



MORNING MANTRA



Daily Derivatives & Market Report

FEB 04, 2025



Indian equity benchmarks ended Tuesday's trading session near day's high points, ahead of the Indian central bank's rate setting meeting later in the week. There are expectations that the Reserve Bank of India (RBI) is likely to reduce the policy repo rate for the first time in almost five years. Markets made an optimistic start and remained higher till end of the day.

Some of the important factors in today's trade:

Trump pauses tariffs: Traders reacted positively to US President Donald Trump's latest decision to delay imposing the planned tariffs on Mexico and Canada after successful negotiations with the respective leaders.

Indian economy to grow at 6.5% in FY26: Some support came as Crisil's report stated that the Indian economy is likely to grow at 6.5% in financial year 2025-26 (FY26), marginally higher than ongoing fiscal year which is estimated to grow at 6.4%.

Budget delivered non-inflationary stimulus to economic: Some support came as Finance Secretary Tuhin Kanta Pandey said the FY26 Budget has given sufficient non-inflationary stimulus to the economy which will promote incremental growth.

Global front: European markets were trading mostly lower, even as Spain's unemployment increased less than expected in January and also hit the lowest level for the month in 17 years as the economy. Most of the Asian markets ended in green, as China slapped tariffs on U.S. imports in a rapid response to a 10 percent trade duty imposed by the Trump administration on Chinese goods.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	78583.81	1397.07	1.81
NIFTY	23739.25	378.20	1.62
MIDCAP	43075.22	573.17	1.35
SMLCAP	49801.07	588.77	1.20
BSEFMC	20789.21	-26.86	-0.13
HEALTHCARE	42560.75	664.21	1.59
AUTO	52866.96	509.76	0.97
POWER	6312.88	142.64	2.31
REALTY	7409.16	25.88	0.35
BSE IT	42190.33	567.51	1.36
BANKEX	57060.31	1213.18	2.17
OIL GAS	24948.12	584.52	2.40
METAL	28032.99	449.37	1.63
INDIA VIX	14.02	-0.33	-2.32

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2144	763	51
BSE	2511	1408	154

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5429	5384	1
NSE CASH	104195	104886	(1)
NSE F&O	206162	176888	17

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	15003	15433	(431)
FII	18106	17297	809

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	10108.77	4755.27	5354
Index Options	1216104.21	1207081.27	9023
Stock Futures	34689.78	27216.05	7474
Stock Options	71310.12	73301.04	(1991)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	0.87
BANK NIFTY	0.91	0.79

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.48	108.42	0.05

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.671	6.670	0.01
USA	4.577	4.543	0.75

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2816.51	2.86	0.10
Silver	31.62	0.13	0.42
Crude-Oil	71.91	-1.25	-1.71
Brent-Crude	75.15	-0.81	-1.07

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
25 FEB-24 USD-INR	87.24	-0.08	-0.09
25 FEB-24 EUR-INR	90.13	0.55	0.61
25 FEB-24 GBP-INR	108.37	0.85	0.79
25 FEB-24 JPY- INR	57.00	0.00	0.00

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23739	23302	23521	23642	23860	23981
SENSEX	78584	76959	77771	78215	79027	79471
NIFTY FUTURES	23785	23393	23589	23693	23889	23993
BANK NIFTY	50158	49225	49691	49949	50416	50673
CNX IT	42860	42209	42535	42733	43058	43257
CNX MIDCAP	53814	53041	53428	53661	54047	54280
CNX SMALLCAP	16799	16531	16665	16751	16885	16972
INDIA VIX	14.02	12.80	13.41	14.27	14.88	15.74

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	NEUTRAL	Buy	Buy
CNX MIDCAP	NEUTRAL	SELL	Buy
CNX SMALLCAP	NEUTRAL	SELL	Buy
INDIA VIX	NEUTRAL	NEUTRAL	SELL

