



MORNING MANTRA



Daily Derivatives & Market Report

FEB 21, 2025



Indian equity markets witnessed selling pressure on Friday, with the Nifty 50 index ending below the 22,800 mark, as investors were cautious due to ongoing selling by FIIs and ahead of monetary policy meeting minutes, which is due later in day. Markets made a negative start, as traders seemed cautious and awaited clarity on US President Donald Trump's trade policies and the outcome of Ukraine peace talks. Trump's harsh criticism of Ukrainian President Zelenskyy heightened tensions in the ongoing conflict. Soon, markets extended their losses and remained lower till end of the day.

Some of the important factors in today's trade:

Relentless FIIs selling: Foreign Institutional Investors (FIIs) sold India stocks worth Rs 3,311.55 crore on Thursday, February 20, 2025.

Slowdown in India's economic growth: Traders were concerned as Moody's Analytics said India's growth will slow to 6.4 per cent in 2025, from 6.6 per cent in 2024, as new US tariffs and softening global demand weigh on exports.

India's private sector sees rapid growth in February: Traders failed to get relief with reports stating that private sector output in India increased at the fastest pace in six months during February, amid a quicker expansion in services activity. The HSBC Flash India Composite Output Index was at 60.6 in February, up from a final reading of 57.7 in January.

Global front: Most of the European markets were trading higher on Friday as Germany's manufacturing sector improved more-than-expected in February, while services sector activity deteriorated slightly. Asian markets ended in green, supported by the positive cues from US markets. Better than expected corporate earnings and economic growth in emerging market kindled the investor sentiments.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	75311.06	-424.90	-0.56
NIFTY	22795.90	-117.25	-0.51
MIDCAP	40374.02	-480.86	-1.18
SMLCAP	45856.00	-198.94	-0.43
BSEFMC	18942.85	-98.06	-0.51
HEALTHCARE	39619.96	-643.73	-1.60
AUTO	48135.32	-1284.05	-2.60
POWER	6091.32	-18.85	-0.31
REALTY	6561.30	-88.53	-1.33
BSE IT	39763.85	-282.48	-0.71
BANKEX	55718.18	-461.09	-0.82
OIL GAS	23900.69	-345.35	-1.42
METAL	29197.49	353.83	1.23
INDIA VIX	14.53	-0.15	-1.02

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1211	1737	38
BSE	1701	2246	113

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5126	4051	27
NSE CASH	85628	80360	7
NSE F&O	321203	165879	94

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.26	3.39	1.41
SENSEX	20.97	3.87	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	12889	10005	2885
FII	10144	13593	(3449)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7124.75	7106.41	18
Index Options	552204.96	550975.41	1230
Stock Futures	109023.07	110116.76	(1094)
Stock Options	103267.10	102023.01	1244

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.82	0.86
BANK NIFTY	0.68	0.78

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.63	106.33	0.29

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.707	6.703	0.06
USA	4.482	4.499	-0.38

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2929.91	-11.51	-0.39
Silver	32.95	0.00	0.02
Crude-Oil	71.85	-0.63	-0.87
Brent-Crude	75.83	-0.61	-0.80

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
25 FEB-24 USD-INR	86.66	-0.00	-0.00
25 FEB-24 EUR-INR	90.75	0.25	0.27
25 FEB-24 GBP-INR	109.62	0.32	0.29
25 FEB-24 JPY- INR	57.90	-0.14	-0.24

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	22796	22612	22704	22812	22905	23013
SENSEX	75311	74754	75033	75391	75669	76027
NIFTY FUTURES	22823	22658	22740	22840	22923	23023
BANK NIFTY	48981	48475	48728	49017	49271	49560
CNX IT	40545	40135	40340	40622	40827	41110
CNX MIDCAP	50486	49537	50011	50783	51258	52030
CNX SMALLCAP	15637	15312	15475	15728	15891	16144
INDIA VIX	14.53	10.79	12.66	13.95	15.82	17.11

