



# MORNING MANTRA



Daily Derivatives & Market Report

MAR 24, 2025



Indian equity markets continued their bullish run on Monday, with both Sensex and Nifty closing near the day's high points, supported by strong foreign inflows and broad-based sectoral gains. Markets made a positive start and extended their gains throughout the session, after U.S. President Donald Trump indicated he'd retain 'flexibility' when it comes to a reciprocal tariff plan expected on April 2.

Some of the important factors in today's trade:

**Fresh foreign fund inflows:** Traders found some support amid fresh foreign fund inflows. Foreign Institutional Investors (FIIs) bought equities worth Rs 7,470.36 crore on Friday, according to exchange data.

**India's forex reserves hit \$654.27 billion:** Sentiments were upbeat, as the data released by Reserve Bank of India showed that India's forex reserves increased to \$654.27 billion in the week ending March 14, 2025, up by \$0.305 billion.

**India's private sector growth slows in March:** The street overlooked the HSBC flash Purchasing Managers' Index (PMI) survey stating that private sector output in India increased at a slower pace in March as compared to the previous month, amid a quicker expansion in manufacturing activity and a softer increase in services activity.

**Global front:** European markets were trading in green, ahead of business activity surveys from the region due later in the day. Asian markets ended mixed, as the manufacturing sector in Japan continued to contract in March, with a manufacturing PMI score of 48.3. That's down from 49.0 in February, and it moved further beneath the boom-or-bust line of 50 that separates expansion from contraction.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	77984.39	1078.88	1.40
NIFTY	23658.35	307.95	1.32
MIDCAP	42382.95	551.38	1.32
SMLCAP	47851.52	554.71	1.17
BSEFMC	19373.12	97.26	0.50
HEALTHCARE	42314.04	191.33	0.45
AUTO	49222.52	372.33	0.76
POWER	6696.75	150.94	2.31
REALTY	6800.71	100.87	1.51
BSE IT	36612.69	474.06	1.31
BANKEX	59644.74	1471.52	2.53
OIL GAS	25442.43	346.53	1.38
METAL	31354.17	172.84	0.55
INDIA VIX	13.70	1.12	8.90

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2140	904	33
BSE	2498	1640	160

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6703	7006	(4)
NSE CASH	108223	159833	(32)
NSE F&O	394385	244007	62

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.03	3.52	1.36
SENSEX	21.73	4.01	1.17

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	12879	12781	99
FII	15778	12722	3056

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5997.51	5656.56	341
Index Options	1428568.87	1447881.48	(19313)
Stock Futures	129092.78	128150.81	942
Stock Options	105564.63	103733.55	1831

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.21	1.15
BANK NIFTY	1.23	1.26

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.91	104.12	-0.20

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.629	6.627	0.03
USA	4.297	4.252	1.06

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	3031.14	8.62	0.28
Silver	33.19	0.21	0.66
Crude-Oil	68.74	0.46	0.67
Brent-Crude	72.59	0.43	0.60

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 MAR-25 USD-INR	85.63	-0.37	-0.43
26 MAR-25 EUR-INR	92.95	-0.29	-0.31
26 MAR-25 GBP-INR	111.04	-0.30	-0.27
26 MAR-25 JPY- INR	57.25	-0.52	-0.91

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23658	23325	23492	23600	23767	23875
SENSEX	77984	76829	77407	77757	78335	78685
NIFTY FUTURES	23699	23335	23517	23624	23806	23912
BANK NIFTY	51705	50429	51067	51434	52072	52439
CNX IT	37217	36146	36681	37076	37611	38006
CNX MIDCAP	52524	51730	52127	52445	52842	53160
CNX SMALLCAP	16364	16126	16245	16352	16471	16579
INDIA VIX	13.70	12.04	12.87	13.41	14.24	14.78