SECURITIES BAN IN F&O TRADES FOR 05-02-2025

NIL

TECHNICAL VIEWS



NIFTY

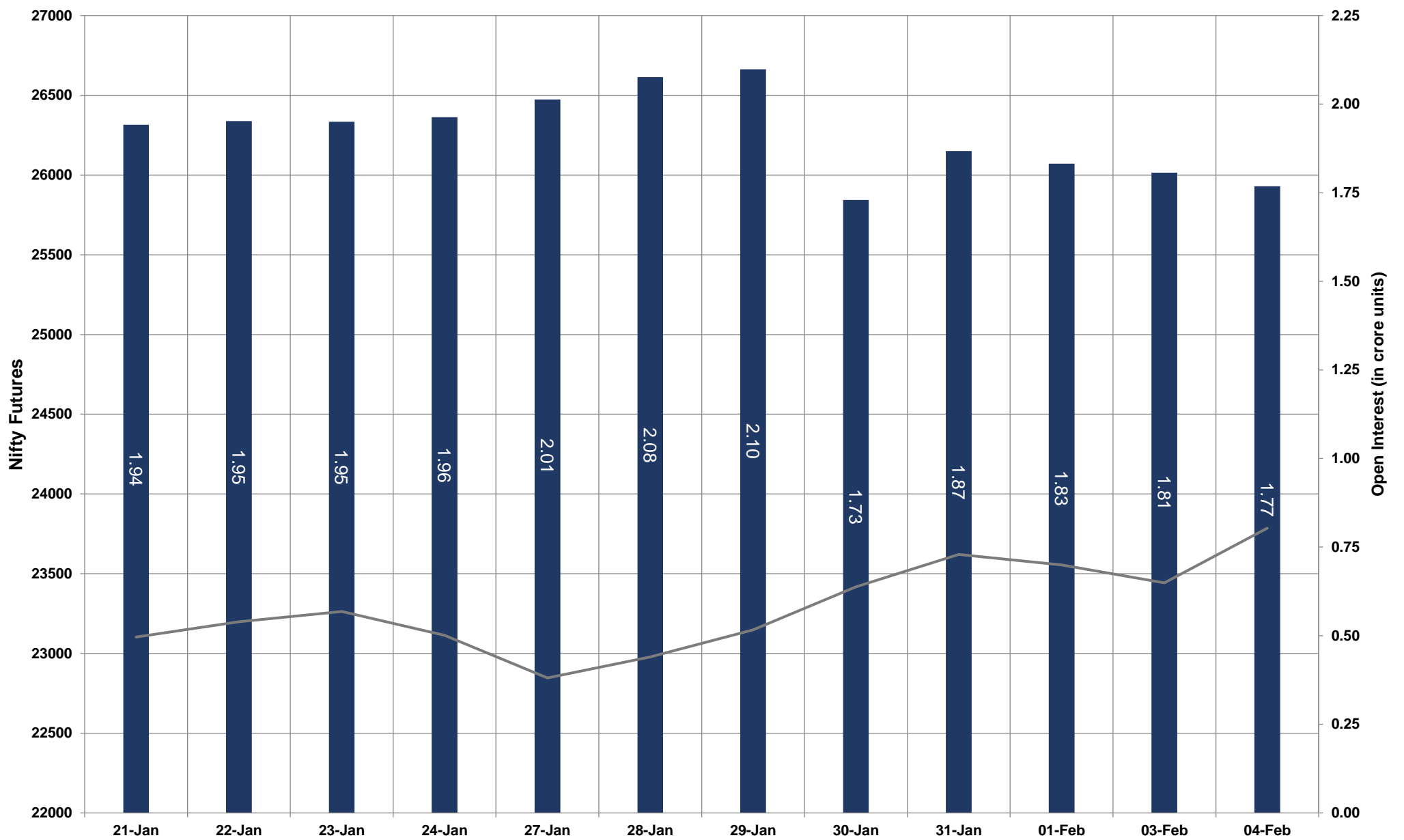


- Nifty Cash = **23739.25 (1.62%)**
- Resistance levels = **23850** and **24020**
- Support levels = **23650** and **23500**

