



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 25, 2025



Sensex and Nifty ended Tuesday's trading session flat ahead of monthly F&O expiry. Indices made a cautious start, as sentiment remained downbeat due to US President Donald Trump's vow that the US tariffs on imports from Canada and Mexico will go forward next week onwards, and persistent foreign outflows. But soon, indices managed to trade in green, as some support came after the Reserve Bank of India (RBI) data showed that the private corporate sector showed improvements across various segments in Q3FY25. In dying hours of the session, indices erased most of their gains and ended flat.

Some of the important factors in today's trade:

**FII's selling pressure:** Traders were cautious with exchange data showed Foreign institutional investors (FIIs) offloaded equities worth Rs 6,286.70 crore on a net basis on Monday.

**ICRA reports 7-8% growth for Indian companies in Q4FY25:** Traders paid no attention to the ICRA's latest report stating that Indian companies are likely to clock 7-8 per cent revenue growth during the March quarter of the current fiscal year (Q4FY25), led by revival in rural demand and uptick in government spending.

**India-UK resume FTA talks to boost trade:** Traders took note of Commerce and Industry Minister Piyush Goyal's statement that India and the UK resumed their negotiations for the proposed free trade agreement (FTA), which is expected to double or even triple bilateral trade from the current \$20 billion in the next 10 years.

**Global front:** Most of the European markets were trading in green, despite investors fretted about U.S. investment curbs on China and waited for Germany to sort out the formation of its new government. Asian markets ended in red, following the mixed cues from Wall Street overnight, as traders remain concerned about the lingering US tariff threats and uncertainty about the outlook for global economic growth.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	74602.12	147.71	0.20
NIFTY	22547.55	-5.80	-0.03
MIDCAP	39831.17	-226.68	-0.57
SMLCAP	45052.21	-201.85	-0.45
BSEFMC	19023.50	50.01	0.26
HEALTHCARE	39350.50	-85.06	-0.22
AUTO	48448.47	209.17	0.43
POWER	6006.19	-14.23	-0.24
REALTY	6419.21	-82.31	-1.27
BSE IT	38502.25	-226.76	-0.59
BANKEX	55439.59	8.39	0.02
OIL GAS	23319.77	-317.77	-1.34
METAL	28085.15	-481.99	-1.69
INDIA VIX	13.72	-0.72	-4.99

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1296	1660	39
BSE	1677	2256	129

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4219	3530	20
NSE CASH	75029	71947	4
NSE F&O	327811	373265	(12)

## 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	11278	8247	3031
FII	12500	16029	(3529)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	10769.83	10662.32	108
Index Options	841892.55	845212.84	(3320)
Stock Futures	100438.43	97507.83	2931
Stock Options	57835.54	55405.33	2430

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	0.72
BANK NIFTY	0.81	0.76

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.69	106.70	-0.01

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.707	6.704	0.04
USA	4.345	4.393	-1.09

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2940.48	-9.35	-0.32
Silver	32.25	0.01	0.03
Crude-Oil	70.69	-0.01	-0.01
Brent-Crude	74.71	-0.07	-0.09

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 MAR-25 USD-INR	87.33	0.40	0.46
26 MAR-25 EUR-INR	91.63	0.52	0.57
26 MAR-25 GBP-INR	110.29	0.48	0.44
26 MAR-25 JPY- INR	58.68	-1.16	-1.94

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	22548	22451	22499	22562	22611	22674
SENSEX	74602	74211	74407	74596	74791	74981
NIFTY FUTURES	22582	22512	22547	22596	22632	22681
BANK NIFTY	48608	48340	48474	48668	48802	48996
CNX IT	39131	38787	38959	39239	39411	39690
CNX MIDCAP	49702	49159	49431	49862	50133	50564
CNX SMALLCAP	15409	15235	15322	15464	15551	15693
INDIA VIX	13.72	12.65	13.19	14.13	14.67	15.61

