



MORNING MANTRA



Daily Derivatives & Market Report

FEB 24, 2025



Indian equity markets faced selling pressure on Monday, with Nifty 50 settling below 22,600 mark, amid weak global cues and US tariff uncertainty weighed heavily on sentiments. Indices made a gap down opening as some concern came with Reserve Bank of India's (RBI) data showing that bank credit as well as deposits witnessed deceleration during the October-December quarter (Q3FY25) sequentially. In afternoon session, indices deepened their losses to trade near day's low point and remained lower till end of the day.

Some of the important factors in today's trade:

Ongoing selling pressure by FIIs: Investors took cautious approach with exchange data showing that foreign institutional investors (FIIs) offloaded equities worth Rs 3,449.15 crore on a net basis on Friday.

India's Forex Reserves see \$2.54 billion dip: Sentiments were downbeat as RBI said snapping the three-week rising streak, India's forex reserves dropped by \$2.54 billion to \$635.721 billion in the week ended February 14.

Trump to impose tariffs on India, China: Traders were cautious with US President Donald Trump's statement that his administration will soon impose reciprocal tariffs on countries such as India and China, reiterating what he had said during Prime Minister Narendra Modi's recent visit to the US capital.

Global front: Most of the European markets were trading in green as market participants digesting the results of the nation's general election, which saw the Christian Democratic Union of Germany (CDU) emerging victorious. Asian markets ended in red as weak U.S. economic data rekindled growth worries and also weighing on markets, researchers in China said they discovered a new coronavirus in bats that enters cells using the same gateway as the virus that causes Covid-19.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	74454.41	-856.66	-1.14
NIFTY	22553.35	-242.55	-1.06
MIDCAP	40057.85	-316.17	-0.78
SMLCAP	45254.06	-601.94	-1.31
BSEFMC	18973.49	30.64	0.16
HEALTHCARE	39435.56	-184.40	-0.47
AUTO	48239.30	103.98	0.22
POWER	6020.42	-70.90	-1.16
REALTY	6501.52	-59.78	-0.91
BSE IT	38729.01	-1034.84	-2.60
BANKEX	55431.20	-286.98	-0.52
OIL GAS	23637.54	-263.15	-1.10
METAL	28567.14	-630.35	-2.16
INDIA VIX	14.44	-0.09	-0.62

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	929	2078	44
BSE	1207	2810	183

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3530	5126	(31)
NSE CASH	71947	85628	(16)
NSE F&O	373265	321203	16

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.05	3.36	1.42
SENSEX	20.73	3.83	1.23

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	12552	7366	5186
FII	7906	14192	(6287)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	11989.95	13381.07	(1391)
Index Options	889696.25	891550.86	(1855)
Stock Futures	136370.28	134494.21	1876
Stock Options	81498.15	80924.40	574

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.72	0.82
BANK NIFTY	0.76	0.68

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.61	106.47	0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.705	6.708	-0.04
USA	4.440	4.420	0.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2941.01	5.92	0.20
Silver	32.49	0.12	0.38
Crude-Oil	70.67	0.27	0.38
Brent-Crude	74.75	0.32	0.43

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
25 FEB-24 USD-INR	86.70	0.02	0.02
25 FEB-24 EUR-INR	90.87	0.12	0.13
25 FEB-24 GBP-INR	109.64	-0.02	-0.01
25 FEB-24 JPY- INR	58.12	0.11	0.19

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	22553	22431	22492	22580	22641	22729
SENSEX	74454	74063	74259	74583	74778	75103
NIFTY FUTURES	22613	22487	22550	22635	22698	22783
BANK NIFTY	48652	48094	48373	48561	48840	49027
CNX IT	39447	38767	39107	39647	39987	40526
CNX MIDCAP	50013	49313	49663	49911	50261	50509
CNX SMALLCAP	15477	15181	15329	15465	15614	15750
INDIA VIX	14.44	13.57	14.01	14.79	15.23	16.01