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 25-03-2025

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# TECHNICAL VIEWS



## NIFTY

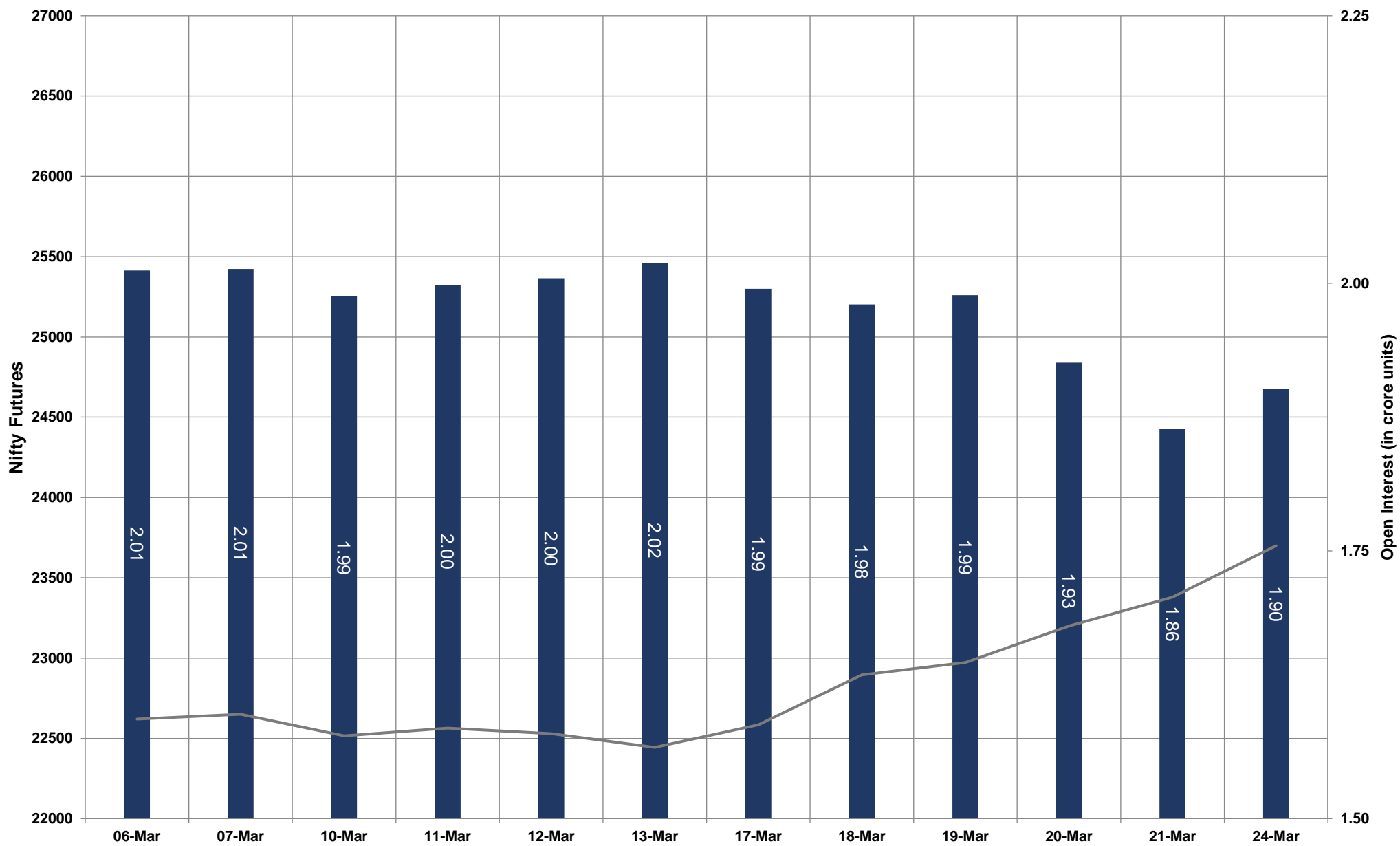


- Nifty Cash = **23658.35 (1.32%)**
- Resistance levels = **23780** and **23850**
- Support levels = **23550** and **23400**