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	NEUTRAL	SELL	Buy
INDIA VIX	SELL	NEUTRAL	SELL

SECURITIES BAN IN F&O TRADES FOR 24-02-2025

CHAMBLFERT, MANAPPURAM

TECHNICAL VIEWS



NIFTY

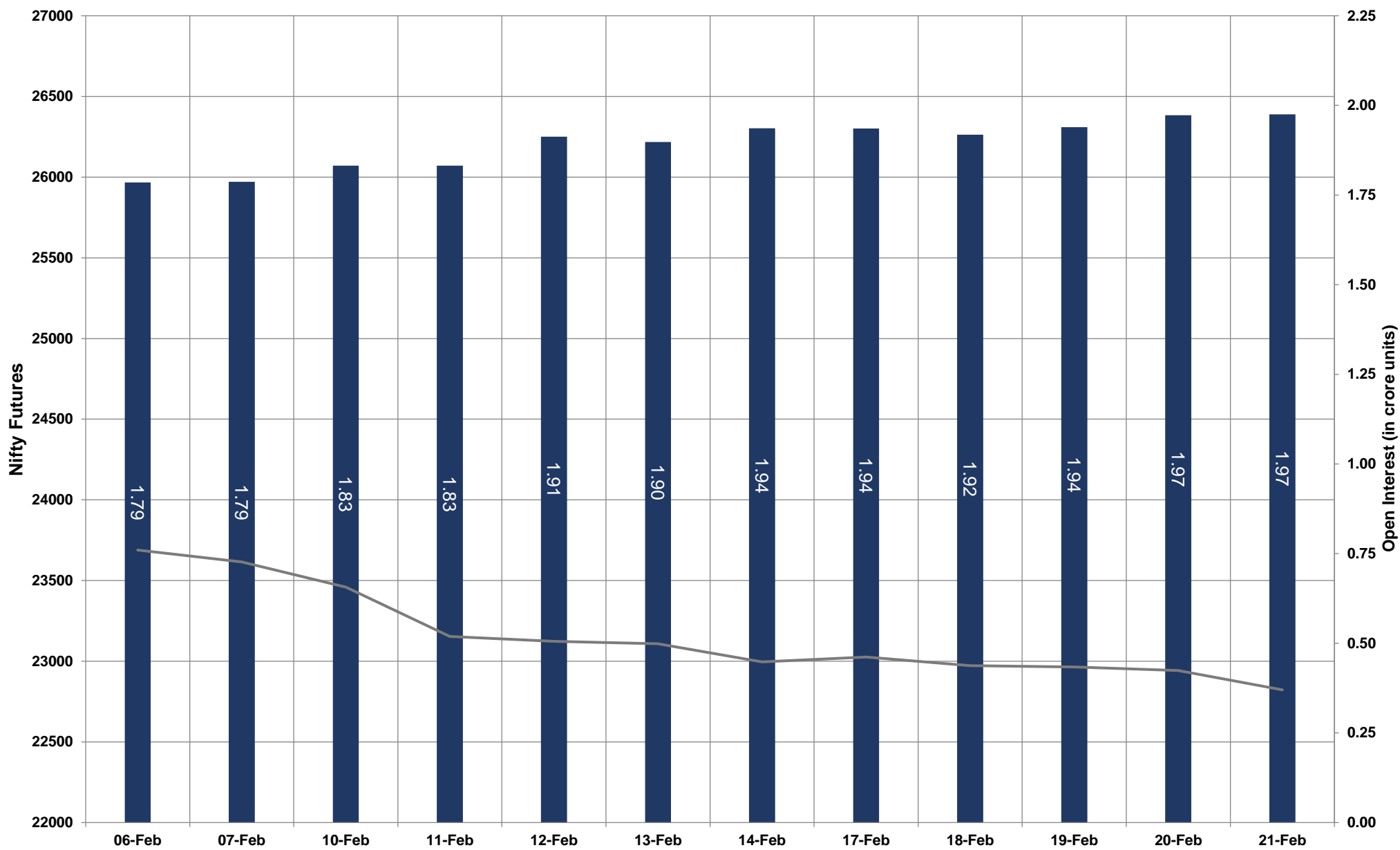


- Nifty Cash = **22795.90 (-0.51%)**
- Resistance levels = **22950** and **23100**
- Support levels = **22725** and **22600**