## 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 27-02-2025

MANAPPURAM

# TECHNICAL VIEWS



## NIFTY

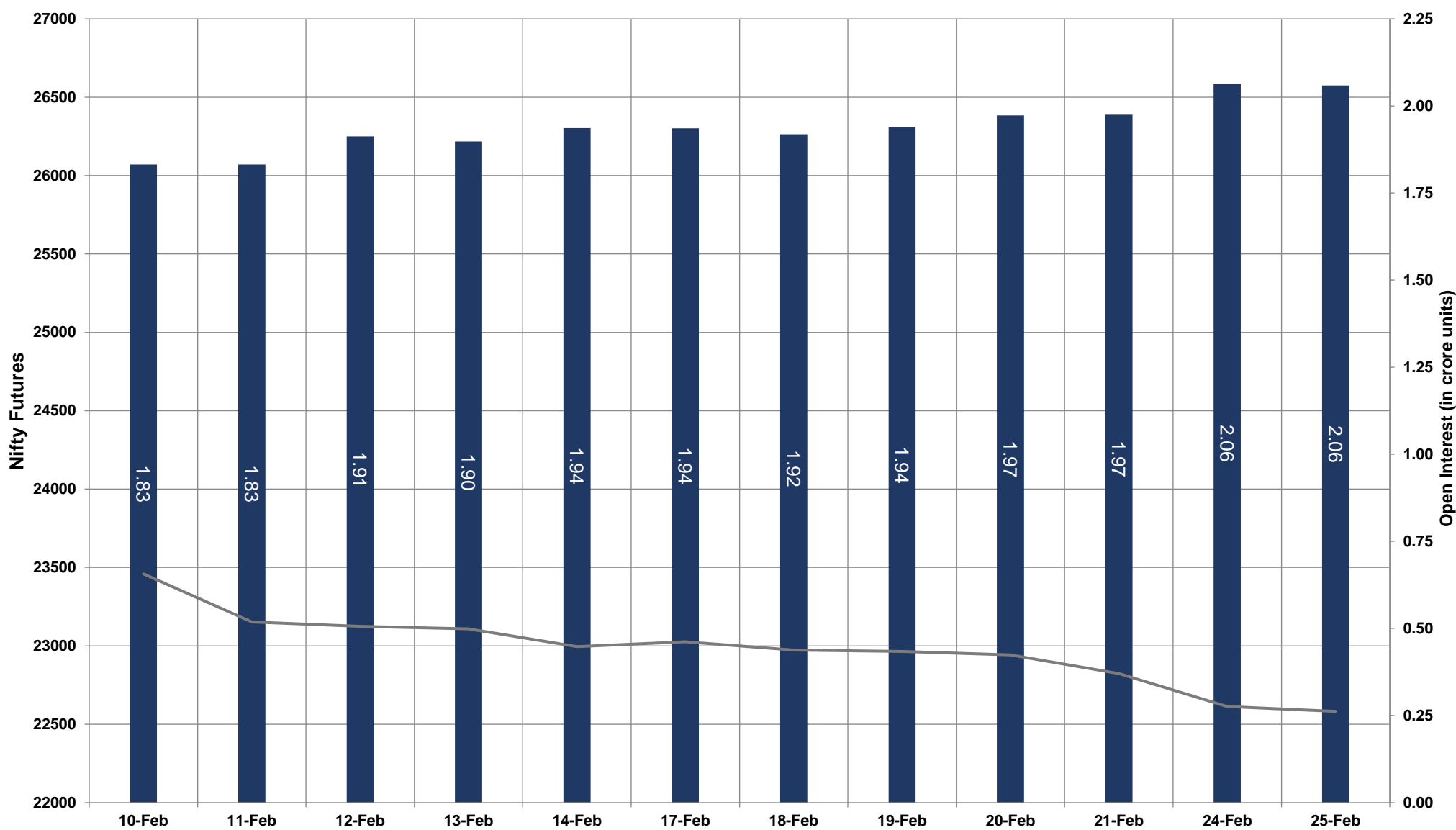


- Nifty Cash = **22553.35 (-1.06%)**
- Resistance levels = **22700** and **23850**
- Support levels = **22500** and **22430**