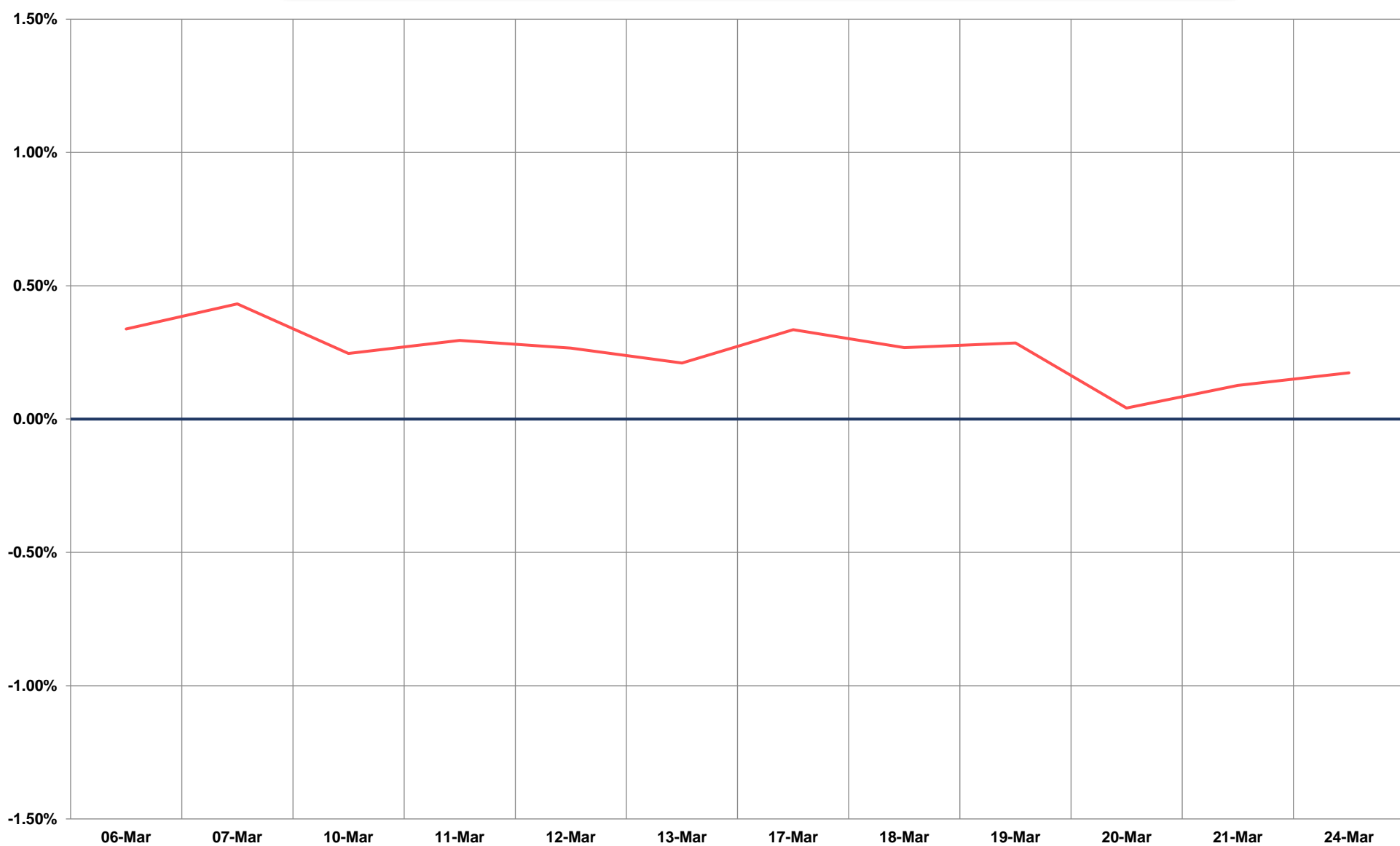
# TECHNICAL VIEWS



## NIFTY FUTURES