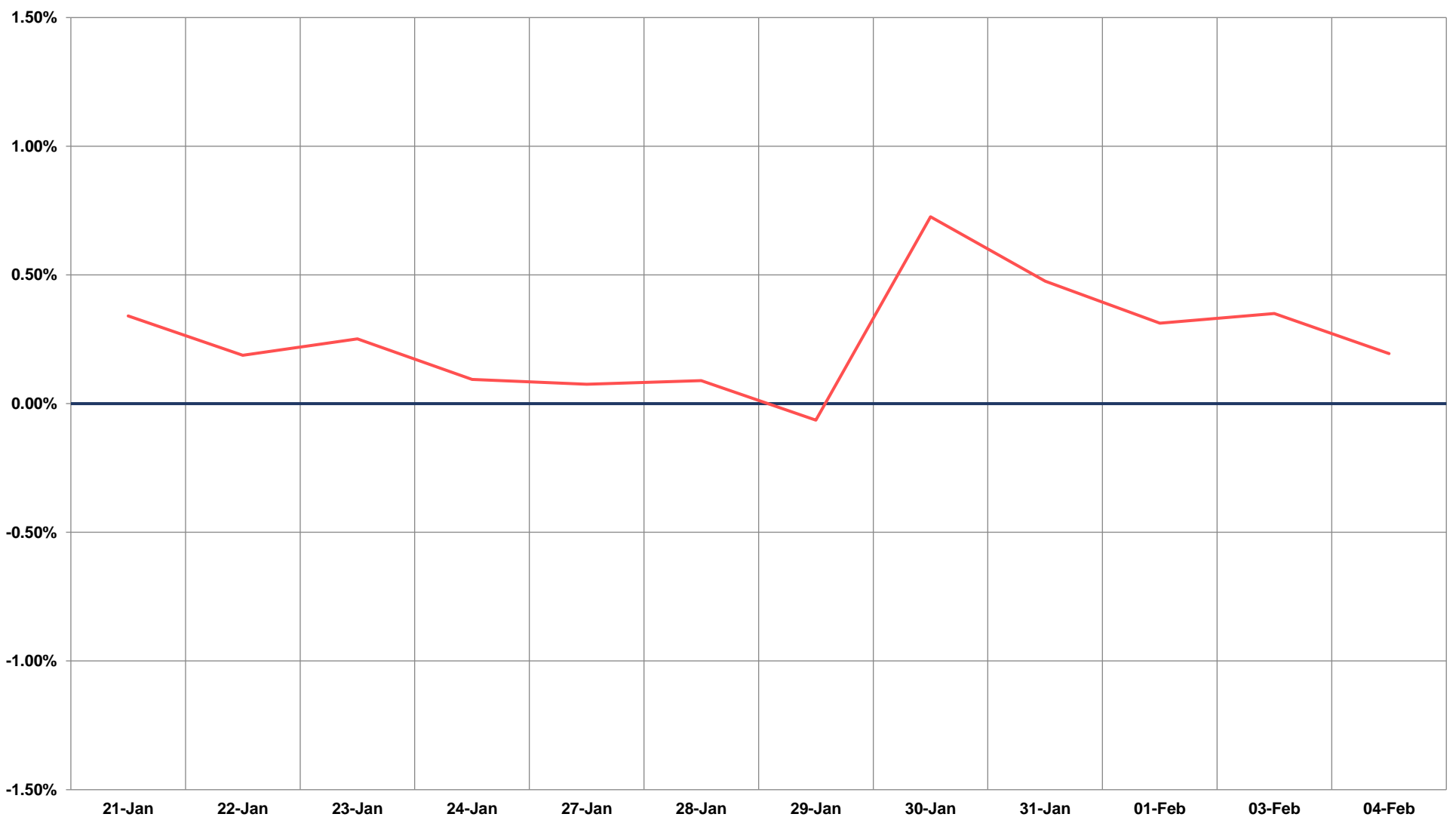
TECHNICAL VIEWS



NIFTY FUTURES



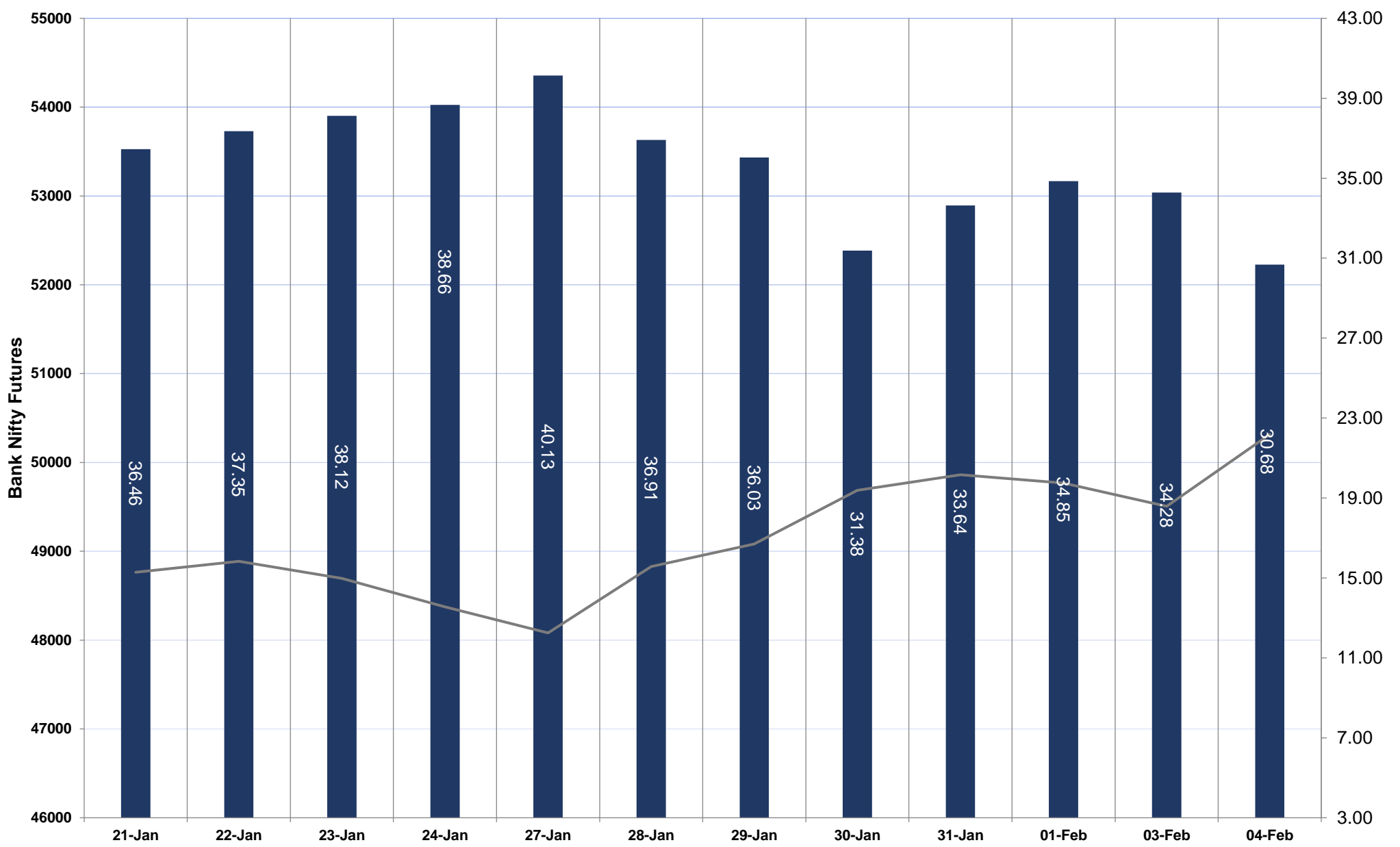
SPREAD: FUTURE & SPOT



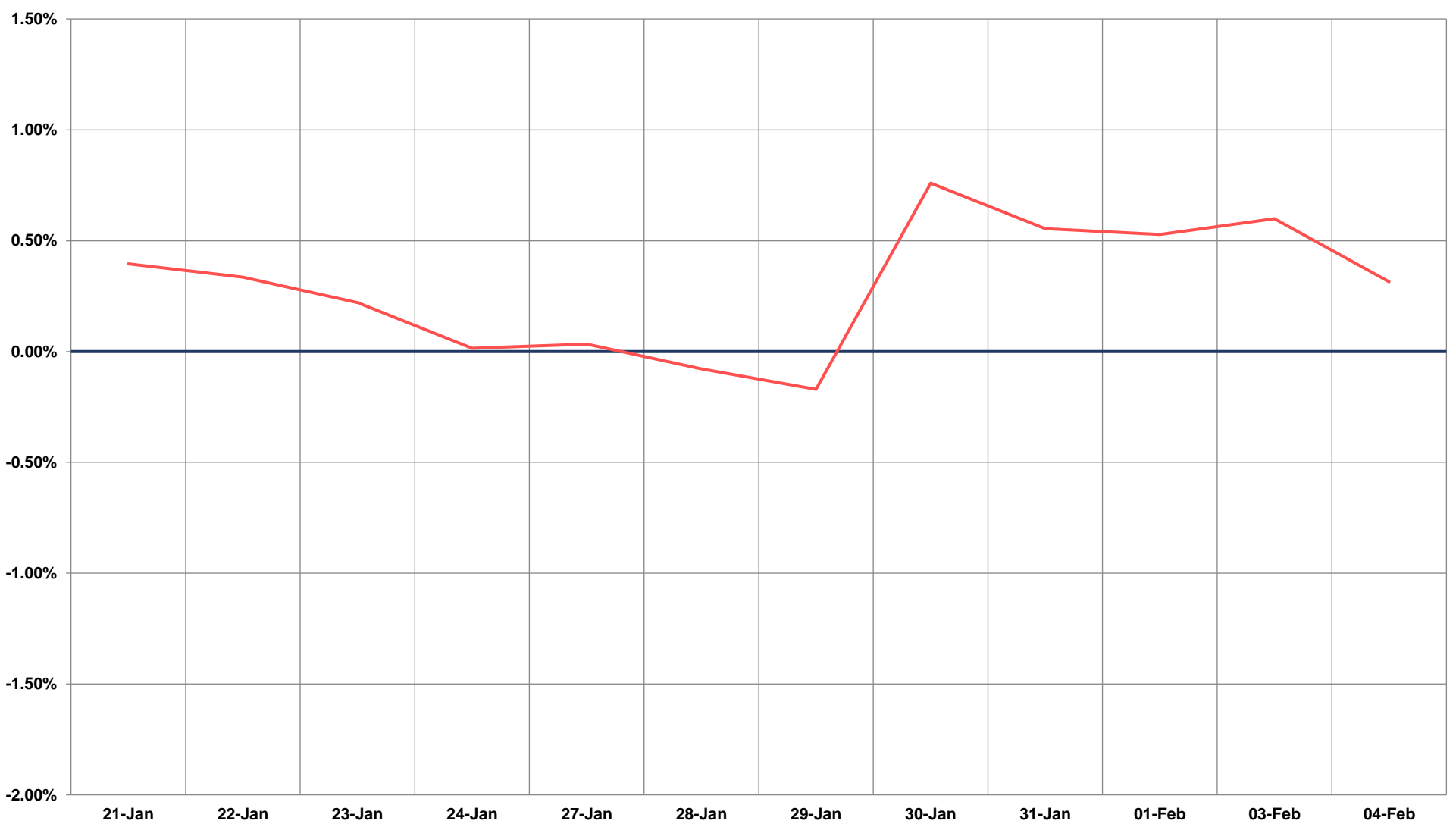
