



MORNING MANTRA



Daily Derivatives & Market Report

JAN 01, 2025



Indian equity benchmarks erased their losses in early trade and held the gains till the end on the first trading day of 2025. Despite lack of cues from global markets, markets ended the session with gains of near about half a percent. As for broader indices, the BSE Mid cap index and Small cap index witnessed healthy performance. Sector wise, Auto sector stocks particularly gained as many automakers released sales data.

After making cautious start, markets traded lower for little time amid foreign fund outflows. Data from the National Securities Depository showed that India experienced a drastic drop in Foreign Portfolio Investment (FPI) inflows in 2024, with net investments falling by 99 per cent compared to the previous year. The data highlighted that the net FPI inflows came down from Rs 1.71 lakh crore in 2023 to just Rs 2,026 crores in 2024. Some cautiousness came as the government data showed that the output of eight key infrastructure sectors slowed down to 4.3 per cent in November 2024 against 7.9 per cent growth registered in the same month last year. On a monthly basis, the production growth of these sectors last month rose to a four-month high. However, markets managed to gain traction in late morning session. Traders took support with a report by economic think tank Global Trade Research Initiative (GTRI) stating that India's overall exports of goods and services in 2024 has estimated to cross \$814 billion, an increase of 5.58 per cent. In 2023, the country's merchandise and services exports stood at \$768.5 billion. Indices continued to trade higher in afternoon session. Sentiments remained upbeat as the Reserve Bank of India (RBI) in its latest report 'Sectoral Deployment of Bank Credit - November 2024' has showed that credit to agriculture and allied activities registered a growth of 15.3 per cent (y-o-y) as on the fortnight ended November 29, 2024 (18.1 per cent for the corresponding fortnight of the previous year). Finally, Nifty and Sensex settled above the psychological 23,700 and 78,500 levels respectively.

On the global front, European markets remained closed for New Year's Eve. Back home, Indian banks' loan growth moderated for a fifth straight month in November, as lenders continued to rein in unsecured and personal loans after the Reserve Bank of India's crackdown on 'exuberant' lending.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	78507.41	368.40	0.47
NIFTY	23742.90	98.10	0.41
MIDCAP	46675.21	230.55	0.50
SMLCAP	55750.06	569.46	1.03
BSEFMC	20857.44	85.52	0.41
HEALTHCARE	45465.94	189.36	0.42
AUTO	52300.86	637.88	1.23
POWER	7031.42	65.74	0.94
REALTY	8141.07	-93.03	-1.13
BSE IT	43259.42	71.64	0.17
BANKEX	57912.88	170.89	0.30
OIL GAS	26108.74	44.15	0.17
METAL	28859.24	-32.97	-0.11
INDIA VIX	14.51	0.06	0.42

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2196	668	43
BSE	2744	1240	88

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4519	5263	(14)
NSE CASH	66483	80997	(18)
NSE F&O	120524	136423	(12)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.88	3.54	1.27
SENSEX	22.76	4.05	1.15

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8537	6847	1690
FII	1237	3020	(1783)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	1041.63	1808.97	(767)
Index Options	1036296.16	1023985.03	12311
Stock Futures	9580.26	10339.17	(759)
Stock Options	34351.86	34329.48	22

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	0.99
BANK NIFTY	0.93	0.89

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.48	108.07	0.37

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.782	6.759	0.34
USA	4.573	4.577	-0.09

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2620.15	13.47	0.52
Silver	28.83	-0.09	-0.32
Crude-Oil	71.92	0.93	1.31
Brent-Crude	74.83	0.84	1.14

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 JAN-24 USD-INR	85.84	-0.03	-0.04
29 JAN-24 EUR-INR	89.10	-0.30	-0.34
29 JAN-24 GBP-INR	107.57	-0.13	-0.12
29 JAN-24 JPY- INR	54.85	-0.05	-0.10

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23743	23450	23596	23710	23856	23970
SENSEX	78507	77529	78018	78387	78877	79246
NIFTY FUTURES	23898	23323	23611	23787	24075	24251
BANK NIFTY	51061	50119	50590	50956	51427	51793
CNX IT	43373	43078	43226	43397	43544	43716
CNX MIDCAP	57451	56870	57160	57317	57608	57765
CNX SMALLCAP	18960	18665	18813	18901	19048	19136
INDIA VIX	14.51	14.01	14.26	14.55	14.80	15.09