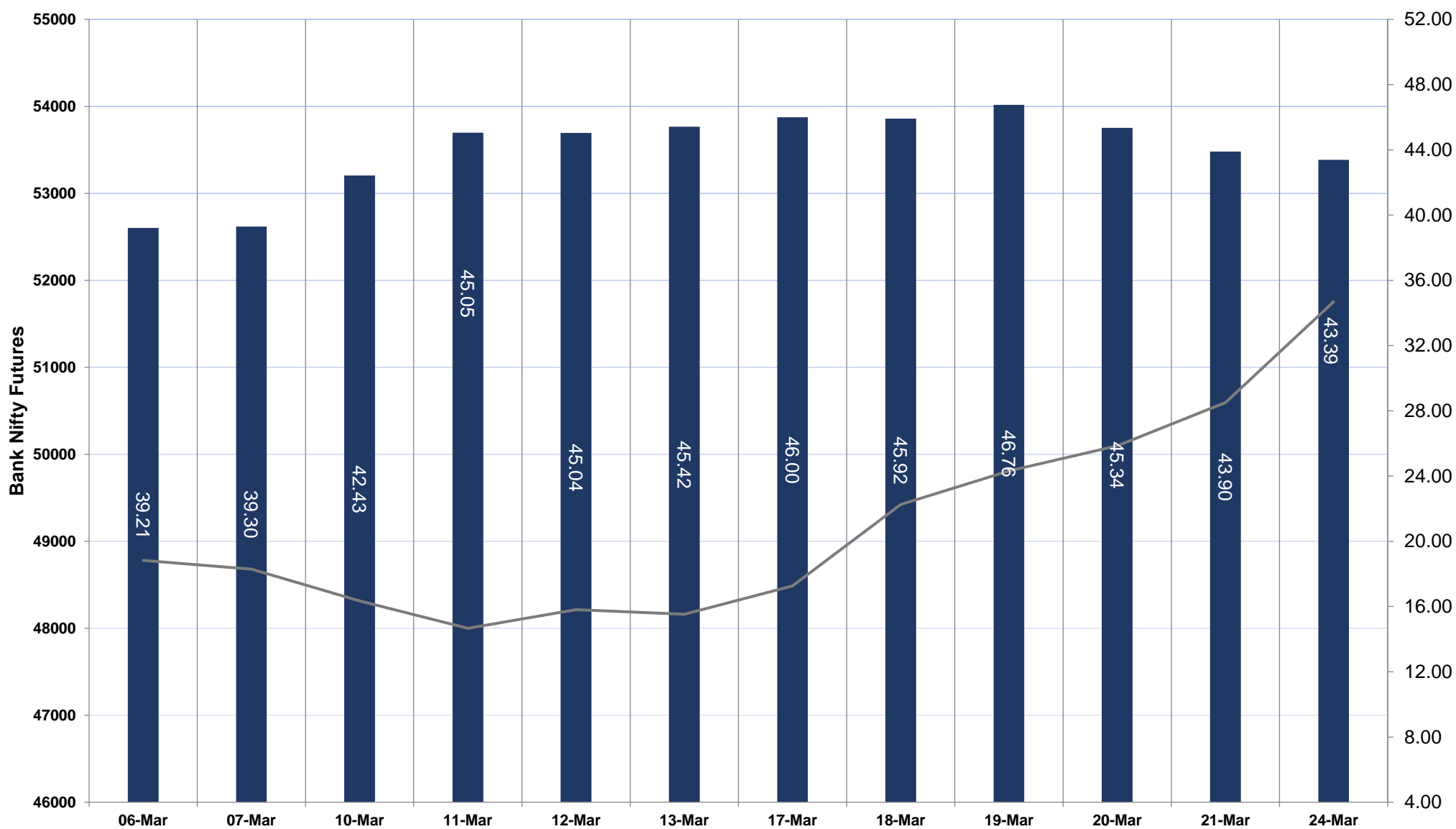
## SPREAD: FUTURE & SPOT