TECHNICAL VIEWS



BANK NIFTY FUTURES



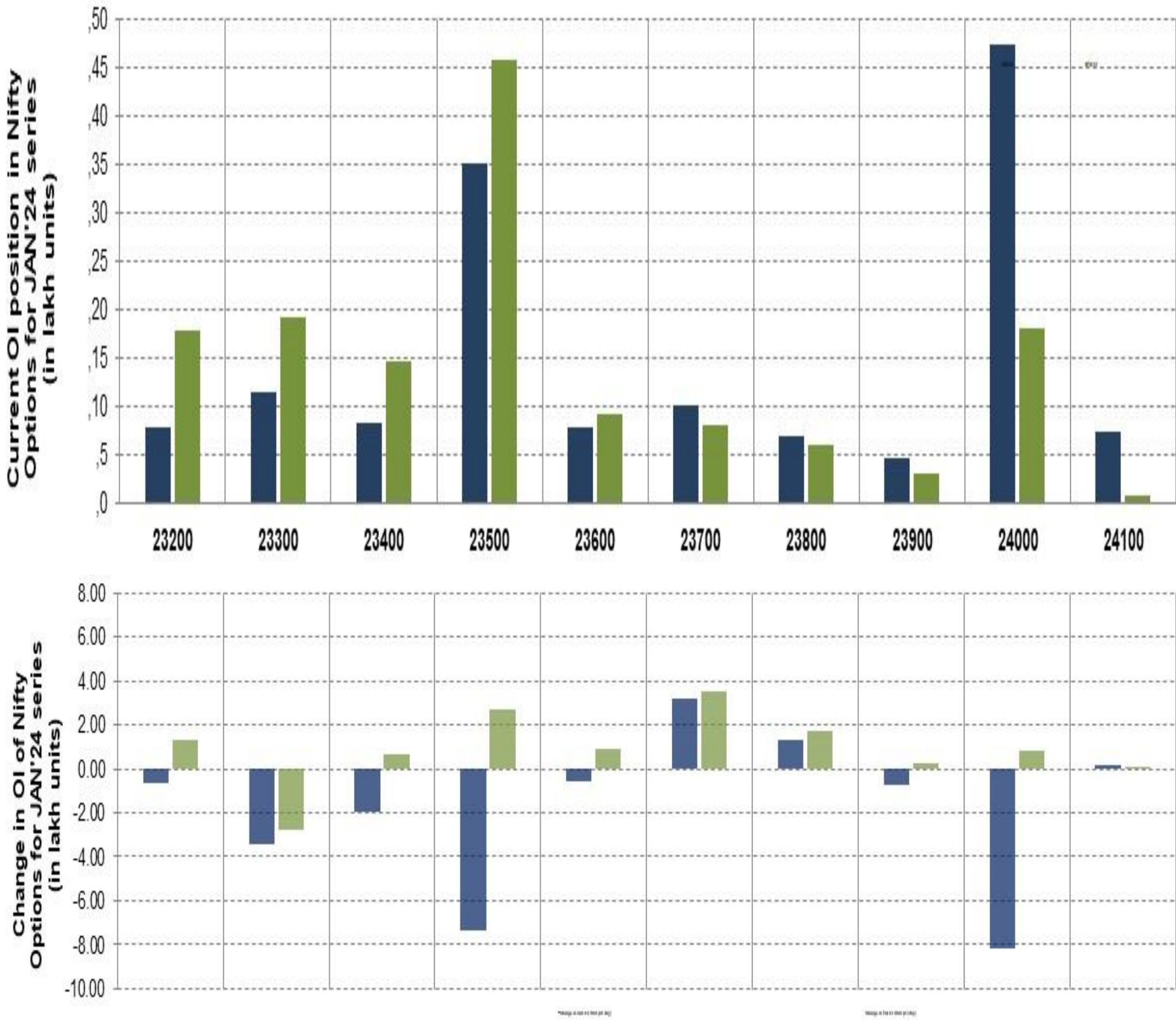
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.81 million in Open Interests is **Strike Price of 23400**
- **Most Active Nifty Put** with an addition of 0.35 millions in Open Interests is **Strike Price of 23700**
- **Maximum Open Interest an outstanding** was 4.73 millions for Calls at **Strike Price of 24000**
- **Maximum Open Interest an outstanding** was 4.58 millions for puts at **Strike Price of 23500**

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