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 25-02-2025

CHAMBLFERT, MANAPPURAM

TECHNICAL VIEWS



NIFTY

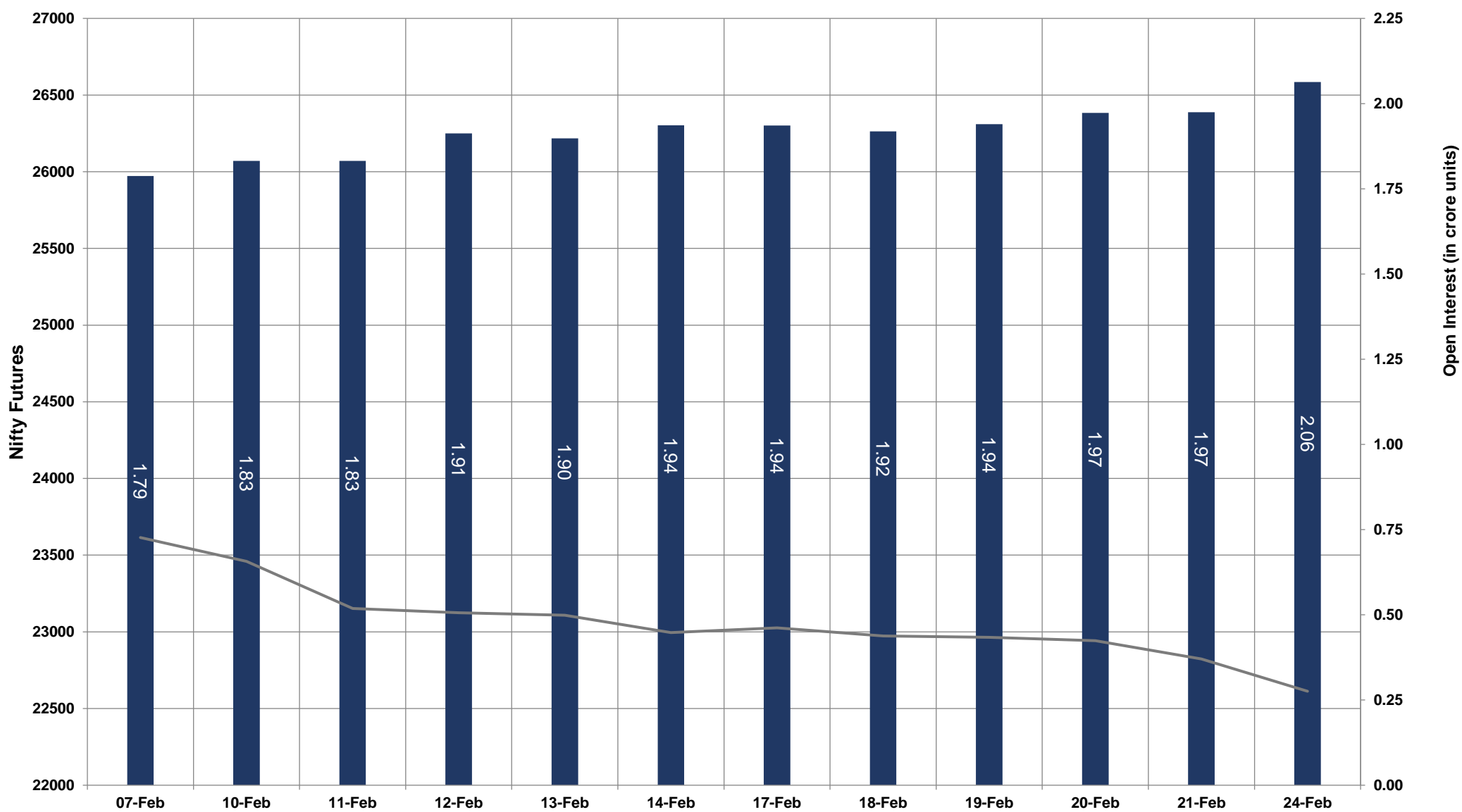


- Nifty Cash = **22553.35 (-1.06%)**
- Resistance levels = **22700** and **23850**
- Support levels = **22500** and **22430**

