



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 03, 2025



Indian equity benchmarks finished Monday's trading session lower with around half a percent cut, ahead of the upcoming RBI monetary policy. Indices made a gap-down opening, as traders were cautious after U.S. President Donald Trump levied tariffs on Canada, Mexico and China over the weekend. In afternoon session, markets came off from day's low point, but remained in red till end of the session.

Some of the important factors in today's trade:

**U.S. President tariff fears:** Traders were cautious after U.S. President Donald Trump levied tariffs on Canada, Mexico and China over the weekend. On Saturday, Trump signed an order implementing a 25% tariff on imports from Mexico and Canada, and a 10% tariff on goods from China.

**Some cautiousness prevailed amid foreign fund outflow:** Foreign institutional investors (FIIs) offloaded equities worth Rs 1,327.09 crore in the capital markets on a net basis on Saturday.

**India's manufacturing PMI surges to 57.7 in January:** Traders overlooked report that HSBC India Manufacturing Purchasing Managers' Index (PMI) surged to 57.7 in January as against 56.4 in December. January data also showed a pick-up in growth of buying levels and record job creation.

**Except USD, rupee stable against all other currencies:** Finance Minister Nirmala Sitharaman has rejected criticism over the slide of the Indian rupee, saying it has depreciated only against a strengthening US dollar but remained stable against all other currencies because of the strong macroeconomic fundamentals.

**Global front:** European markets were trading lower, after U.S. President Donald Trump imposed trade tariffs on several countries and threatened to do the same with the European Union and U.K. Asian markets ended in red, amid the manufacturing sector in Japan continued to contract in January, and at a faster pace, the latest survey from Jibun Bank revealed with a PMI score of 48.7. That's down from 49.6 in December, and it moves further beneath the boom-or-bust line of 50 that separates expansion from contraction.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	77186.74	-319.22	-0.41
NIFTY	23361.05	-121.10	-0.52
MIDCAP	42502.05	-382.23	-0.89
SMLCAP	49212.30	-887.50	-1.77
BSEFMC	20816.07	-336.69	-1.59
HEALTHCARE	41896.54	51.99	0.12
AUTO	52357.20	-70.95	-0.14
POWER	6170.24	-210.43	-3.30
REALTY	7383.28	-31.46	-0.42
BSE IT	41622.82	162.01	0.39
BANKEX	55847.13	-374.40	-0.67
OIL GAS	24363.60	-628.91	-2.52
METAL	27583.62	-561.07	-1.99
INDIA VIX	14.35	0.25	1.77

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	960	2003	37
BSE	1139	2877	168

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5384	7183	(25)
NSE CASH	104886	101790	3
NSE F&O	176888	219944	(20)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.22	3.48	1.39
SENSEX	22.00	3.98	1.19

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	19319	16611	2708
FII	12506	16464	(3958)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3067	4735	(1667)
Index Options	887661	909320	(21659)
Stock Futures	30302	31814	(1512)
Stock Options	68008	70306	(2298)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.87	0.87
BANK NIFTY	0.79	0.79

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.44	109.39	0.05

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.667	6.700	-0.49
USA	4.516	4.567	-1.16

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2801.03	4.19	0.15
Silver	31.28	0.30	0.99
Crude-Oil	74.19	1.70	2.34
Brent-Crude	76.73	1.06	1.40

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
25 FEB-24 USD-INR	87.35	0.56	0.65
25 FEB-24 EUR-INR	89.58	-0.62	-0.69
25 FEB-24 GBP-INR	107.47	-0.36	-0.33
25 FEB-24 JPY- INR	57.00	0.40	0.70

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23361	23162	23262	23322	23421	23481
SENSEX	77187	76563	76875	77068	77379	77572
NIFTY FUTURES	23443	23246	23344	23404	23502	23562
BANK NIFTY	49211	48696	48953	49163	49421	49631
CNX IT	42314	40959	41637	42006	42684	43053
CNX MIDCAP	52989	52180	52585	52900	53304	53619
CNX SMALLCAP	16618	16348	16483	16680	16815	17012
INDIA VIX	14.35	13.51	13.93	14.52	14.94	15.53

