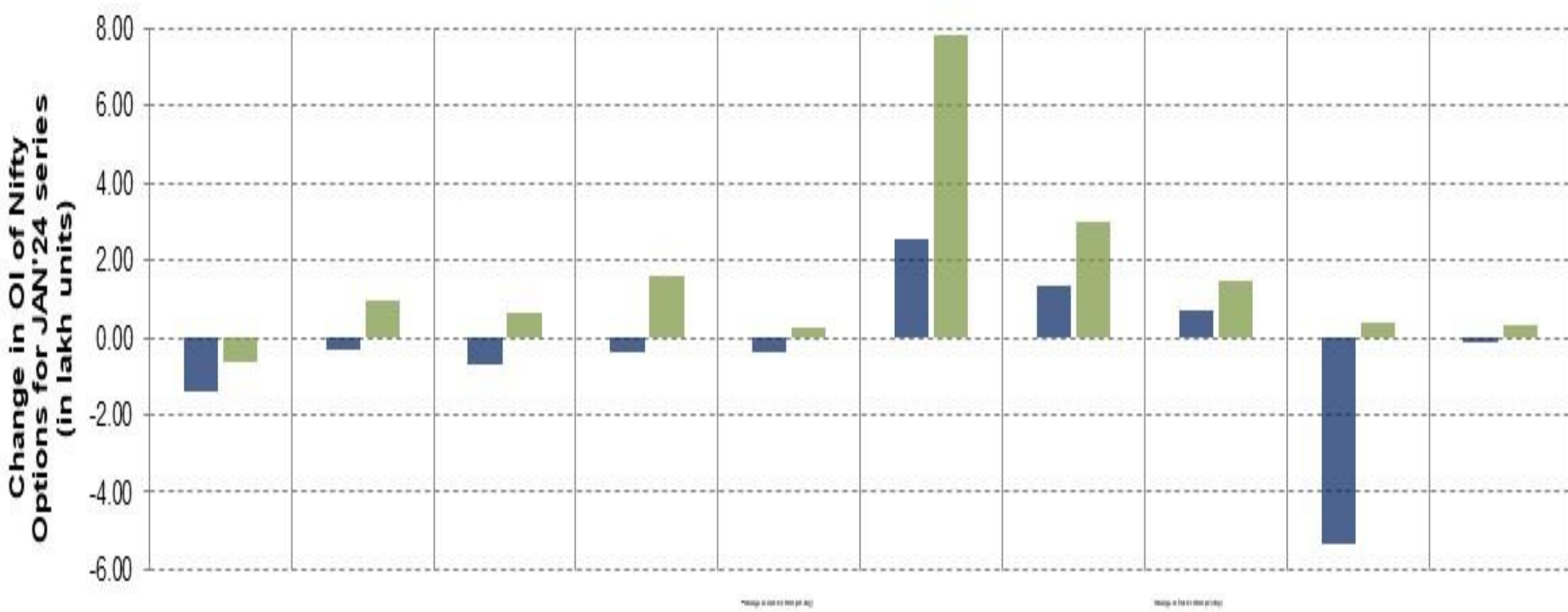
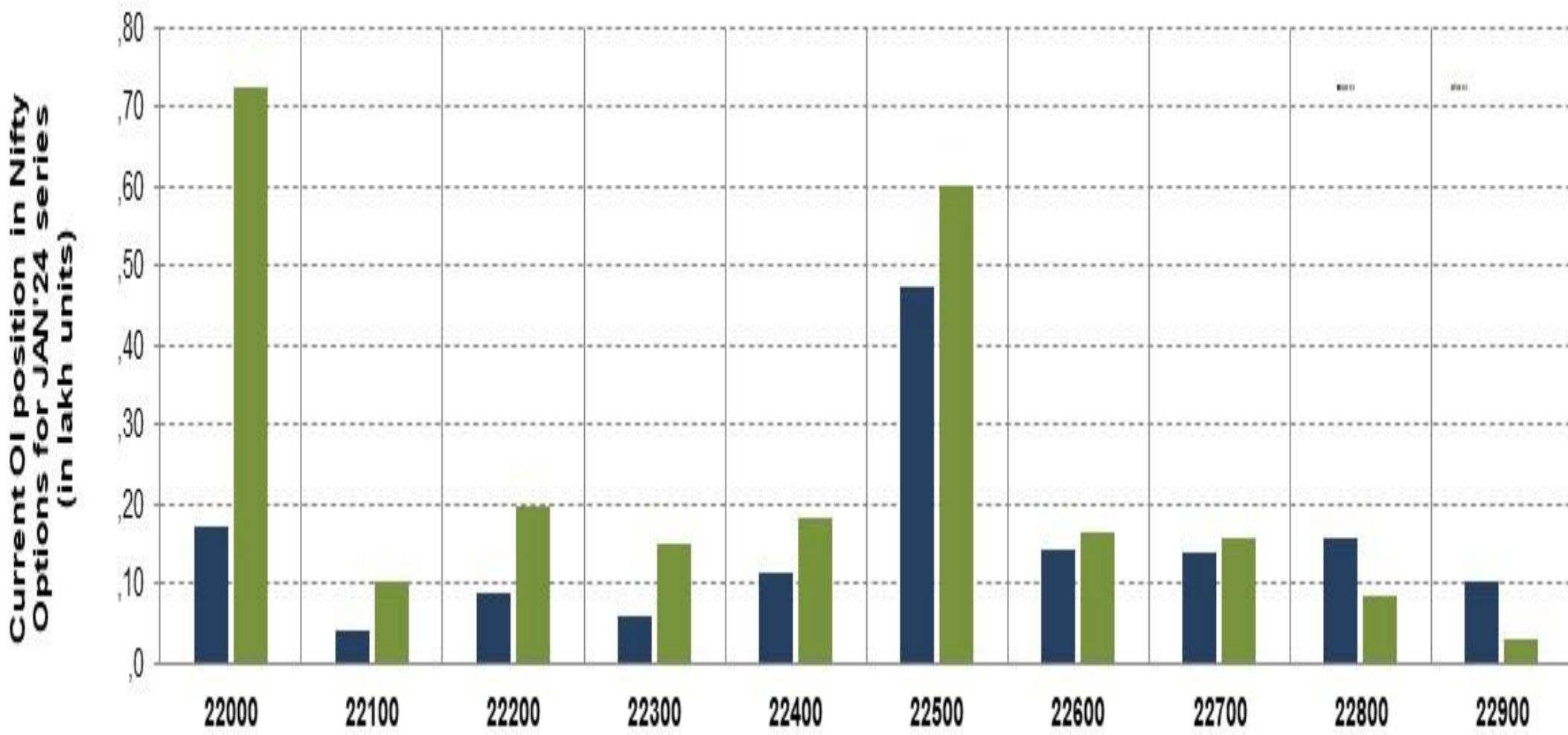
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.25 million in Open Interests is **Strike Price of 22500**
- **Most Active Nifty Put** with an addition of 0.78 millions in Open Interests is **Strike Price of 22500**
- **Maximum Open Interest** an outstanding was 4.71 millions for Calls at **Strike Price of 22500**
- **Maximum Open Interest** an outstanding was 7.23 millions for puts at **Strike Price of 22000**

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