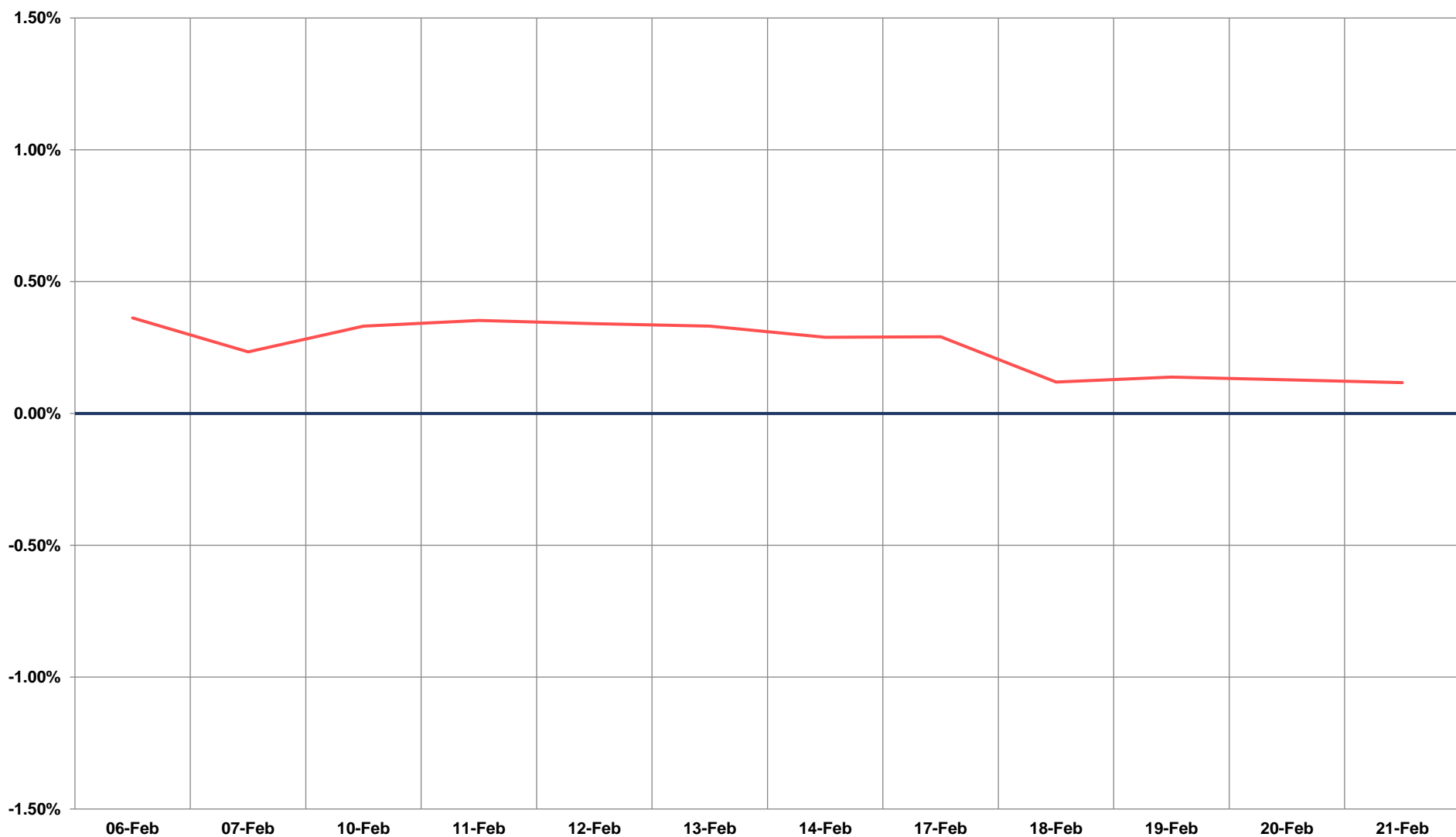
TECHNICAL VIEWS



NIFTY FUTURES



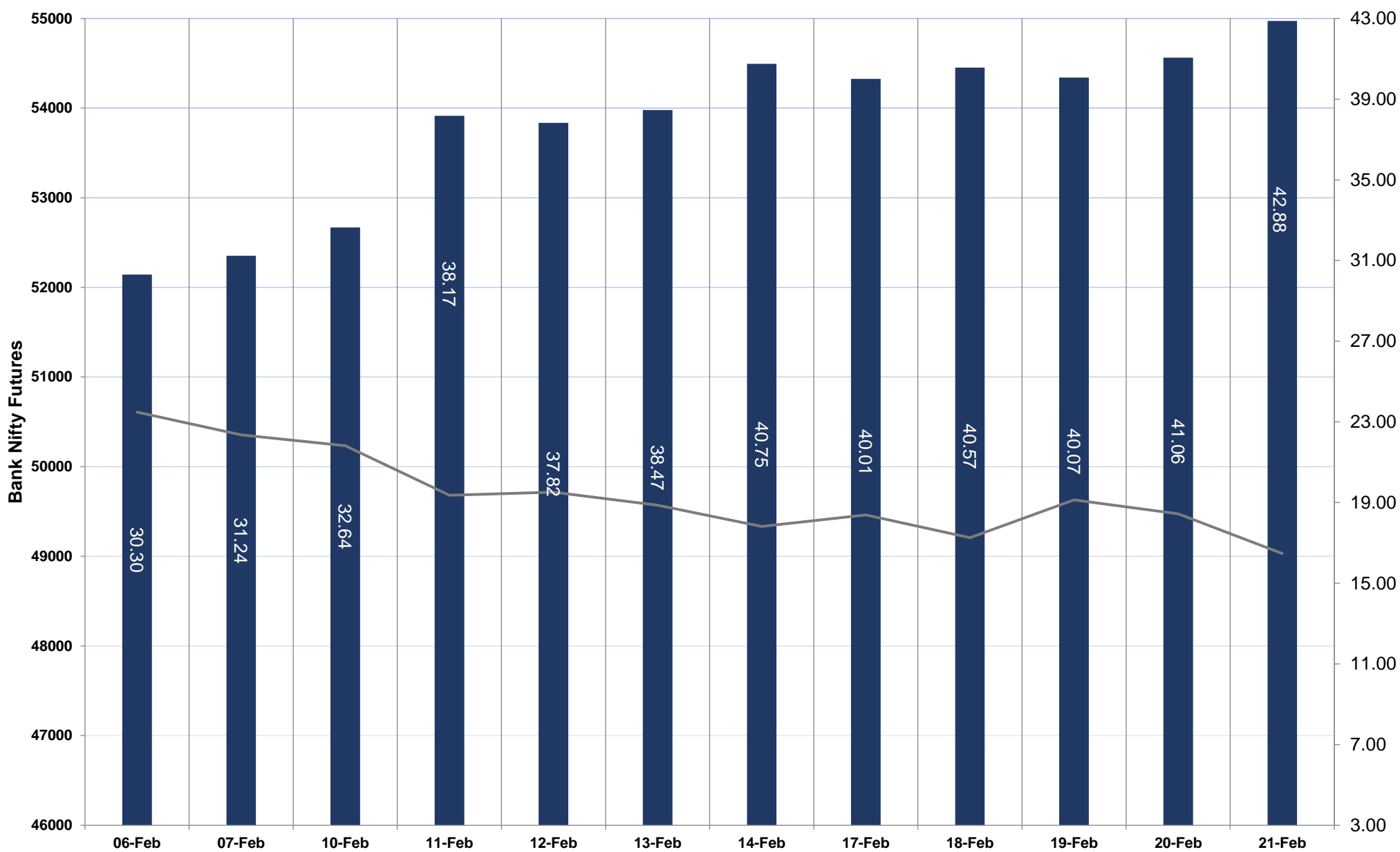
SPREAD: FUTURE & SPOT



