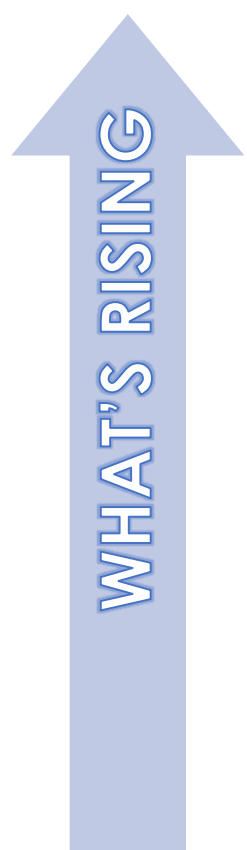


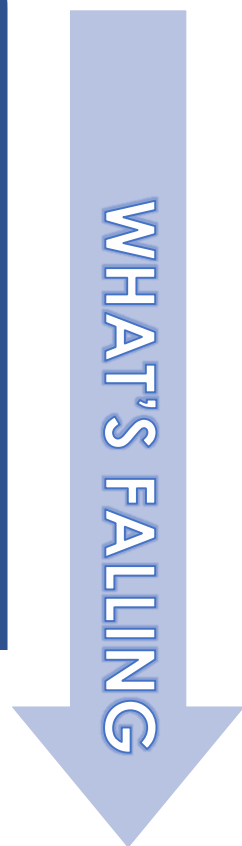


MORNING MANTRA



BULLS

BEARS



Daily Derivatives & Market Report

MAR 27, 2025



Indian equity markets rebounded strongly on Thursday, with both the Nifty and Sensex garnering gains of around half a percent each. Markets started day on a weak note, mainly due to concerns over U.S. President Donald Trump's announcement of a 25% tariff on imported automobiles. However, indices recovered from losses and remained higher till end of the day, amid foreign fund inflows. According to exchange data, Foreign Institutional Investors (FIIs) purchased equities worth Rs 2,240.55 crore on Wednesday.

Some of the important factors in today's trade:

India's economic growth to Reach 6.5% in FY25: Some support came as the Department of Economic Affairs (DEA), Ministry of Finance said that Indian economy is estimated to achieve a growth of 6.5 per cent in FY25 despite considerable external headwinds.

India, Uganda hold third JTC meeting to boost ties: Ministry of Commerce and Industry has stated that the third Session of the India-Uganda Joint Trade Committee (JTC) took place and marked a renewed commitment to strengthening economic ties between the two nations after a 23-year gap.

India, US in intense trade discussions: Traders took a note of External Affairs Minister S Jaishankar's statement that India and the US are holding 'very active' and 'intense' discussions on trade.

Global front: European markets were trading in red, amid concerns about the impact of Trump's reciprocal tariffs. Asian markets ended mixed, after U.S. President Donald Trump said reciprocal duties that are set to be announced next week will be 'very lenient,' and that tariffs on China could be reduced to facilitate a deal on the sale of ByteDance Ltd.'s social video platform TikTok to an American company.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 77606.43 | 317.93 | 0.41 |
| NIFTY | 23591.95 | 105.10 | 0.45 |
| MIDCAP | 41817.03 | 192.30 | 0.46 |
| SMLCAP | 46803.65 | 417.95 | 0.90 |
| BSEFMC | 19318.14 | 108.72 | 0.57 |
| HEALTHCARE | 41469.69 | 46.86 | 0.11 |
| AUTO | 48220.85 | -483.60 | -0.99 |
| POWER | 6653.18 | 76.59 | 1.16 |
| REALTY | 6697.74 | 91.33 | 1.38 |
| BSE IT | 36773.36 | 145.02 | 0.40 |
| BANKEX | 59329.02 | 394.51 | 0.67 |
| OIL GAS | 25054.10 | 326.79 | 1.32 |
| METAL | 30959.33 | 165.65 | 0.54 |
| INDIA VIX | 13.30 | -0.17 | -1.26 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1609 | 1371 | 22 |
| BSE | 1694 | 2350 | 88 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 6609 | 5888 | 12 |
| NSE CASH | 149837 | 93592 | 60 |
| NSE F&O | 348943 | 377992 | (8) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 20.88 | 3.50 | 1.37 |
| SENSEX | 21.54 | 3.98 | 1.18 |