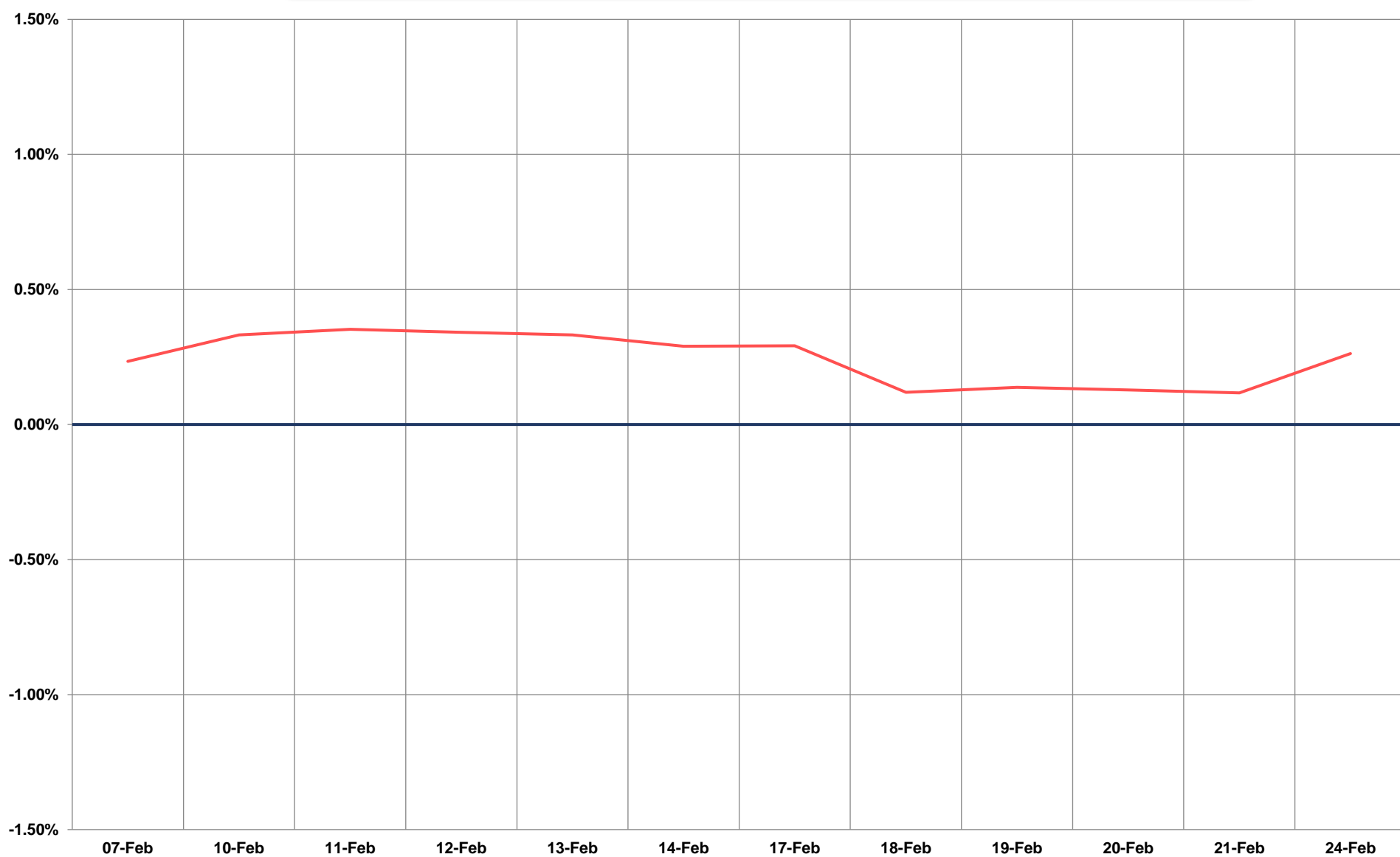
TECHNICAL VIEWS



NIFTY FUTURES



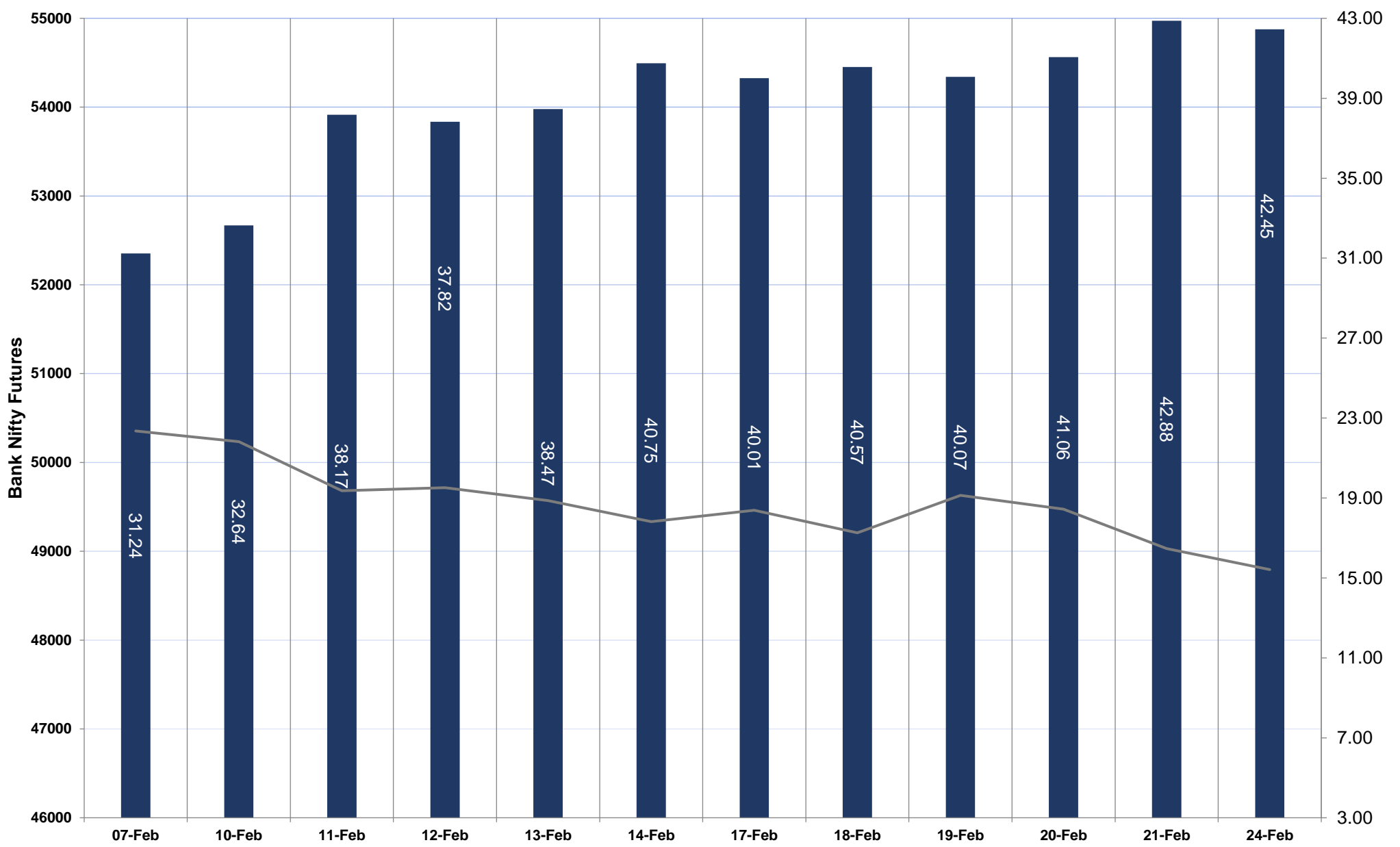
SPREAD: FUTURE & SPOT



