



MORNING MANTRA



Daily Derivatives & Market Report

FEB 27, 2025



In volatile trading session, Indian equity benchmarks ended flat, primarily due to the monthly F&O expiry. After making a positive start, soon indices turned volatile with minor fluctuations observed throughout the trading session, as ongoing concerns about potential US tariffs and continued FIIs selling weighed on market sentiments. Traders took a note of Moody's Ratings' statement that India has a lower overall exposure to the US relative to others in the APAC region, although certain sectors such as food, textiles and pharmaceutical products face risks.

Some of the important factors in today's trade:

Ongoing selling pressure from FIIs: Sentiments were downbeat after the Foreign institutional investors (FIIs) continued their selling on fifth day in a row, as they sold equities worth Rs 3529 crore on February 25.

Uncertainty over Trump's trade policies: Indices were struggling for direction due to prevailing uncertainty over U.S. President Donald Trump's trade policies.

EPFO adds 16.05 lakh new members in December: Traders took note of report that monthly payroll data released by the Employees' Provident Fund Organization (EPFO) has showed that the EPFO has added 16.05 lakh net new members in December 2024, which is 9.69 per cent higher compared to November 2024.

Global front: Most of the European markets were trading in red, after U.S. President Donald Trump accused the European Union of cheating the United States, sparking tensions and threats of new tariffs. Asian markets ended mixed, as Malaysia's producer prices increased for the second straight month in January. The figures from the Department of Statistics showed that producer prices climbed 0.8 percent year-on-year in January, reversing a 0.5 percent rise in December. The expected increase was 0.7 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	74612.43	10.31	0.01
NIFTY	22545.05	-2.50	-0.01
MIDCAP	39445.69	-385.48	-0.97
SMLCAP	44111.64	-940.57	-2.09
BSEFMC	18869.18	-154.32	-0.81
HEALTHCARE	39066.63	-283.87	-0.72
AUTO	47689.07	-759.40	-1.57
POWER	5898.18	-108.01	-1.80
REALTY	6287.10	-132.11	-2.06
BSE IT	38259.76	-242.49	-0.63
BANKEX	55389.44	-50.15	-0.09
OIL GAS	23179.37	-140.40	-0.60
METAL	28282.15	197.00	0.70
INDIA VIX	13.31	-0.41	-2.99

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	739	2253	22
BSE	953	3020	99

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4179	4219	(1)
NSE CASH	94080	75029	25
NSE F&O	367936	327811	12

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	13530	11803	1727
FII	19055	19612	(557)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	14935.63	13982.25	953
Index Options	2032913.65	2063638.27	(30725)
Stock Futures	51674.20	46214.57	5460
Stock Options	36030.74	38302.44	(2272)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.87	0.76
BANK NIFTY	0.87	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.58	106.47	0.11

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.710	6.706	0.06
USA	4.308	4.249	1.39

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2888.61	-30.58	-1.05
Silver	31.78	-0.09	-0.29
Crude-Oil	69.35	0.73	1.06
Brent-Crude	73.26	0.74	1.02

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 MAR-25 USD-INR	87.36	0.01	0.01
26 MAR-25 EUR-INR	91.56	-0.03	-0.03
26 MAR-25 GBP-INR	110.67	0.40	0.36
26 MAR-25 JPY- INR	58.62	-0.06	-0.10

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	22545	22451	22498	22556	22603	22660
SENSEX	74612	74342	74477	74656	74791	74969
NIFTY FUTURES	22548	22486	22517	22561	22592	22636
BANK NIFTY	48744	48436	48590	48781	48935	49127
CNX IT	38947	38481	38714	38976	39209	39471
CNX MIDCAP	49137	48423	48780	49319	49676	50215
CNX SMALLCAP	15157	14876	15016	15238	15379	15601
INDIA VIX	13.31	12.31	12.81	13.41	13.91	14.51