KEY NUMBERS TRACKER



| FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs) | | | |
|---|-------|-------|-------|
| FII-DII* | Buy | Sell | Net |
| DII | 39853 | 37335 | 2518 |
| FII | 31784 | 20672 | 11112 |

Note: FPI & DII Figures are provisional

| FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs) | | | |
|--|------------|------------|---------|
| FII | Buy | Sell | Net |
| Index Futures | 8950.82 | 8111.97 | 839 |
| Index Options | 4634748.29 | 4654697.29 | (19949) |
| Stock Futures | 54729.15 | 52241.43 | 2488 |
| Stock Options | 35058.93 | 35665.02 | (606) |

| PUT-CALL RATIO | | |
|----------------|---------|----------|
| Index | Current | Previous |
| NIFTY | 1.02 | 0.93 |
| BANK NIFTY | 0.96 | 0.89 |

| DOLLAR INDEX | | | |
|--------------|---------|----------|----------|
| Dollar Index | Current | Previous | % Change |
| DXY | 104.47 | 104.66 | -0.18 |

| 10-YEARS G-SEC YIELD | | | |
|----------------------|---------|----------|----------|
| Country | Current | Previous | % Change |
| INDIA | 6.604 | 6.633 | -0.44 |
| USA | 4.388 | 4.338 | 1.15 |

| KEY COMMODITIES TRACKER (in \$) | | | |
|---------------------------------|---------|---------------|----------|
| Commodity | Current | Change Points | % Change |
| Gold | 3046.21 | 24.64 | 0.82 |
| Silver | 33.87 | 0.23 | 0.70 |
| Crude-Oil | 69.45 | -0.20 | -0.29 |
| Brent-Crude | 73.52 | -0.27 | -0.37 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|--------------------|--------|---------------|----------|
| 28 APR-25 USD-INR | 85.98 | -0.03 | -0.03 |
| 28 APR-25 EUR-INR | 92.80 | -0.22 | -0.24 |
| 28 APR-25 GBP-INR | 111.26 | 0.08 | 0.07 |
| 28 APR-25 JPY- INR | 57.44 | 0.45 | 0.80 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 23592 | 23316 | 23454 | 23550 | 23688 | 23784 |
| SENSEX | 77606 | 76814 | 77210 | 77479 | 77875 | 78144 |
| NIFTY FUTURES | 23594 | 23376 | 23485 | 23564 | 23673 | 23752 |
| BANK NIFTY | 51576 | 50784 | 51180 | 51447 | 51843 | 52111 |
| CNX IT | 37548 | 36978 | 37263 | 37445 | 37731 | 37913 |
| CNX MIDCAP | 51839 | 51026 | 51433 | 51694 | 52100 | 52361 |
| CNX SMALLCAP | 16120 | 15694 | 15907 | 16032 | 16245 | 16370 |
| INDIA VIX | 13.30 | 12.51 | 12.90 | 13.38 | 13.77 | 14.25 |