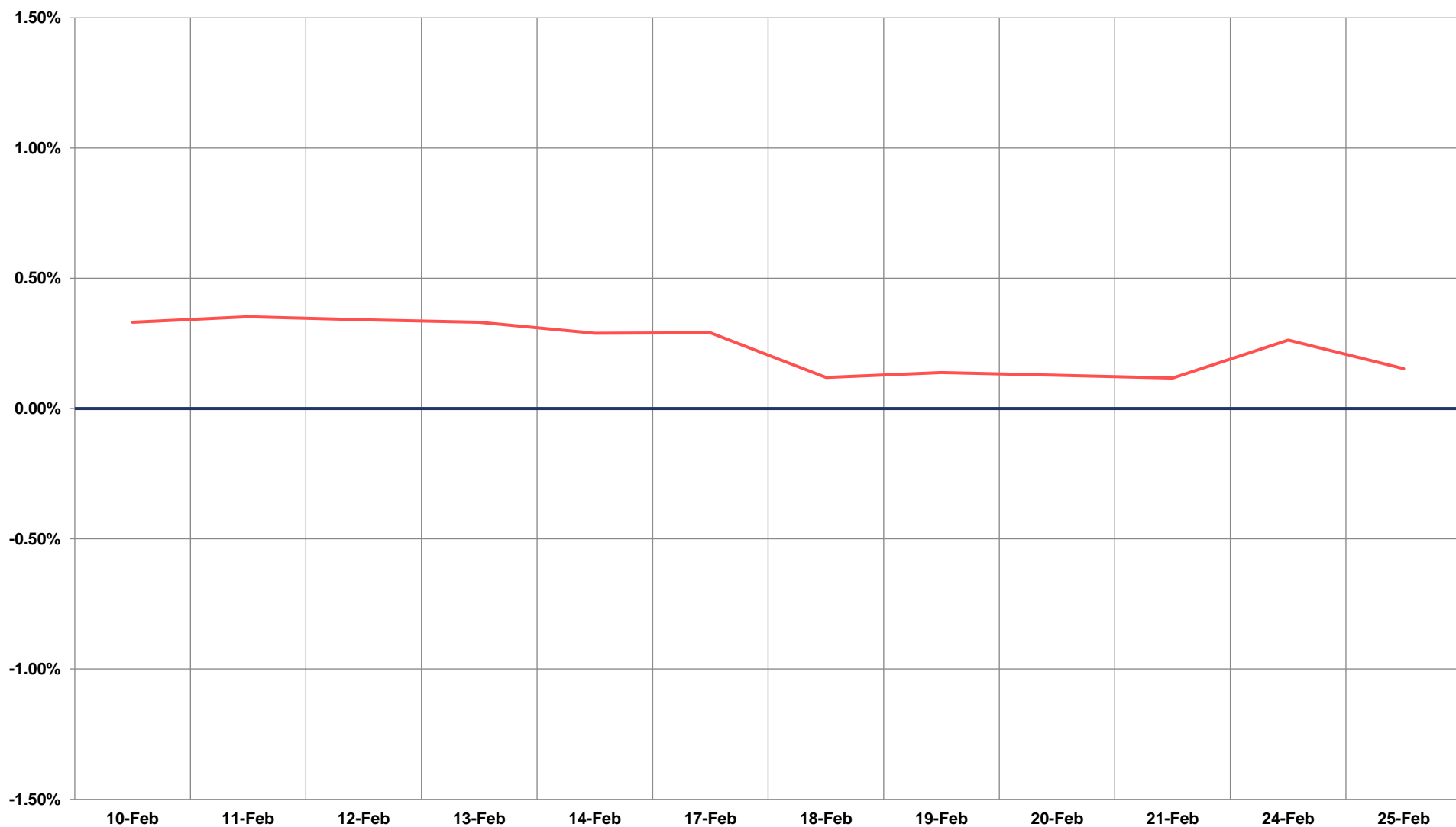
# TECHNICAL VIEWS



## NIFTY FUTURES