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

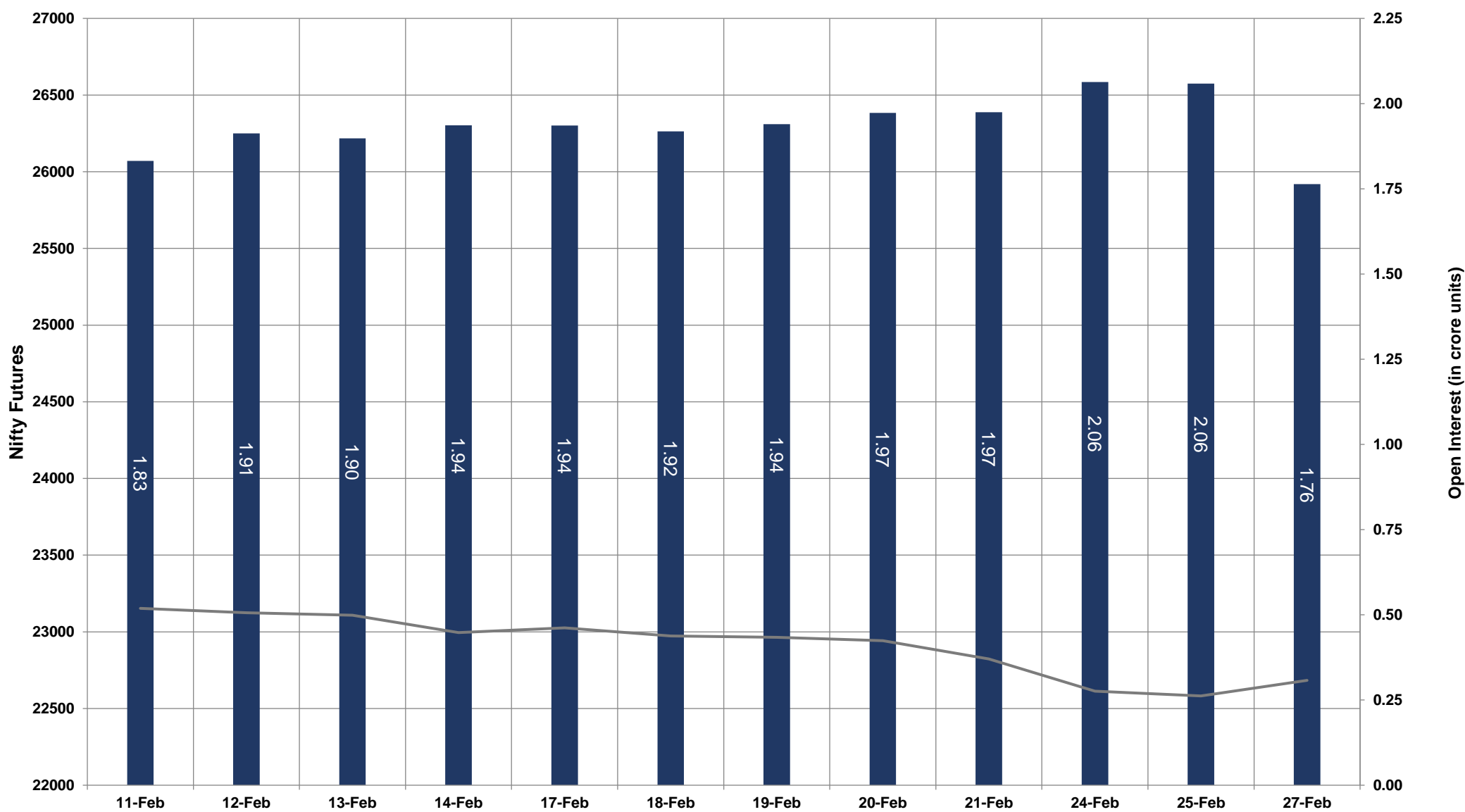
SECURITIES BAN IN F&O TRADES FOR 28-02-2025