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 28-03-2025

| | |
|--|-----|
| | NIL |
|--|-----|

TECHNICAL VIEWS



NIFTY

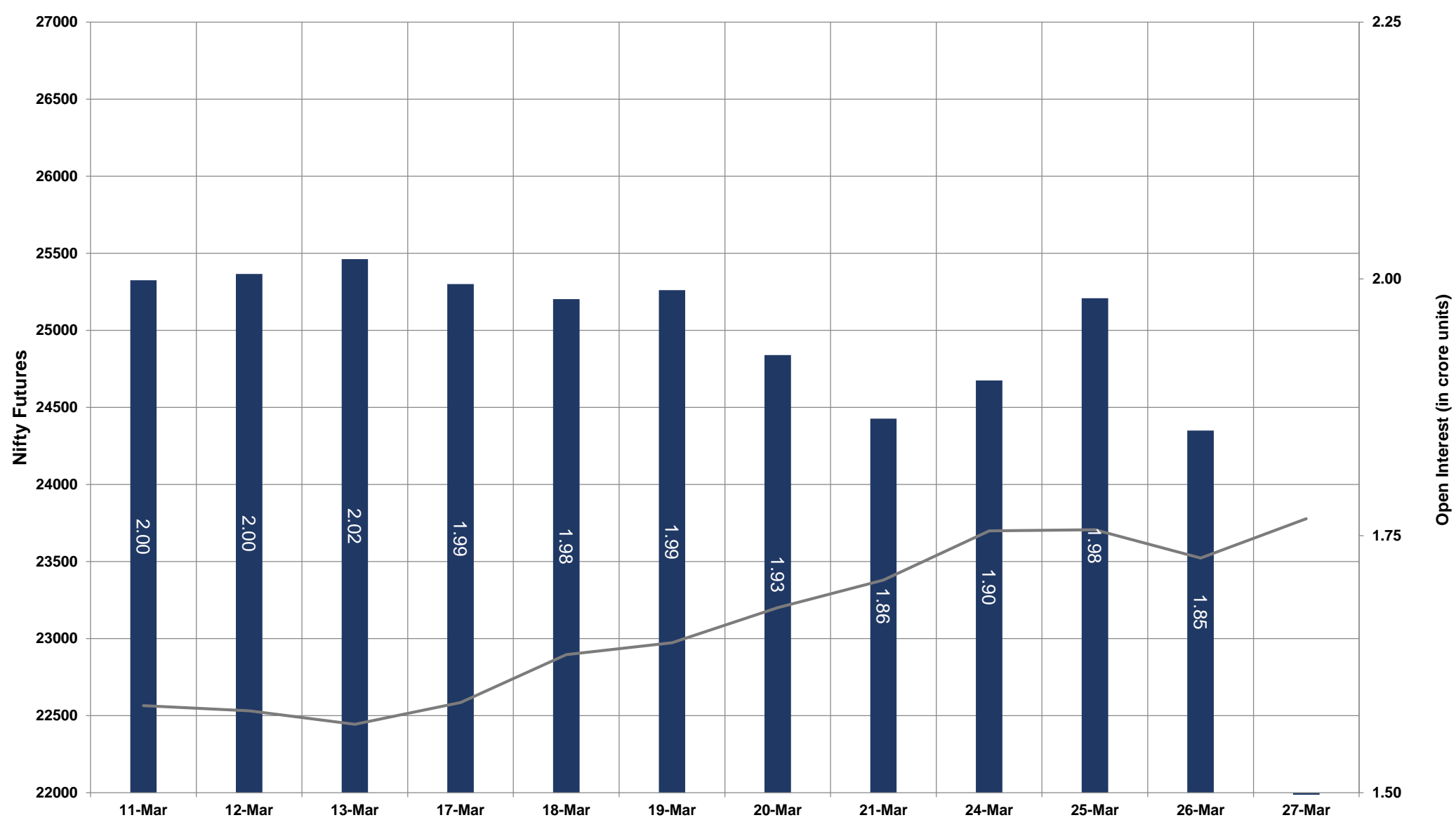


- Nifty Cash = **23591.95 (0.45%)**
- Resistance levels = **23780** and **23850**
- Support levels = **23550** and **23400**