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 04-02-2025

NIL

# TECHNICAL VIEWS



## NIFTY

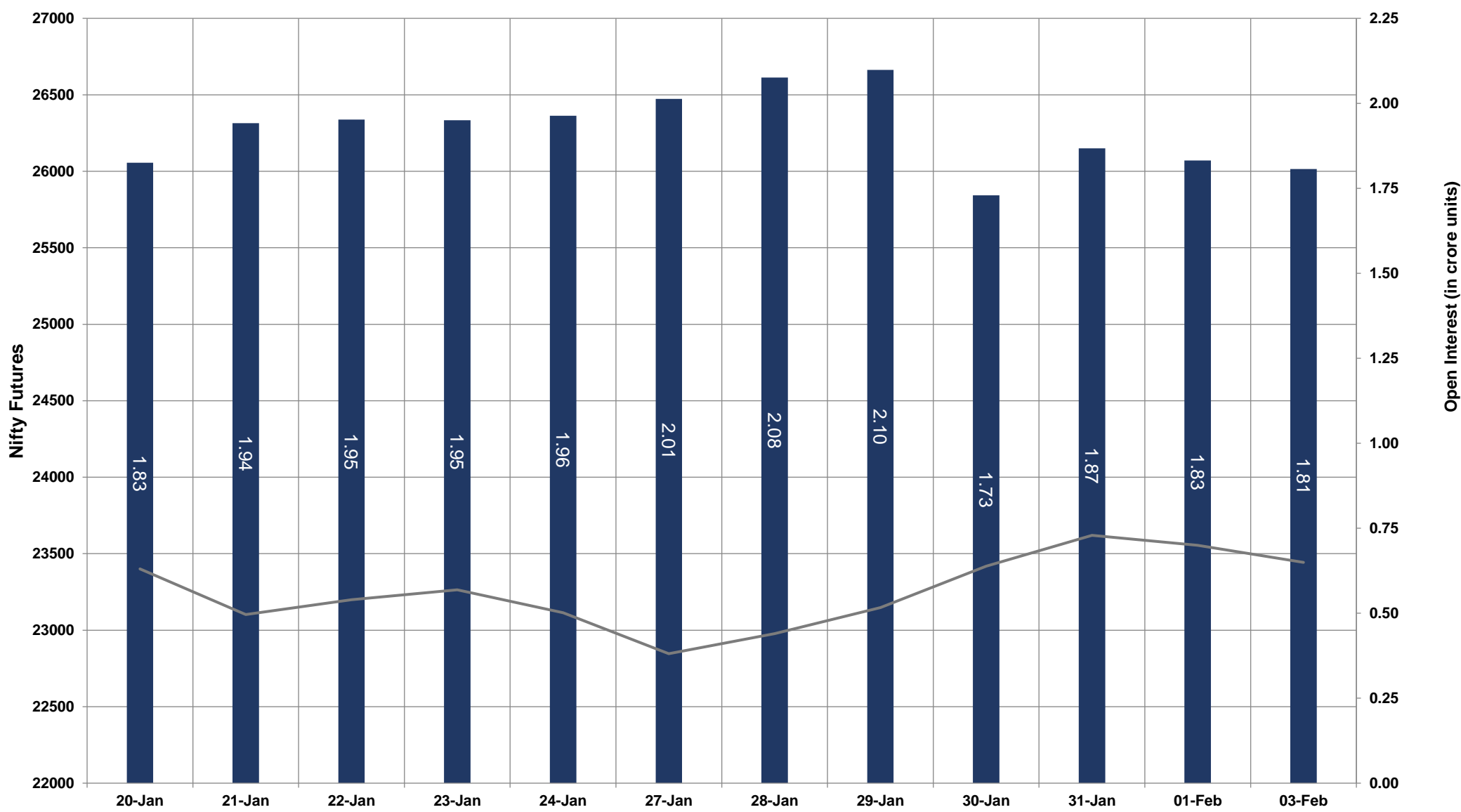


- Nifty Cash = **23361.05 (-0.52%)**
- Resistance levels = **23650** and **23870**
- Support levels = **23350** and **23150**