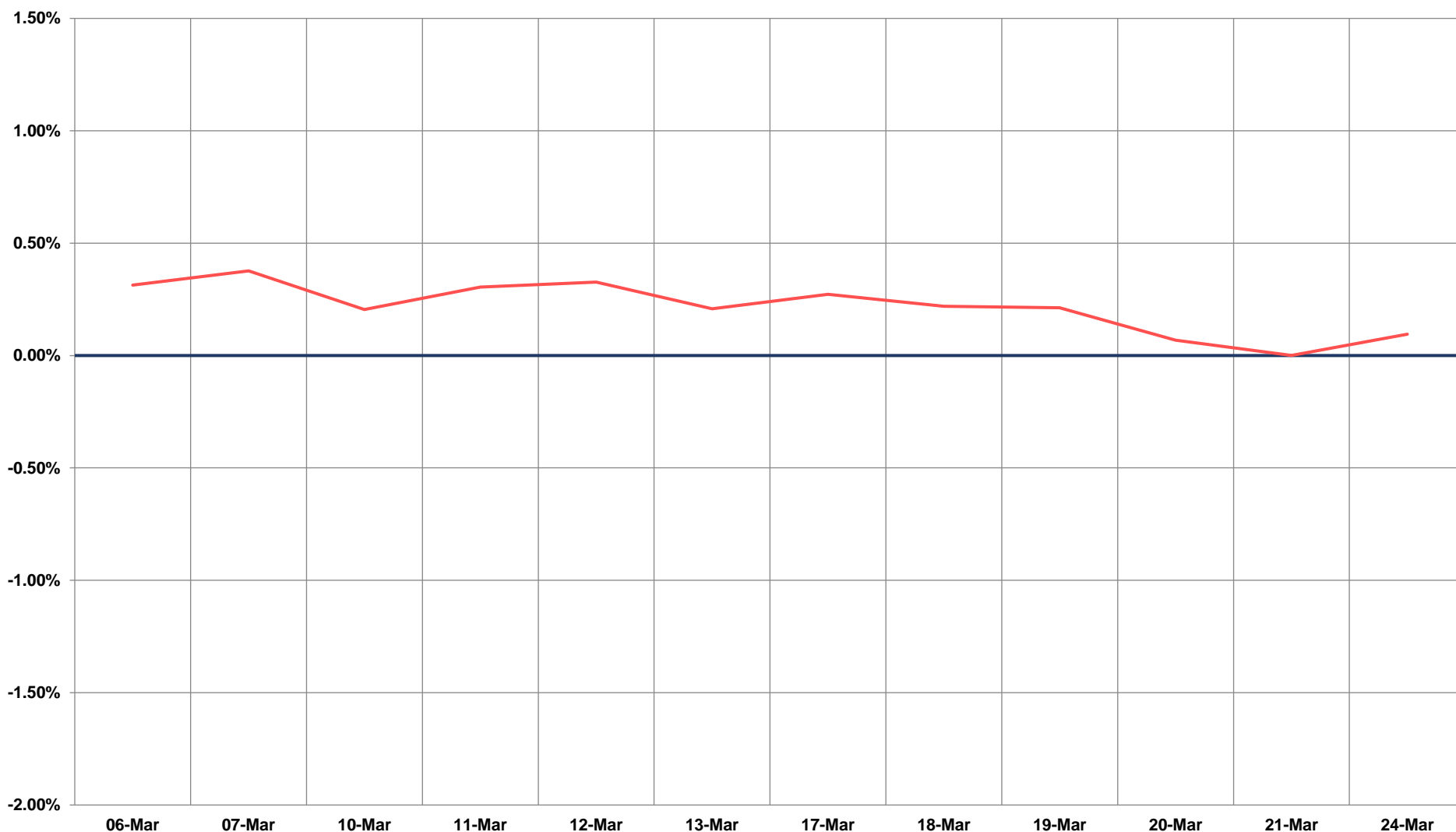
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