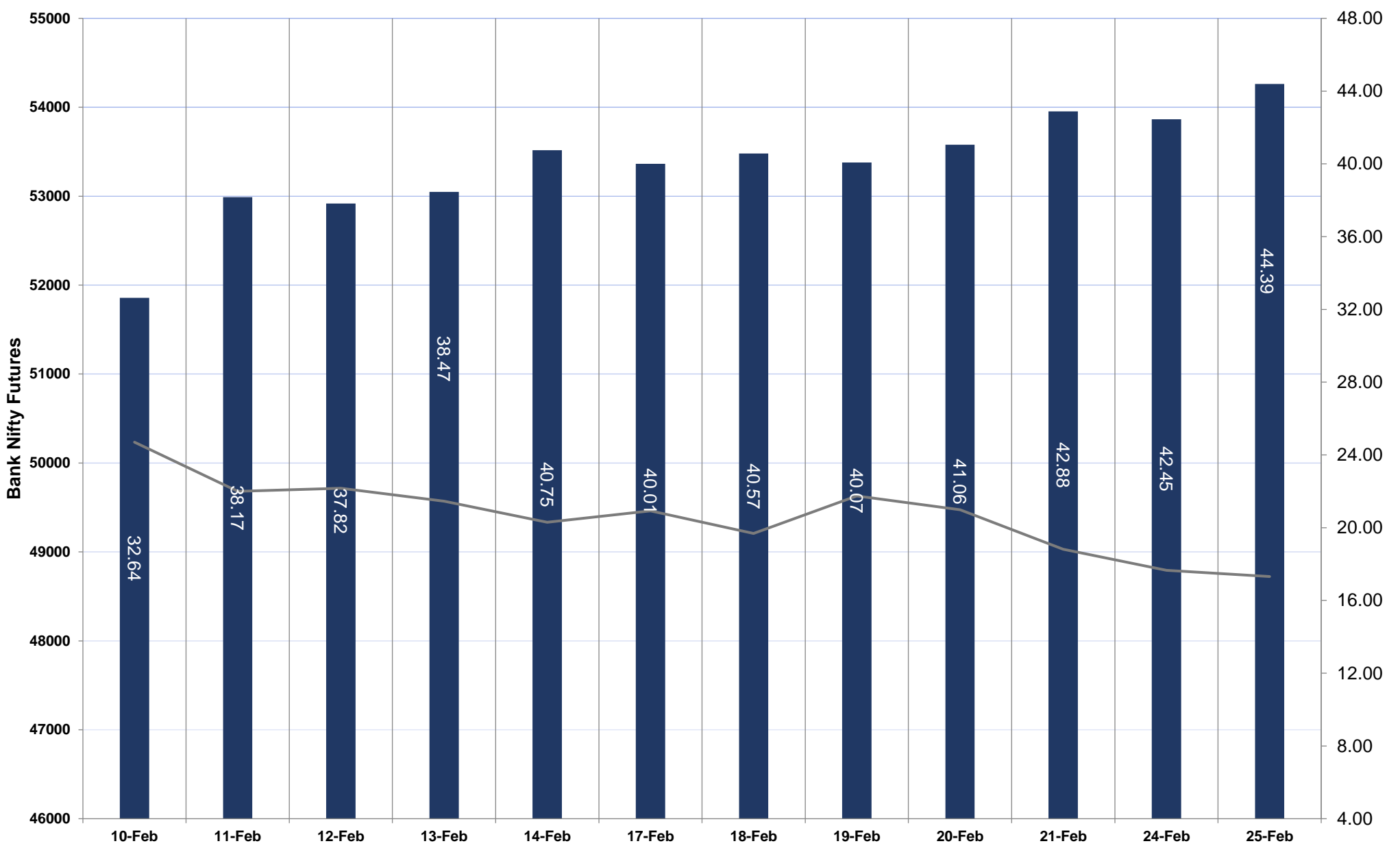
## SPREAD: FUTURE & SPOT