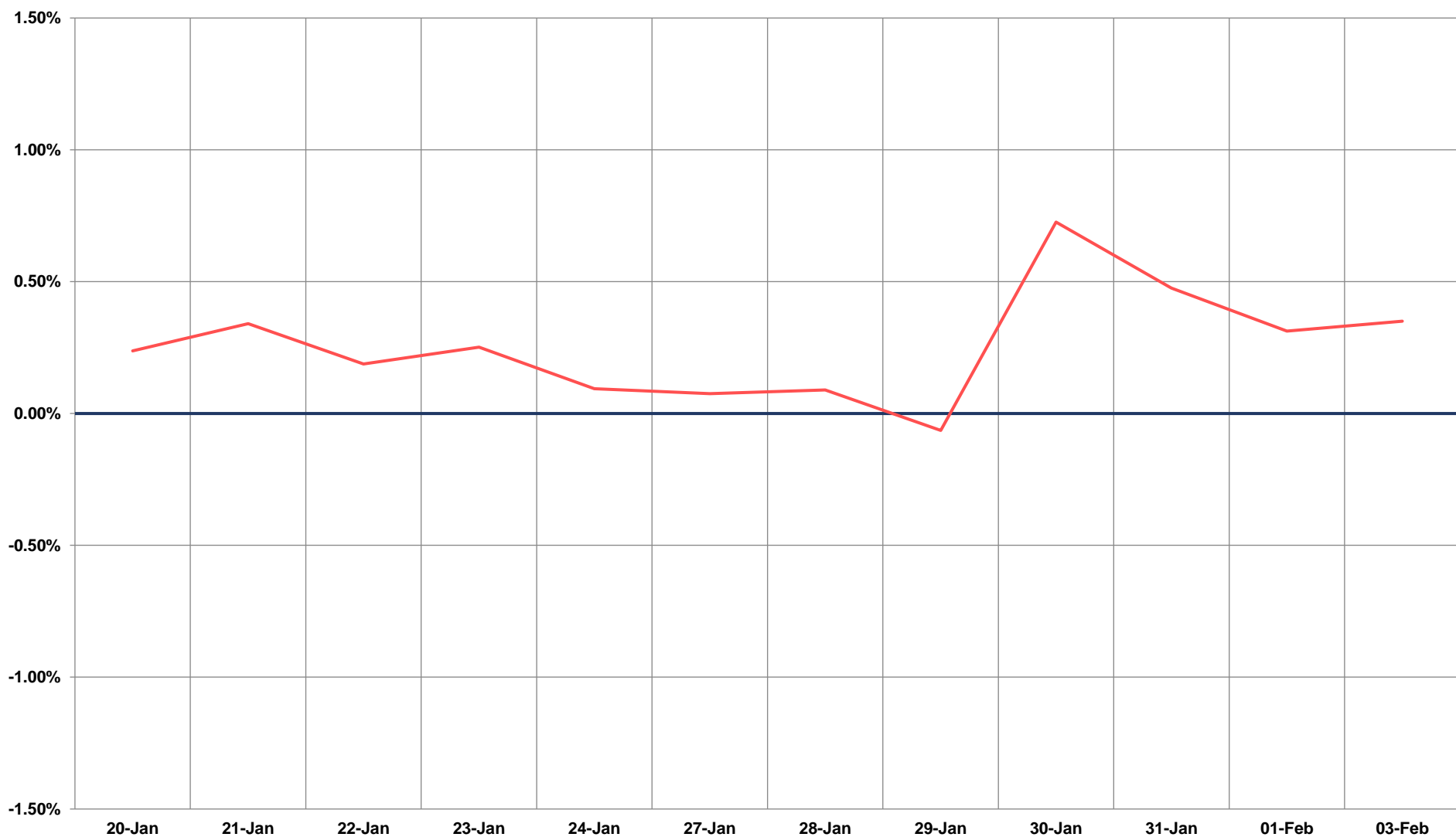
# TECHNICAL VIEWS



## NIFTY FUTURES