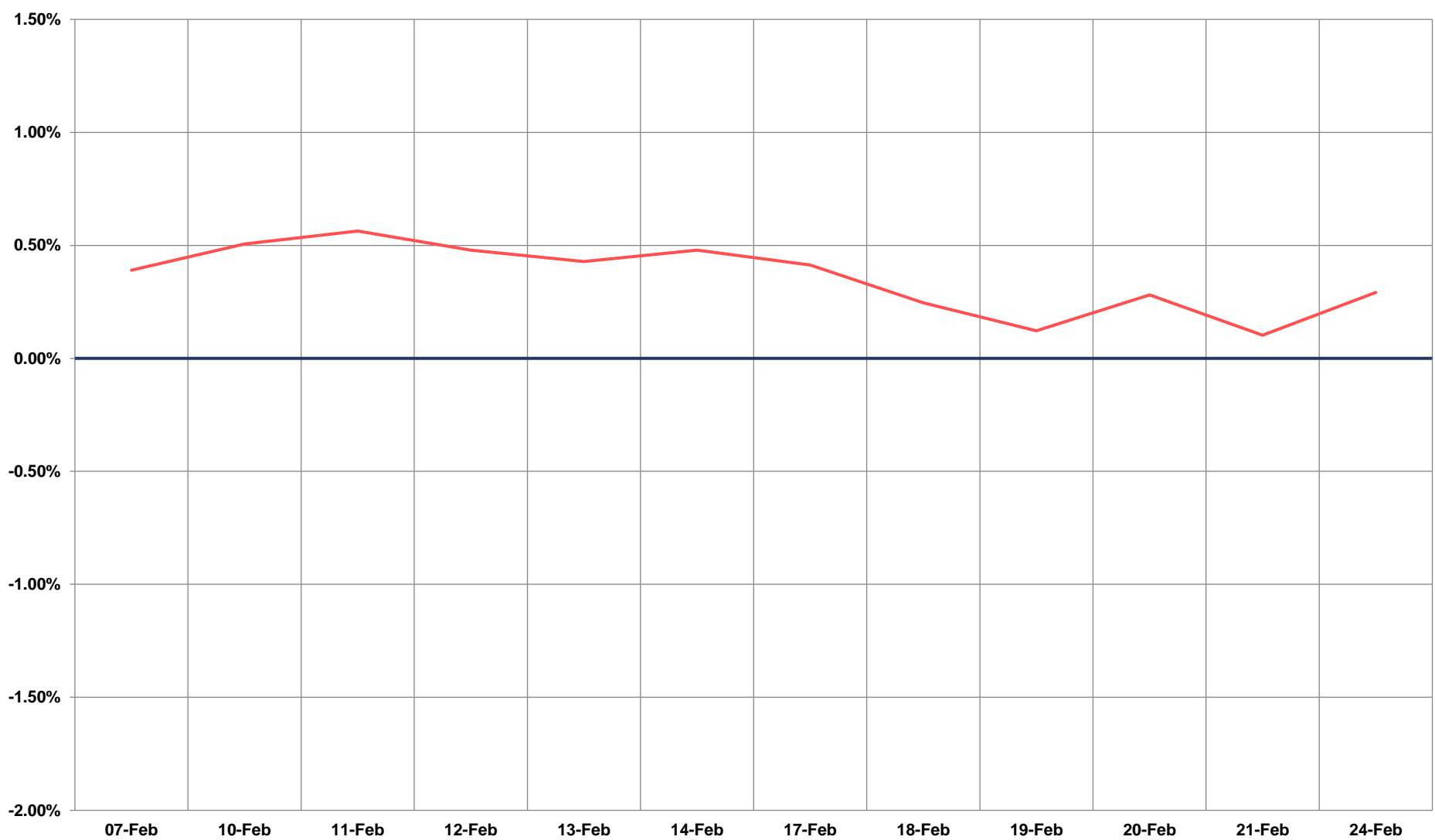
TECHNICAL VIEWS



BANK NIFTY FUTURES



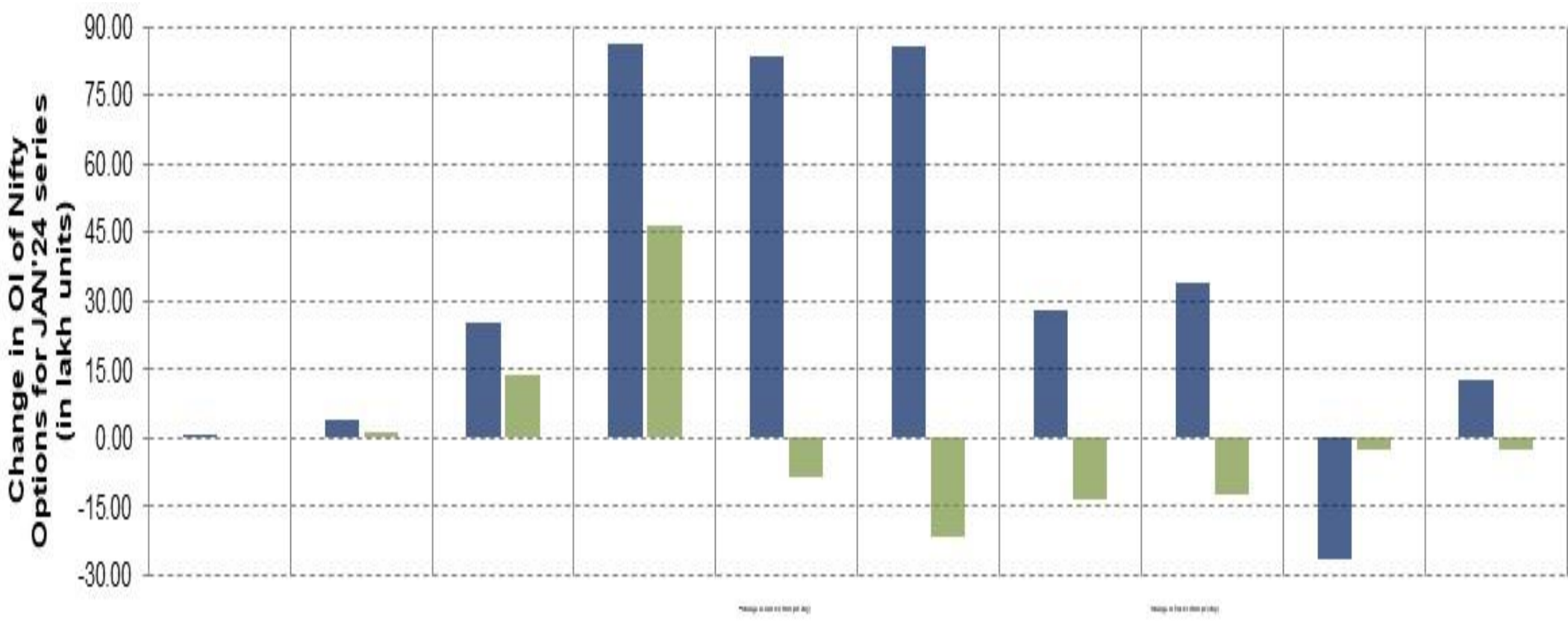
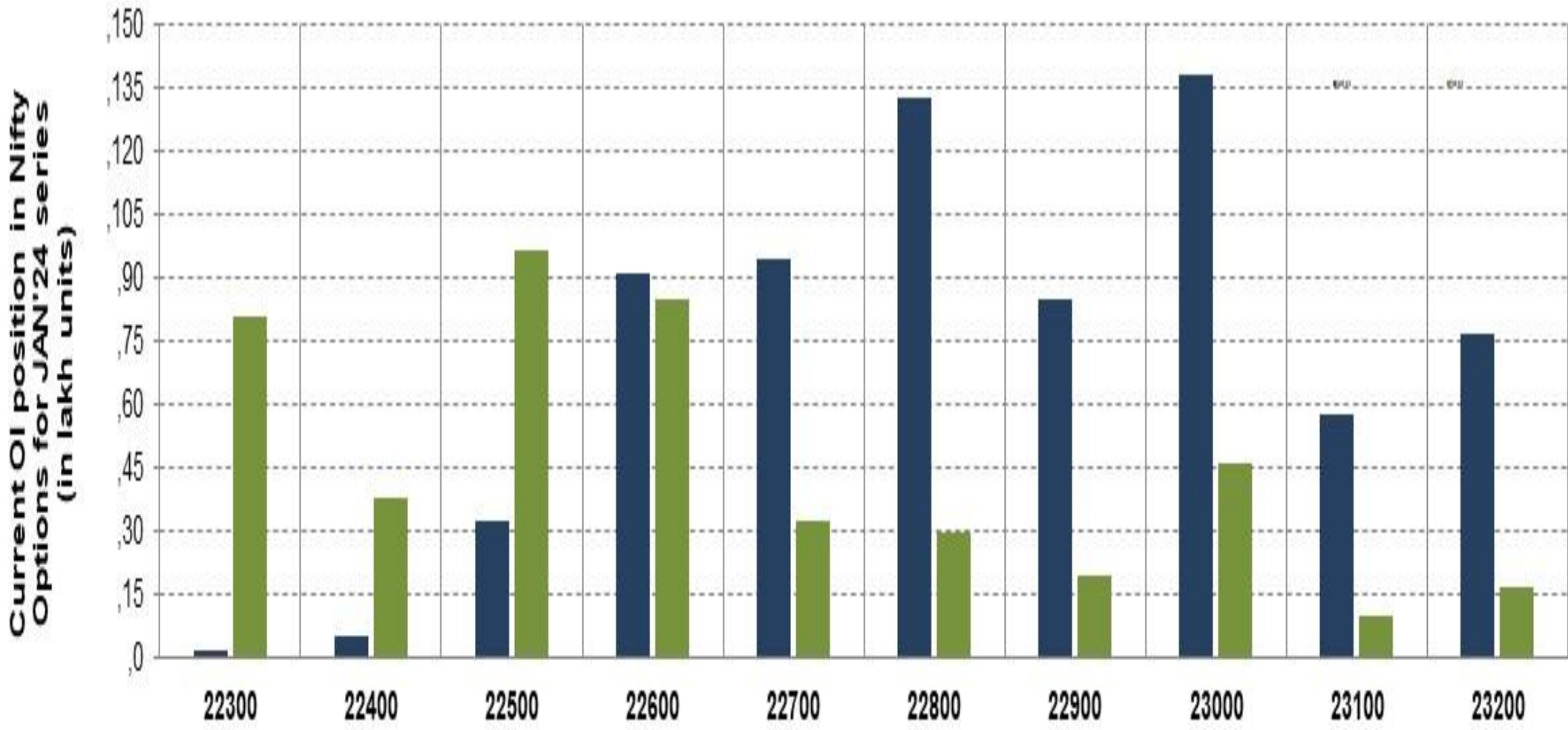
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 8.62 million in Open Interests is **Strike Price of 22600**
- **Most Active Nifty Put** with an addition of 4.64 millions in Open Interests is **Strike Price of 22600**
- **Maximum Open Interest an outstanding** was 13.80 millions for Calls at **Strike Price of 23000**
- **Maximum Open Interest an outstanding** was 9.64 millions for puts at **Strike Price of 22500**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.