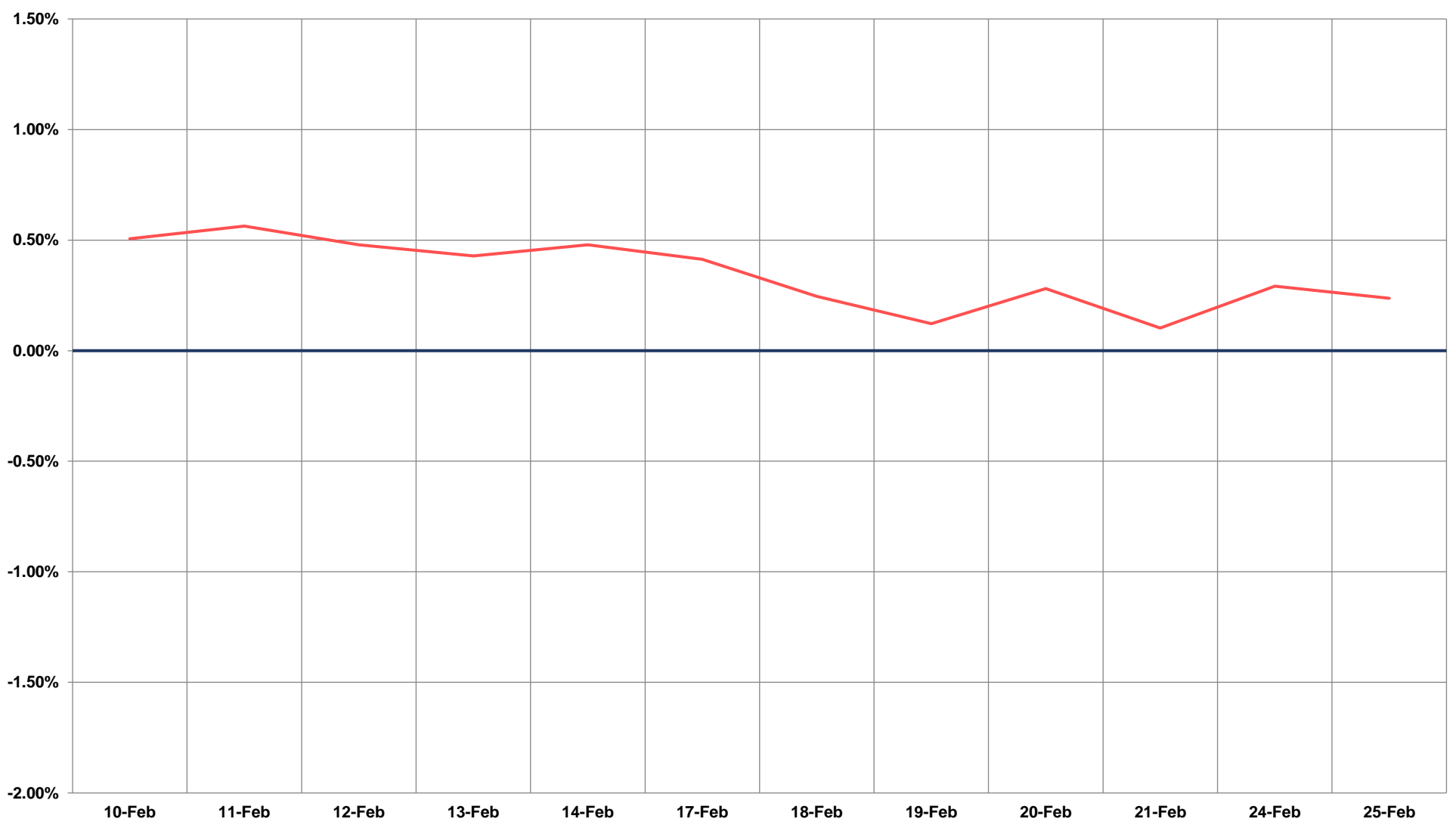
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