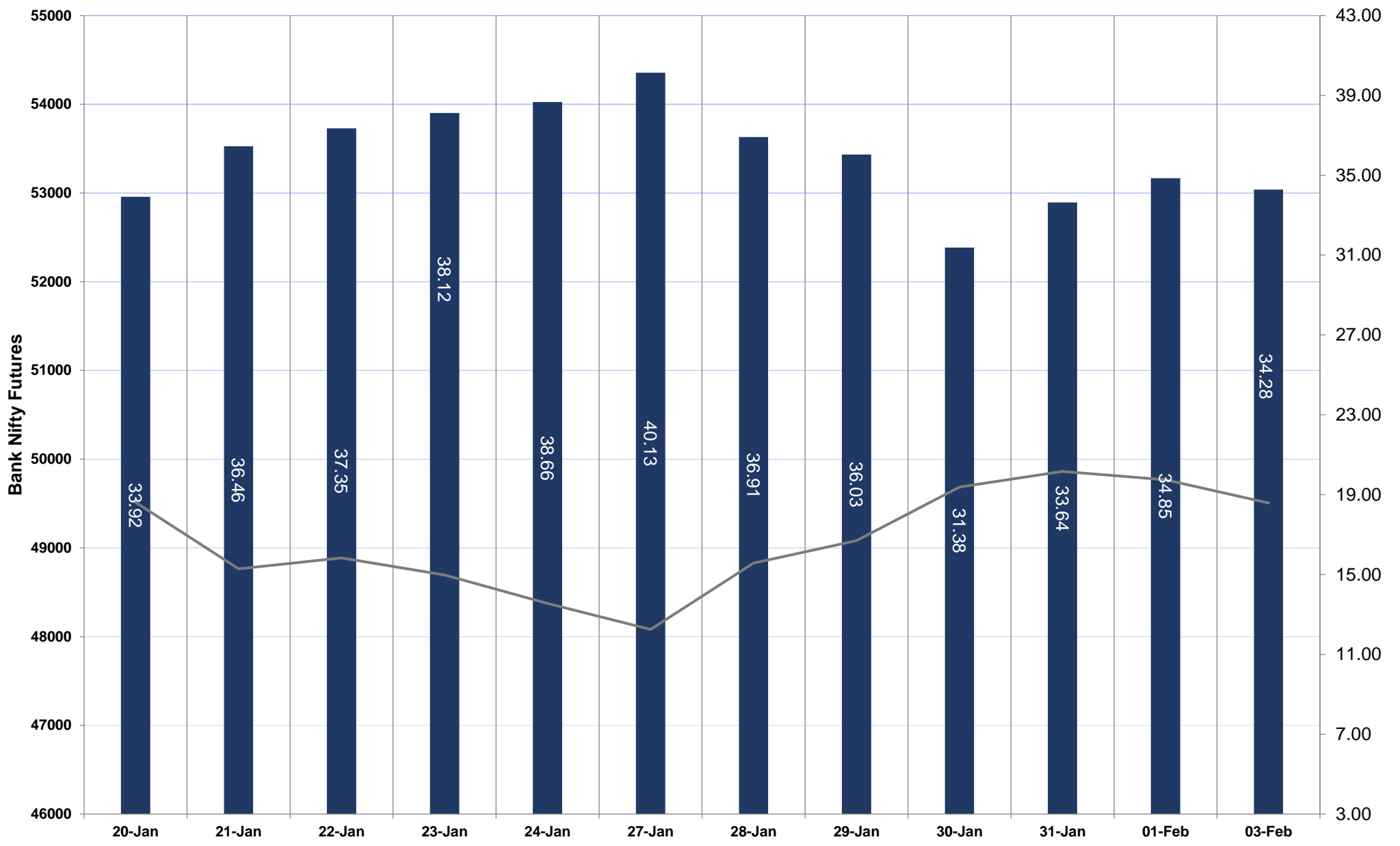
## SPREAD: FUTURE & SPOT