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 02-01-2025

MANAPPURAM

TECHNICAL VIEWS



NIFTY

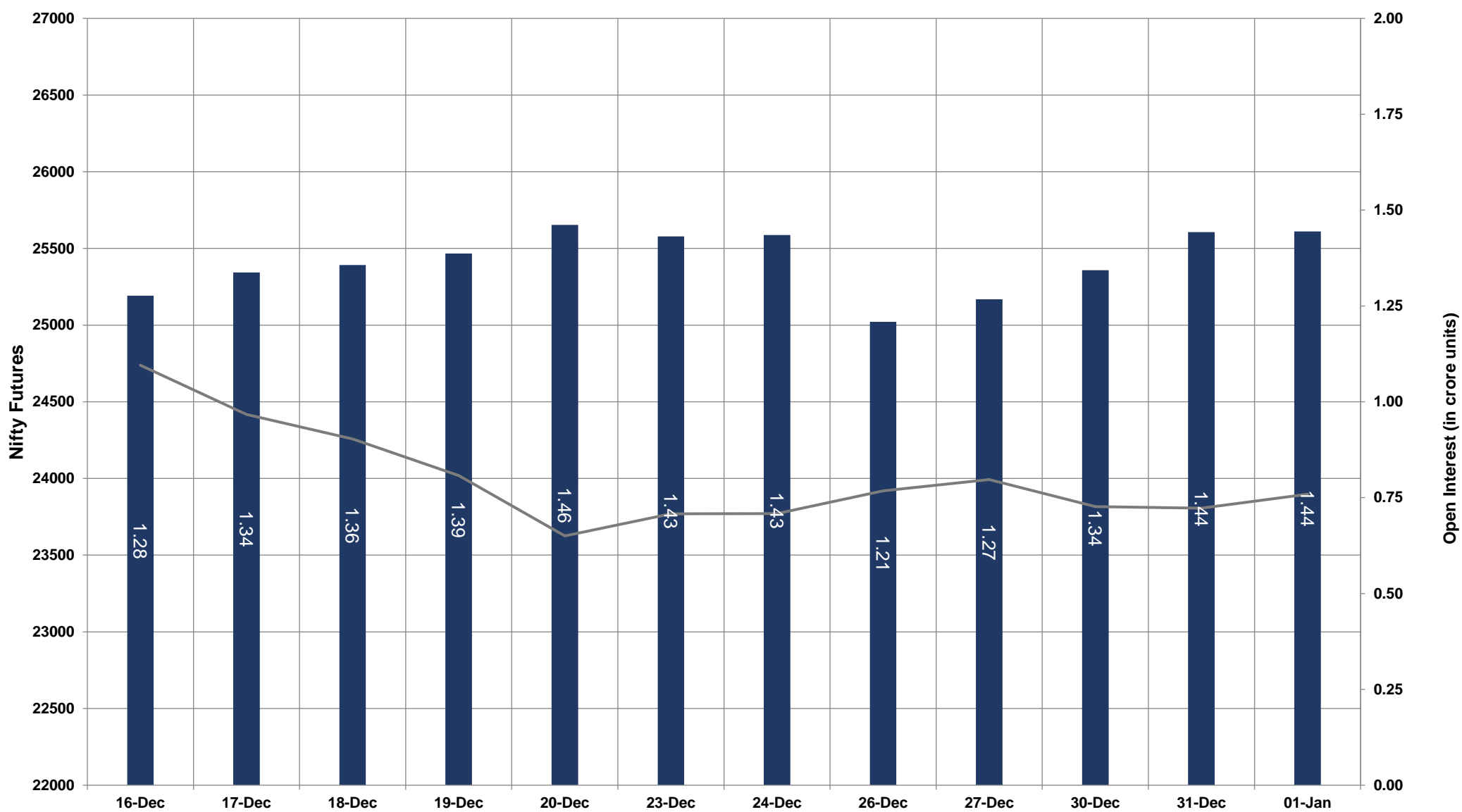


- Nifty Cash = **23742.90 (0.41%)**
- Resistance levels = **23880** and **23970**
- Support levels = **23460** and **23350**