NIL

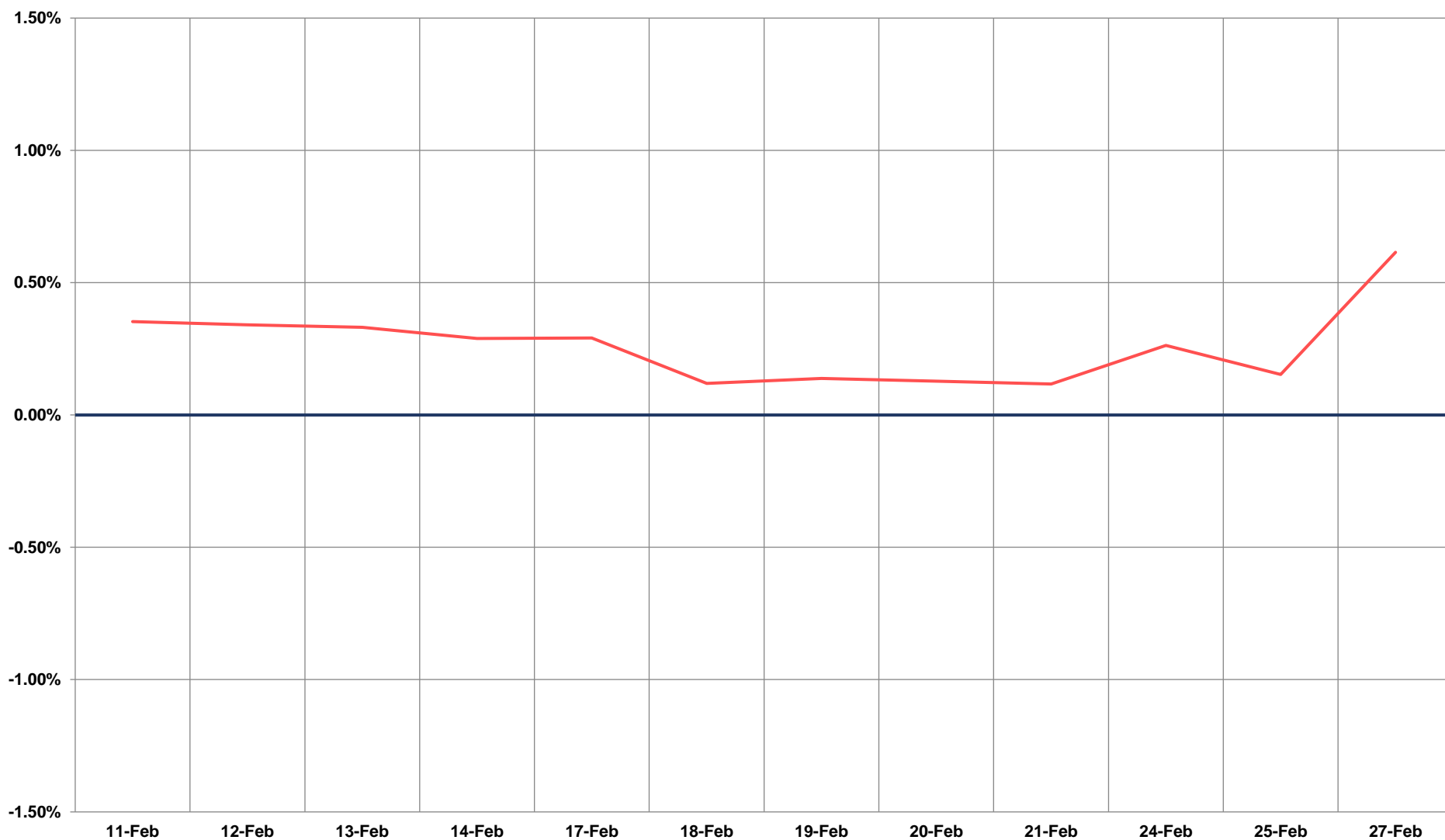
TECHNICAL VIEWS



NIFTY FUTURES



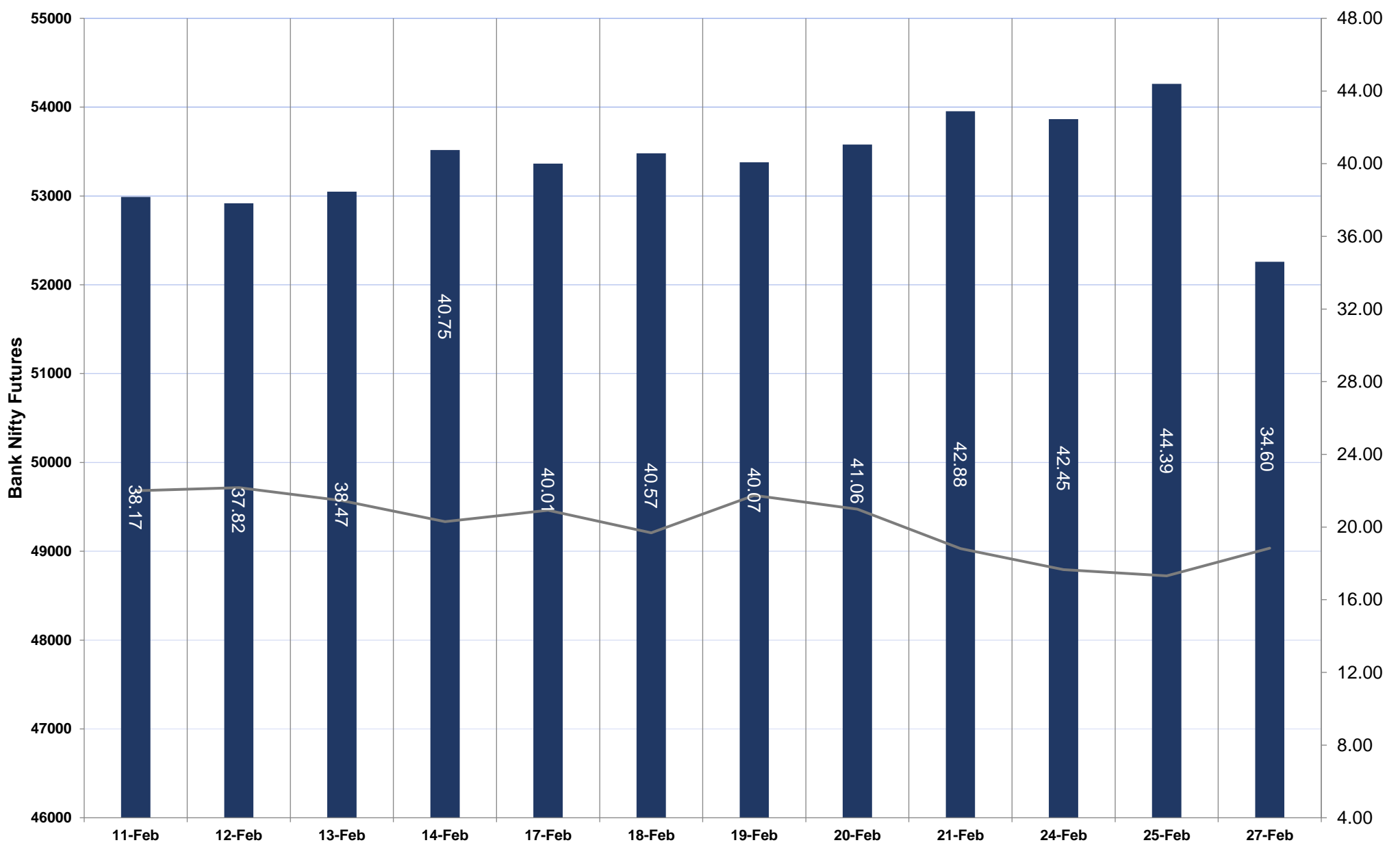
SPREAD: FUTURE & SPOT



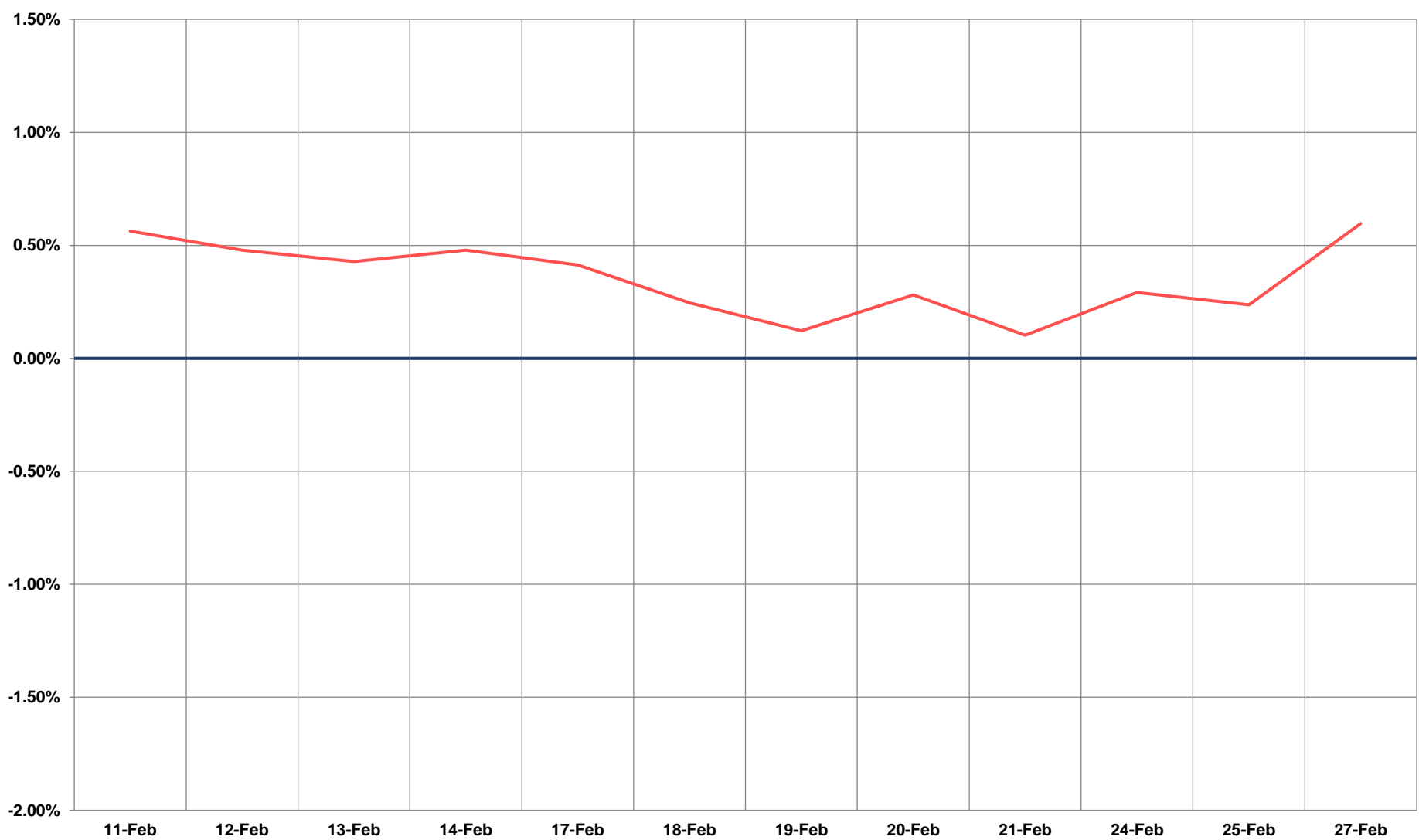