## SPREAD: FUTURE & SPOT

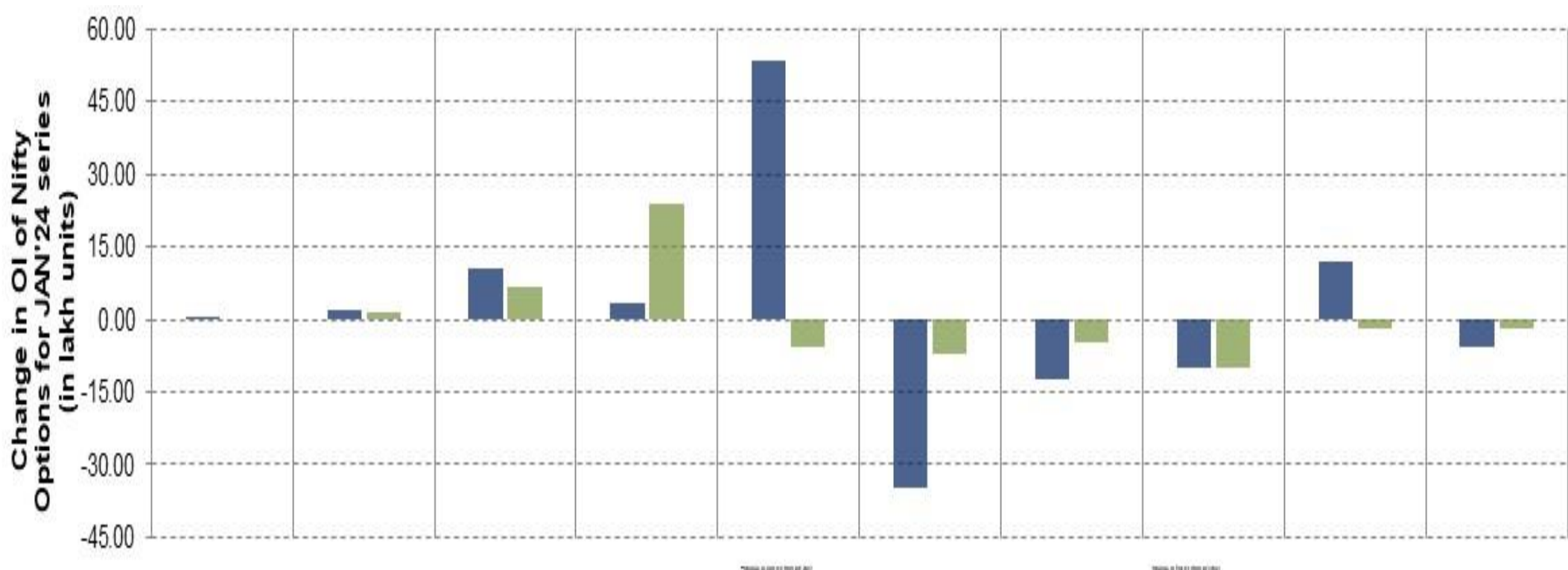
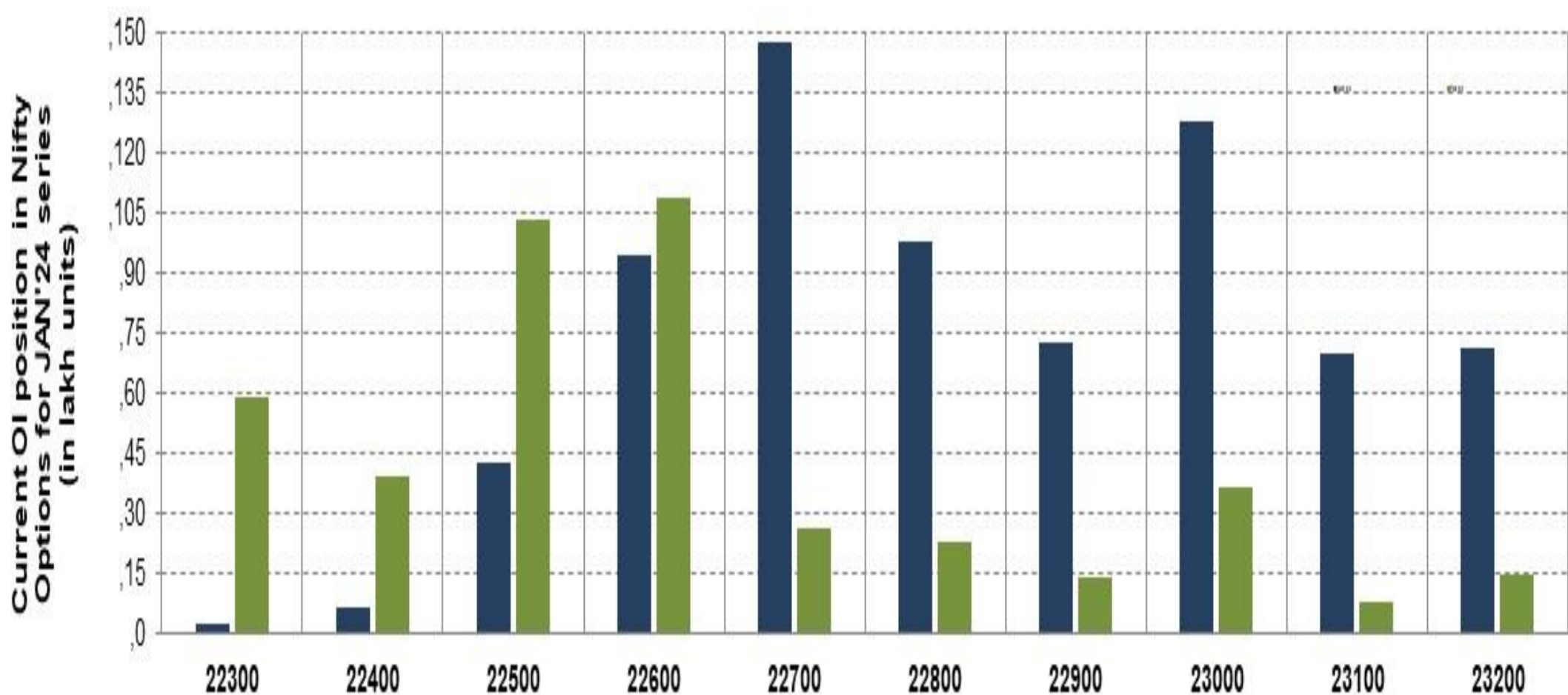




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **5.32 million** in Open Interests is **Strike Price of 22700**
- **Most Active Nifty Put** with an addition of **2.39 millions** in Open Interests is **Strike Price of 22600**
- **Maximum Open Interest an outstanding** was **14.72 millions** for Calls at **Strike Price of 22700**
- **Maximum Open Interest an outstanding** was **10.87 millions** for puts at **Strike Price of 22600**

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