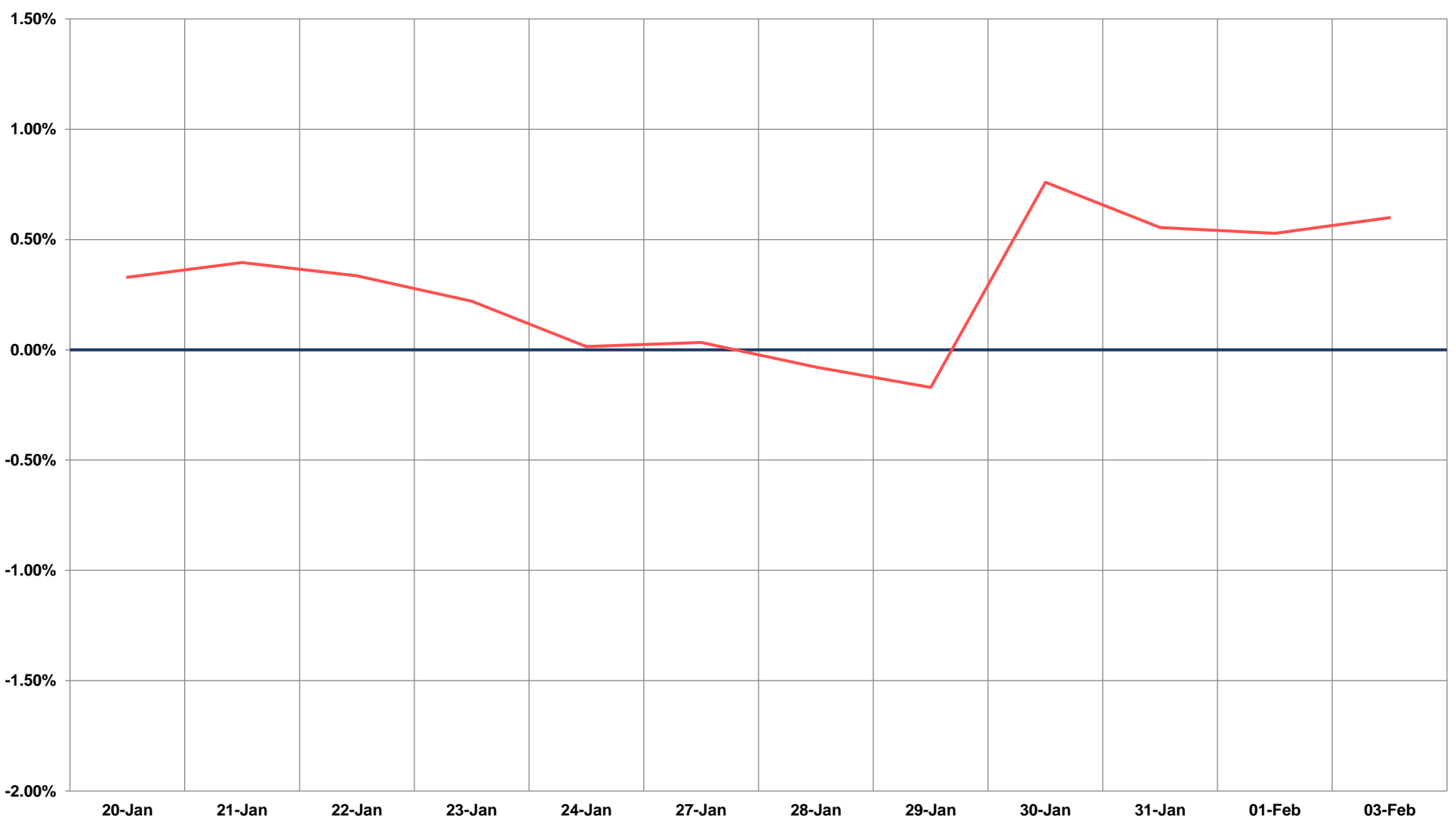
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