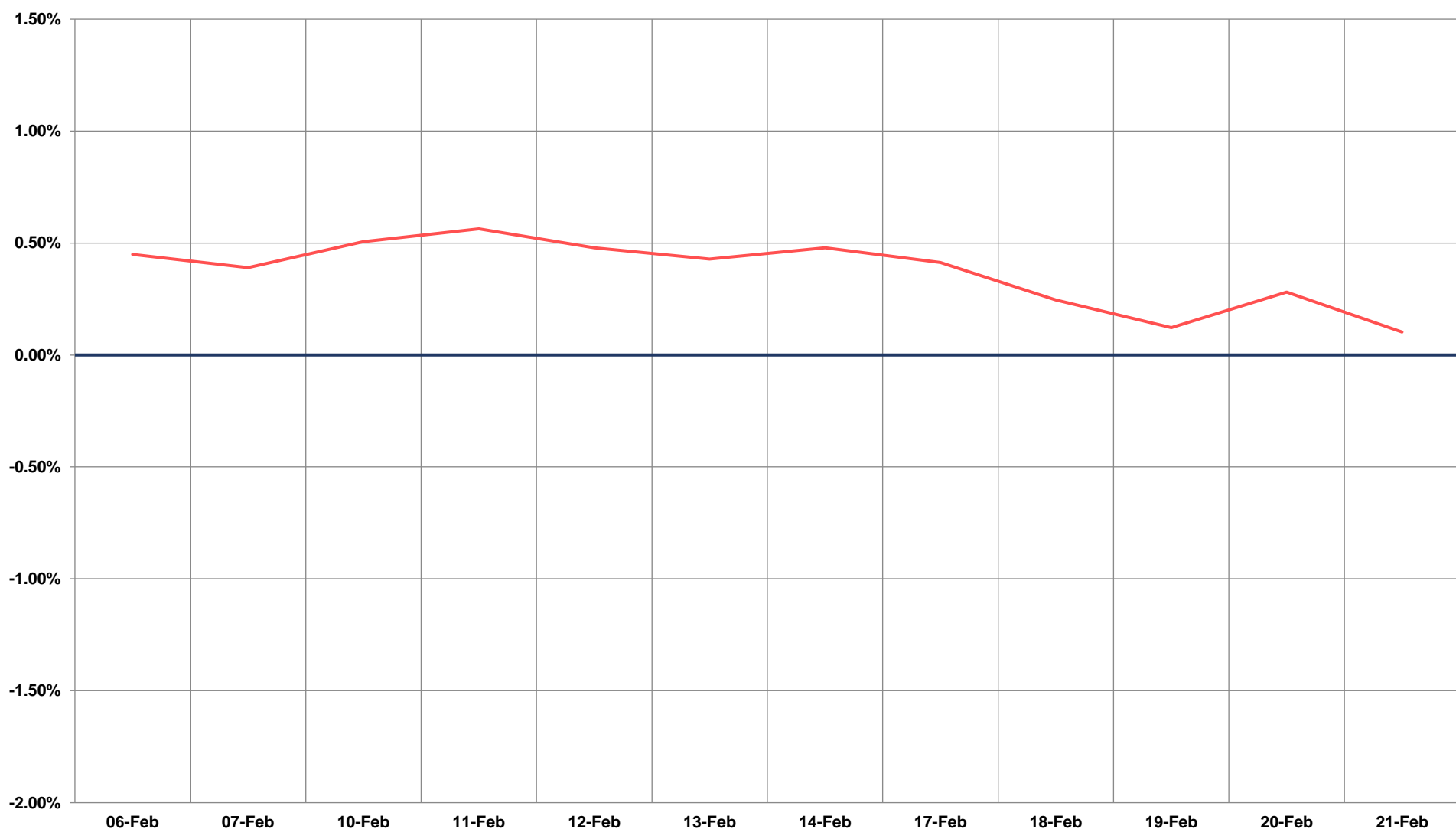
TECHNICAL VIEWS



BANK NIFTY FUTURES



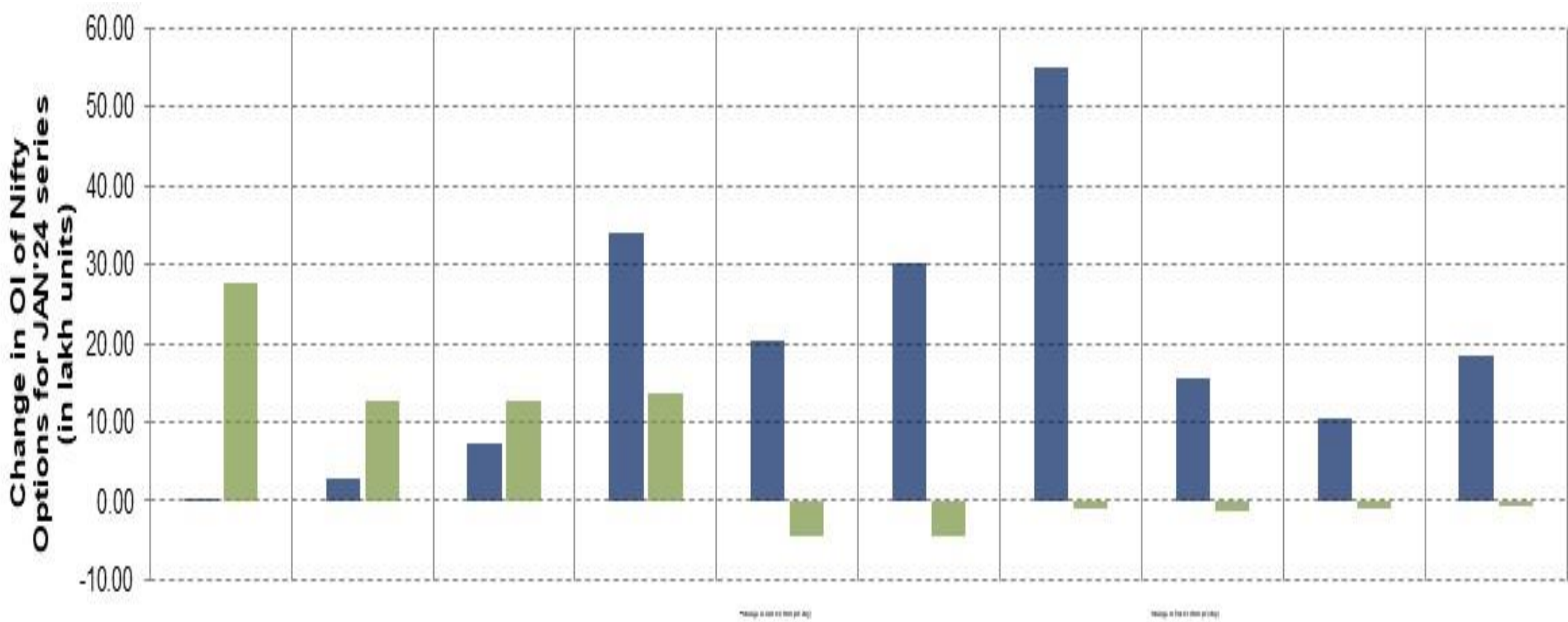
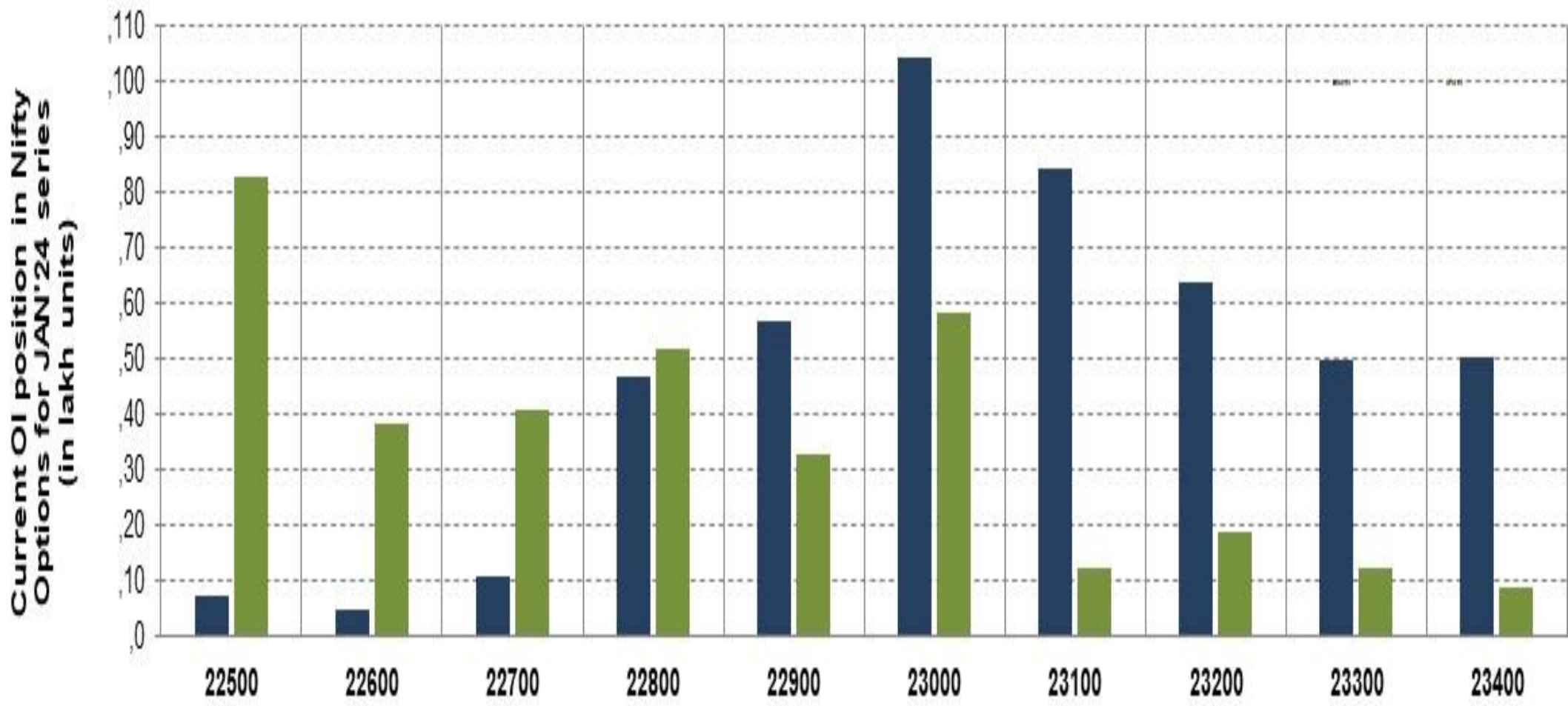
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 5.49 million in Open Interests is **Strike Price of 23100**
- **Most Active Nifty Put** with an addition of 2.74 millions in Open Interests is **Strike Price of 22500**
- **Maximum Open Interest an outstanding** was 10.42 millions for Calls at **Strike Price of 23000**
- **Maximum Open Interest an outstanding** was 8.25 millions for puts at **Strike Price of 22500**

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