TECHNICAL VIEWS



BANK NIFTY FUTURES



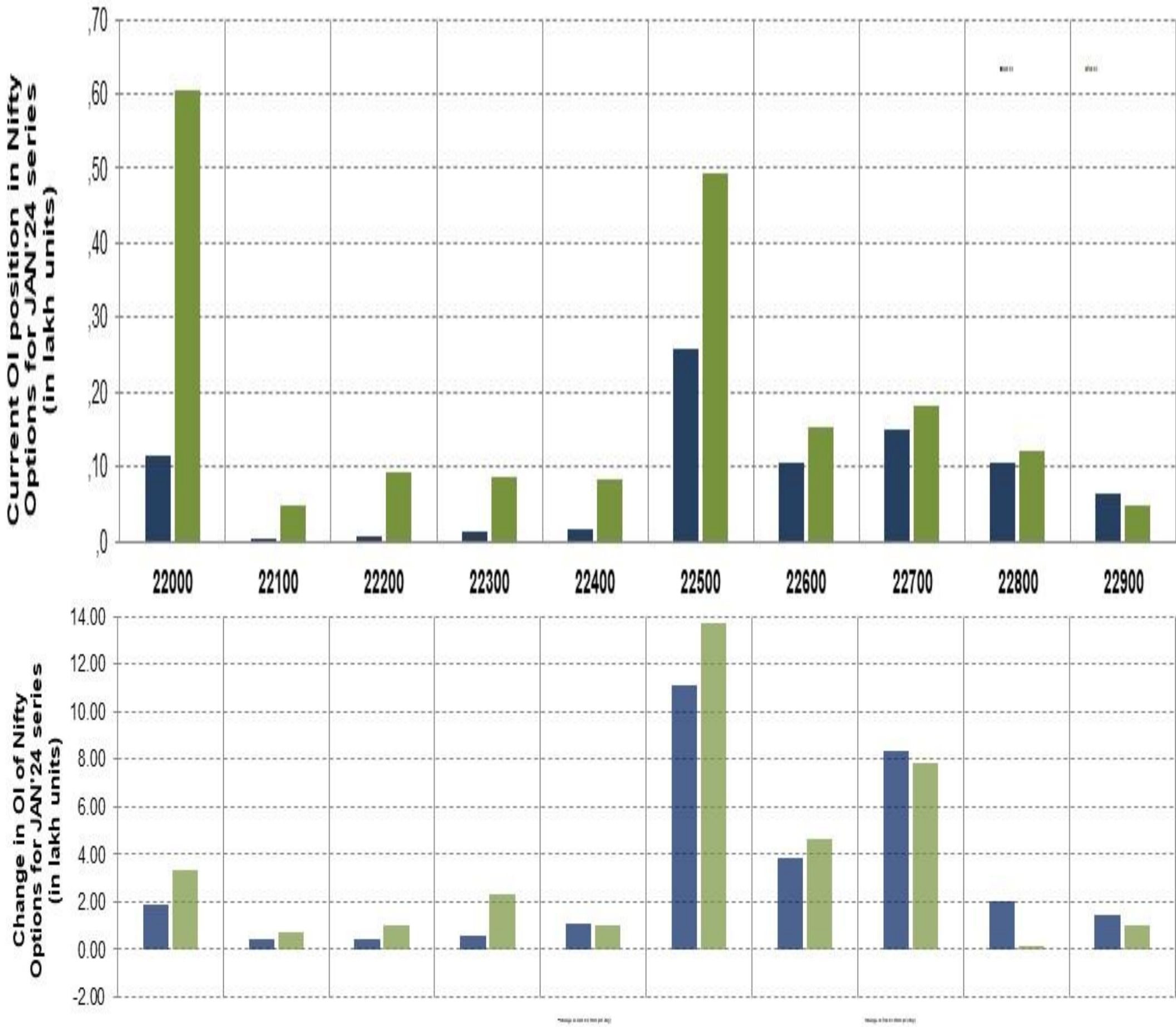
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 1.11 million in Open Interests is **Strike Price of 22500**
- **Most Active Nifty Put** with an addition of 1.37 millions in Open Interests is **Strike Price of 22500**
- **Maximum Open Interest an outstanding** was 2.56 millions for Calls at **Strike Price of 22500**
- **Maximum Open Interest an outstanding** was 6.05 millions for puts at **Strike Price of 22000**

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