## SPREAD: FUTURE & SPOT

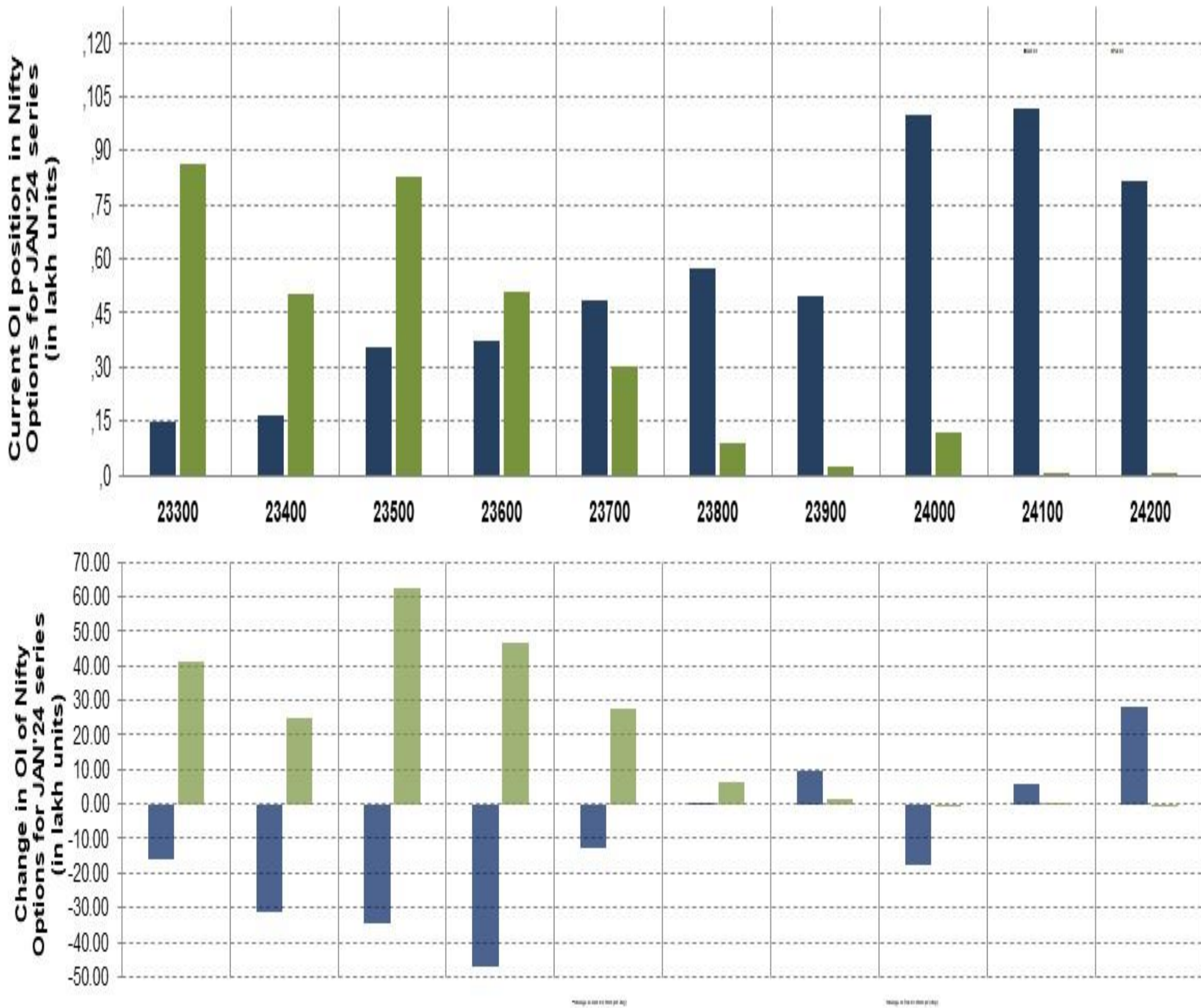




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 2.82 million in Open Interests is **Strike Price of 24200**
- **Most Active Nifty Put** with an addition of 6.25 millions in Open Interests is **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 10.15 millions for Calls at **Strike Price of 24100**
- **Maximum Open Interest an outstanding** was 8.61 millions for puts at **Strike Price of 23300**

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