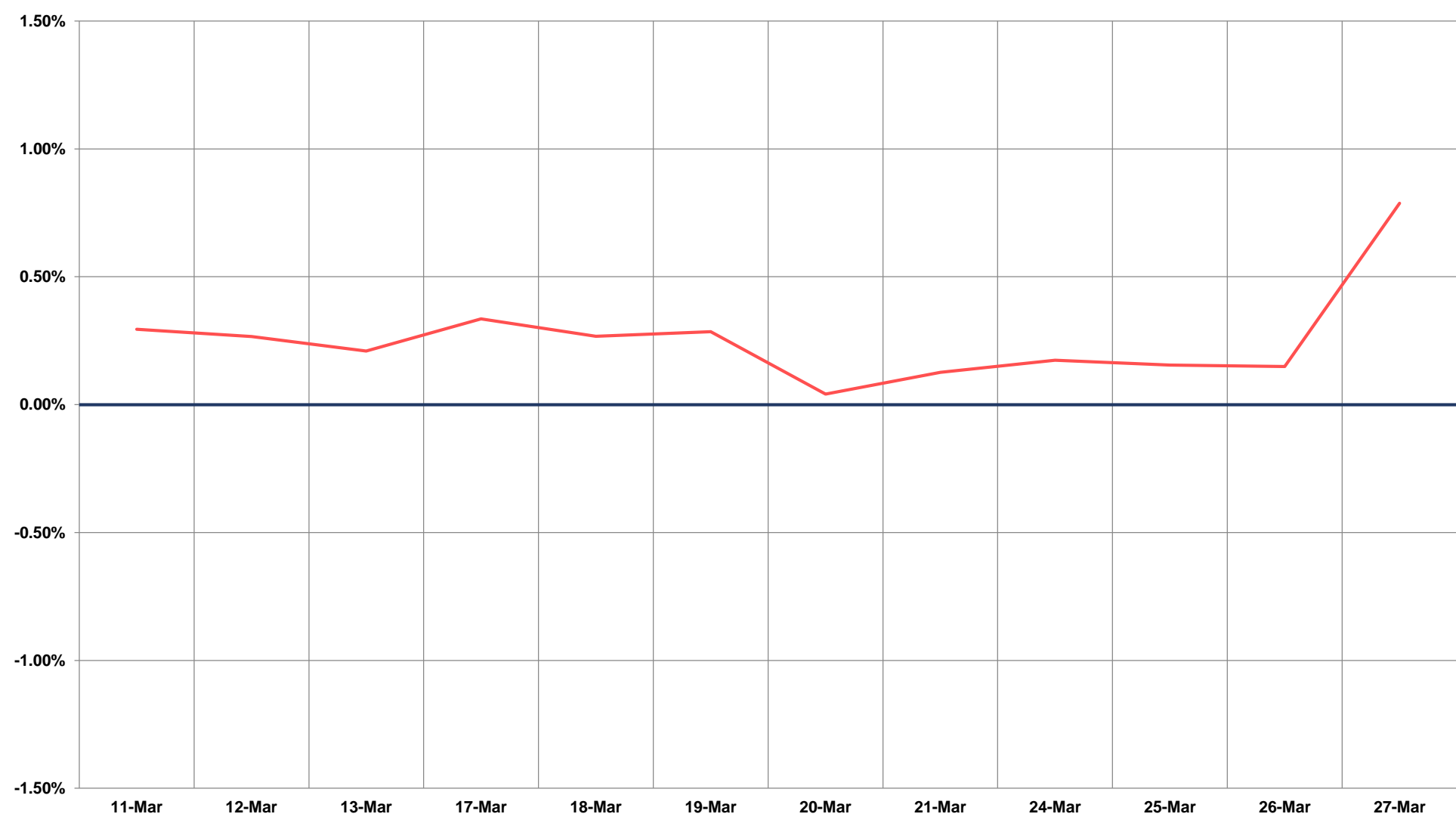
TECHNICAL VIEWS



NIFTY FUTURES



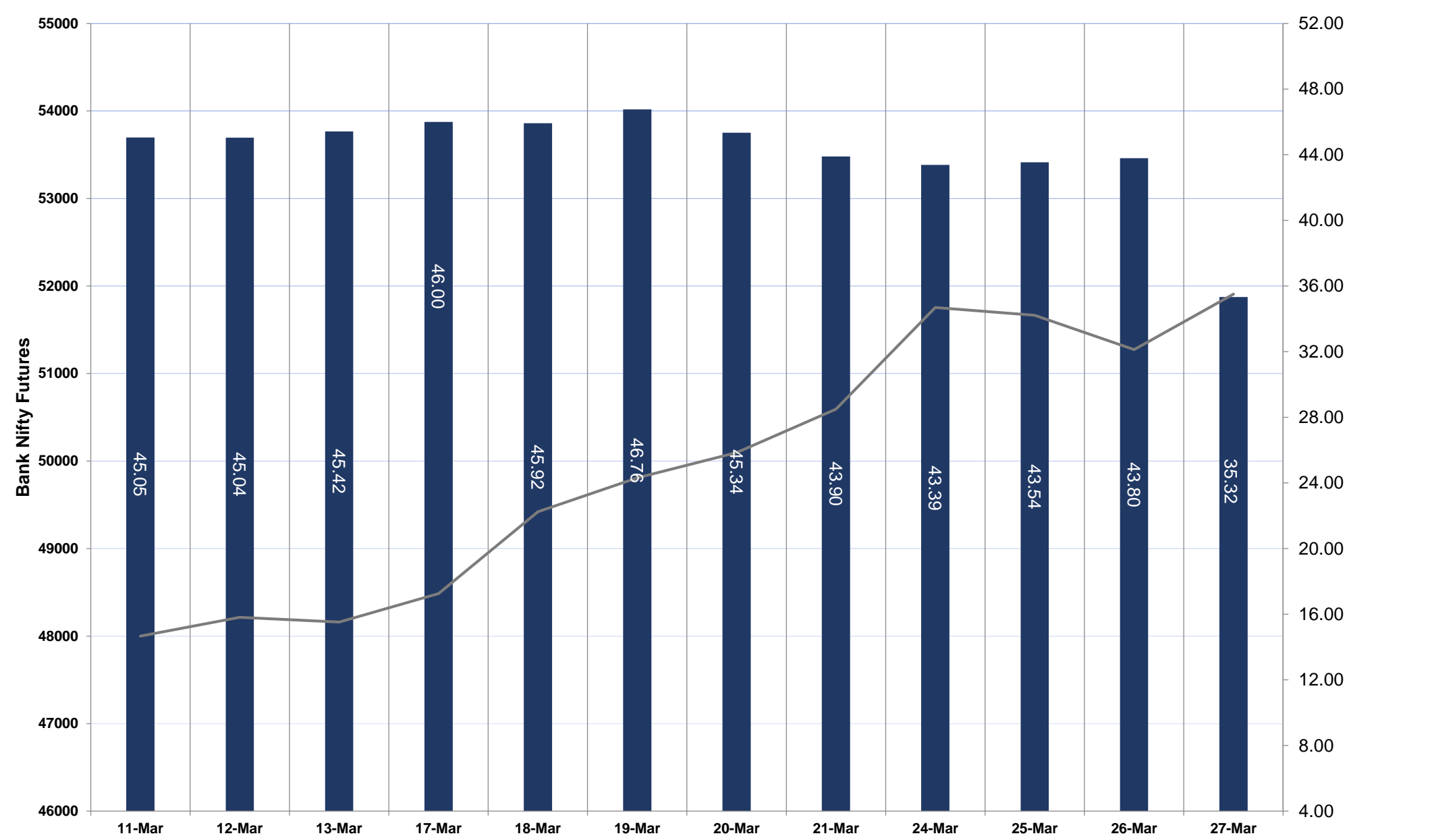
SPREAD: FUTURE & SPOT



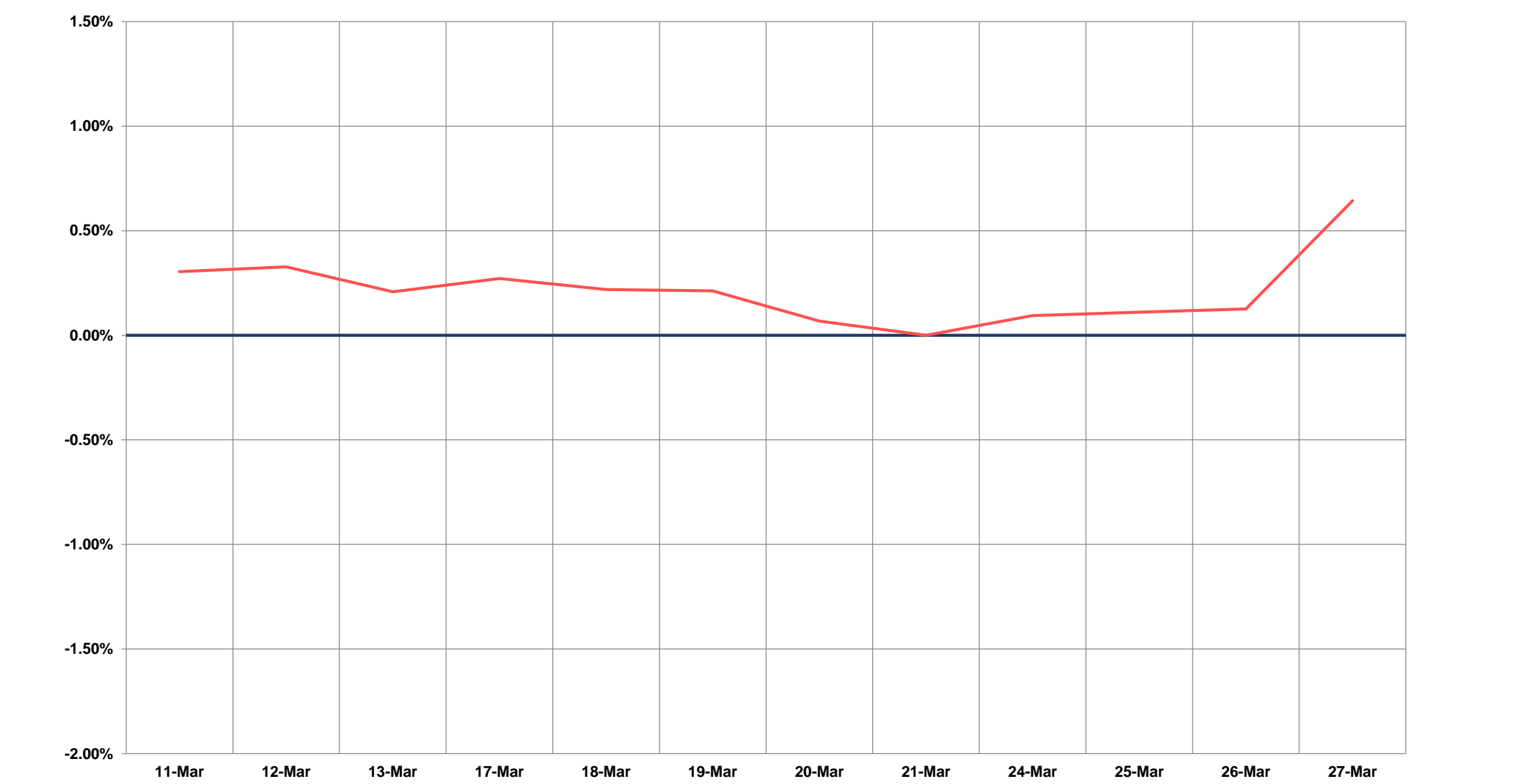