## SPREAD: FUTURE & SPOT

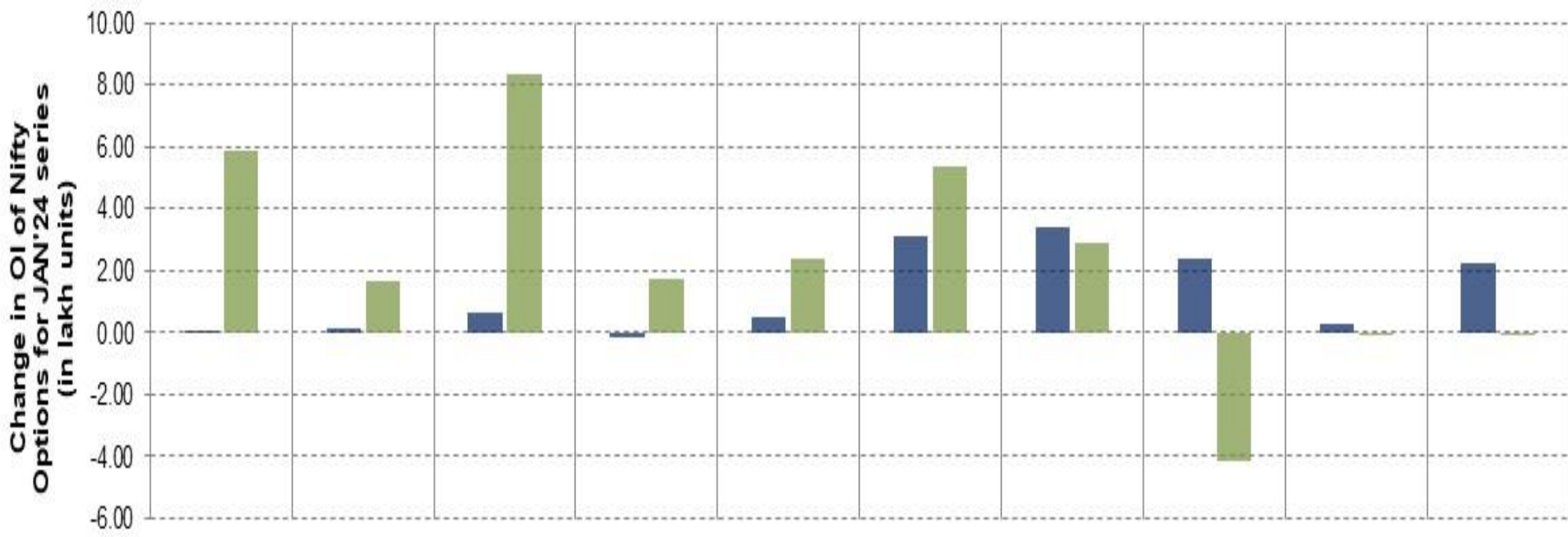
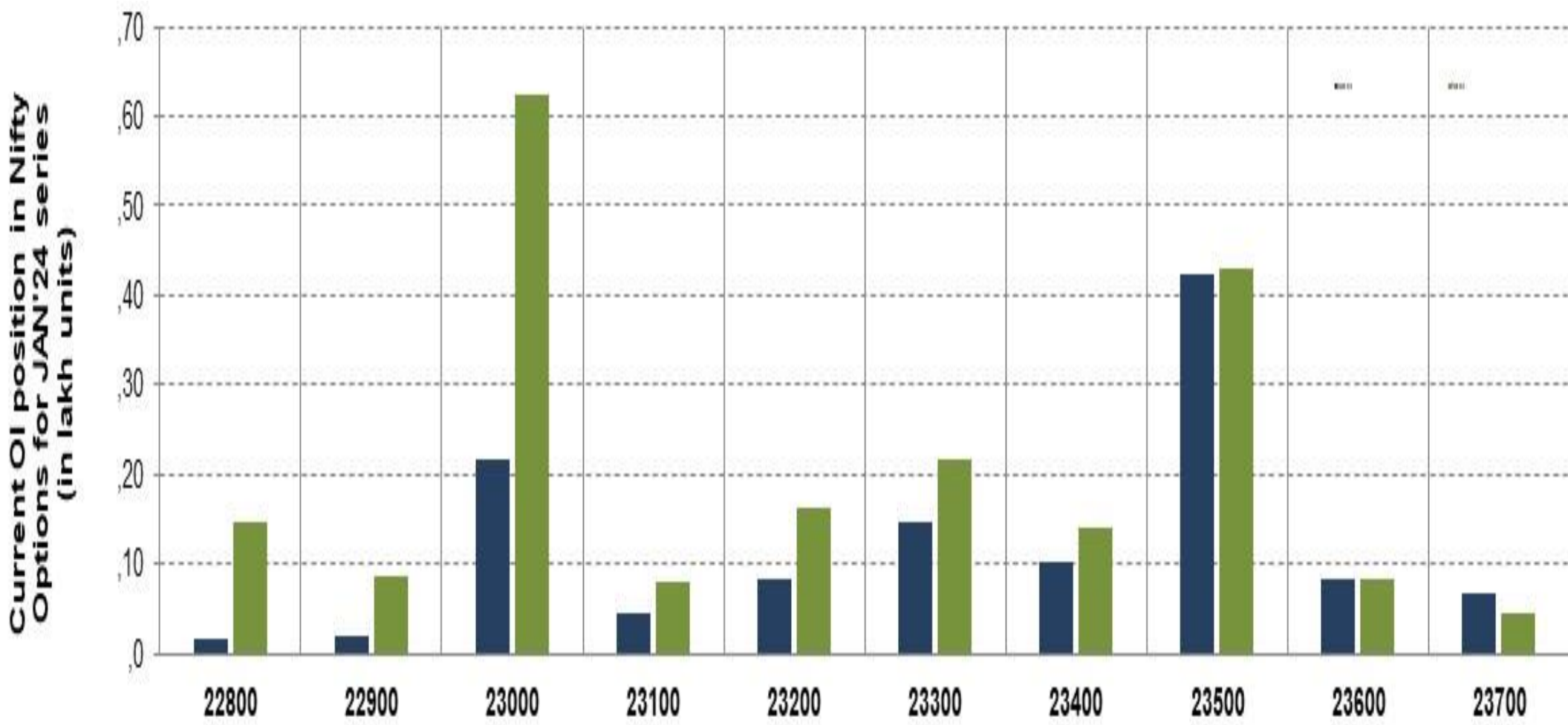




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.34 million in Open Interests is **Strike Price of 23400**
- **Most Active Nifty Put** with an addition of 0.83 millions in Open Interests is **Strike Price of 23000**
- **Maximum Open Interest an outstanding** was 4.23 millions for Calls at **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 6.23 millions for puts at **Strike Price of 23000**

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