TECHNICAL VIEWS



BANK NIFTY FUTURES



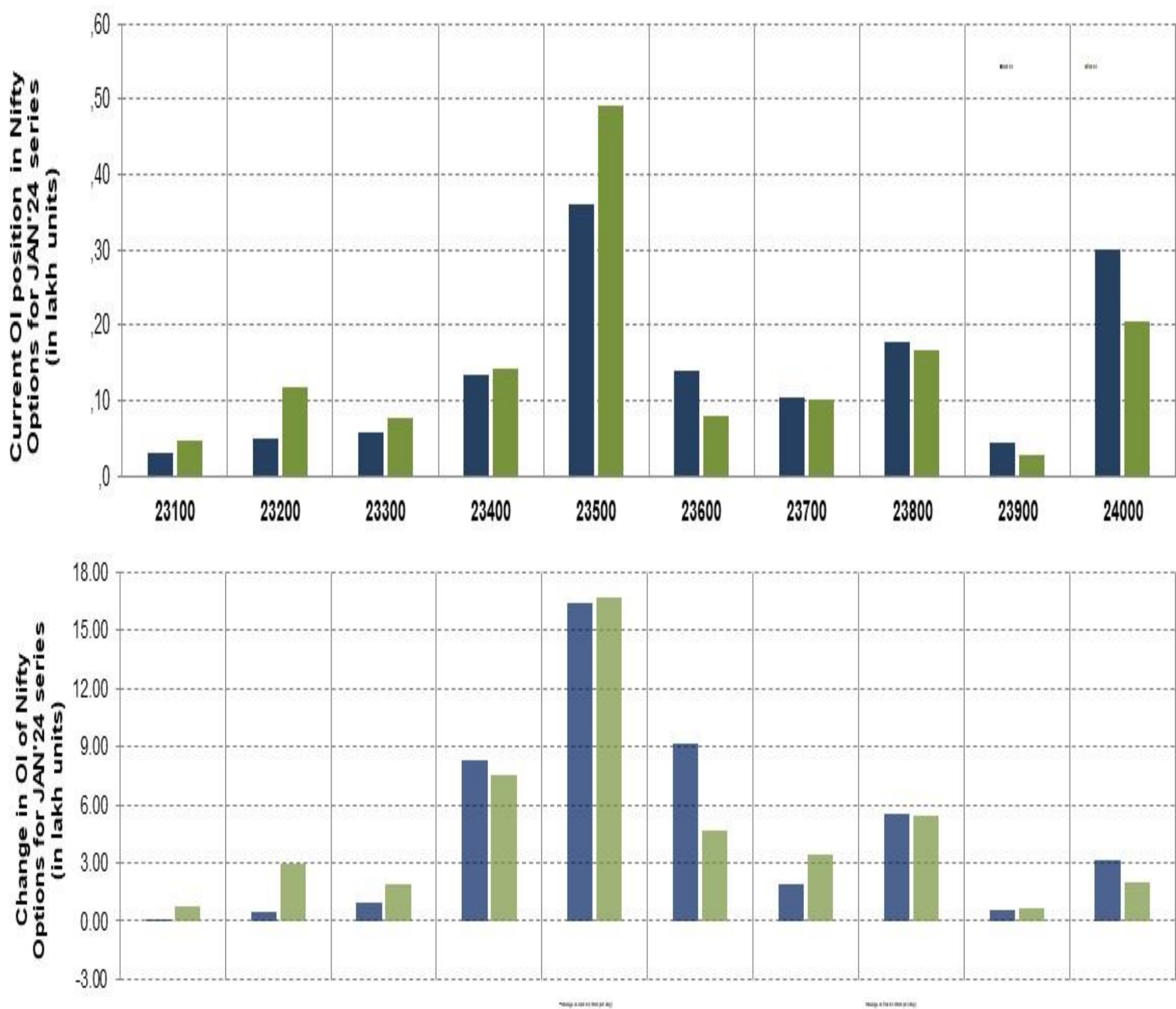
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 1.63 million in Open Interests is **Strike Price of 23500**
- **Most Active Nifty Put** with an addition of 1.67 millions in Open Interests is **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 3.60 millions for Calls at **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 4.91 millions for puts at **Strike Price of 23500**

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