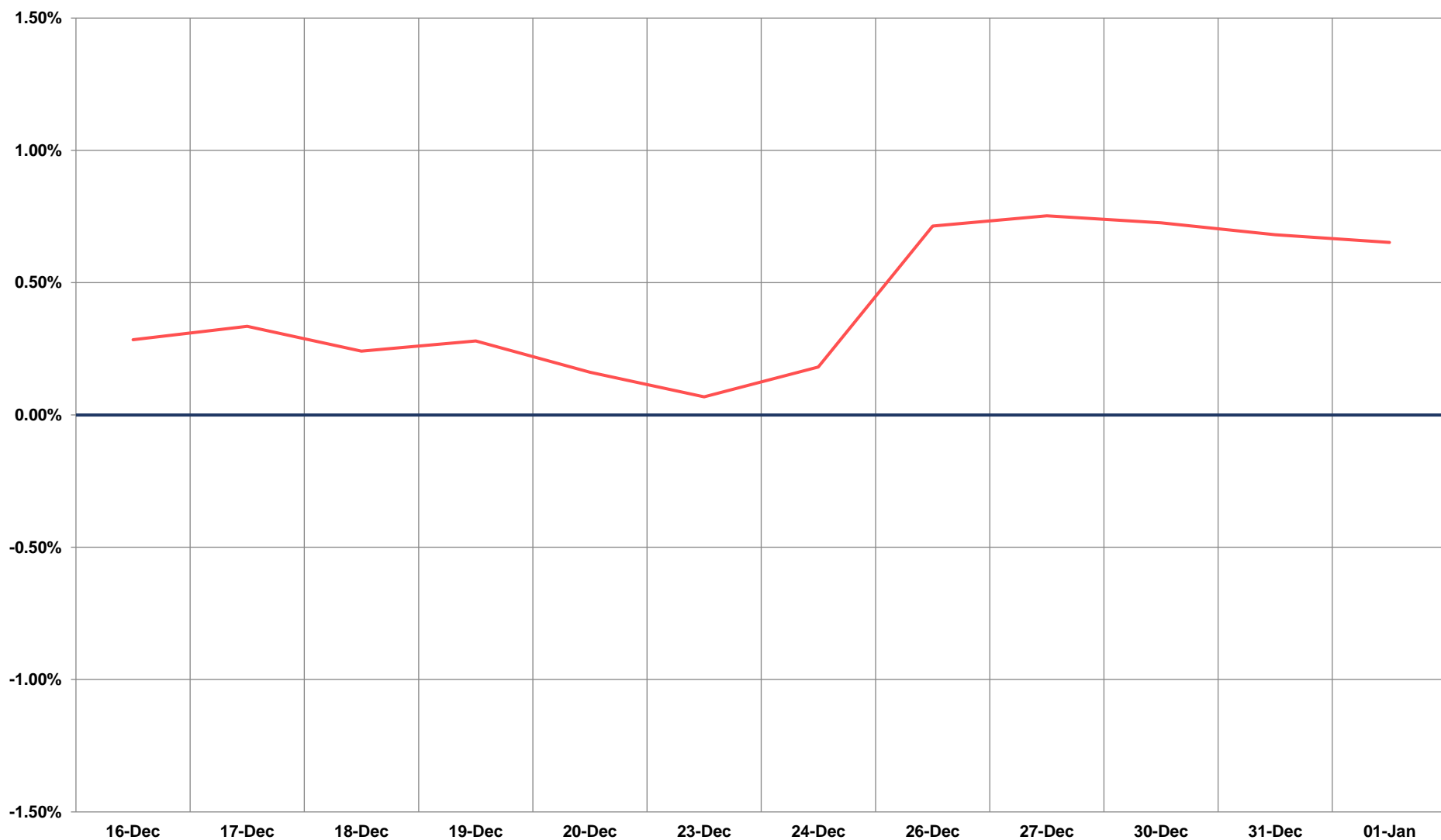
TECHNICAL VIEWS



NIFTY FUTURES



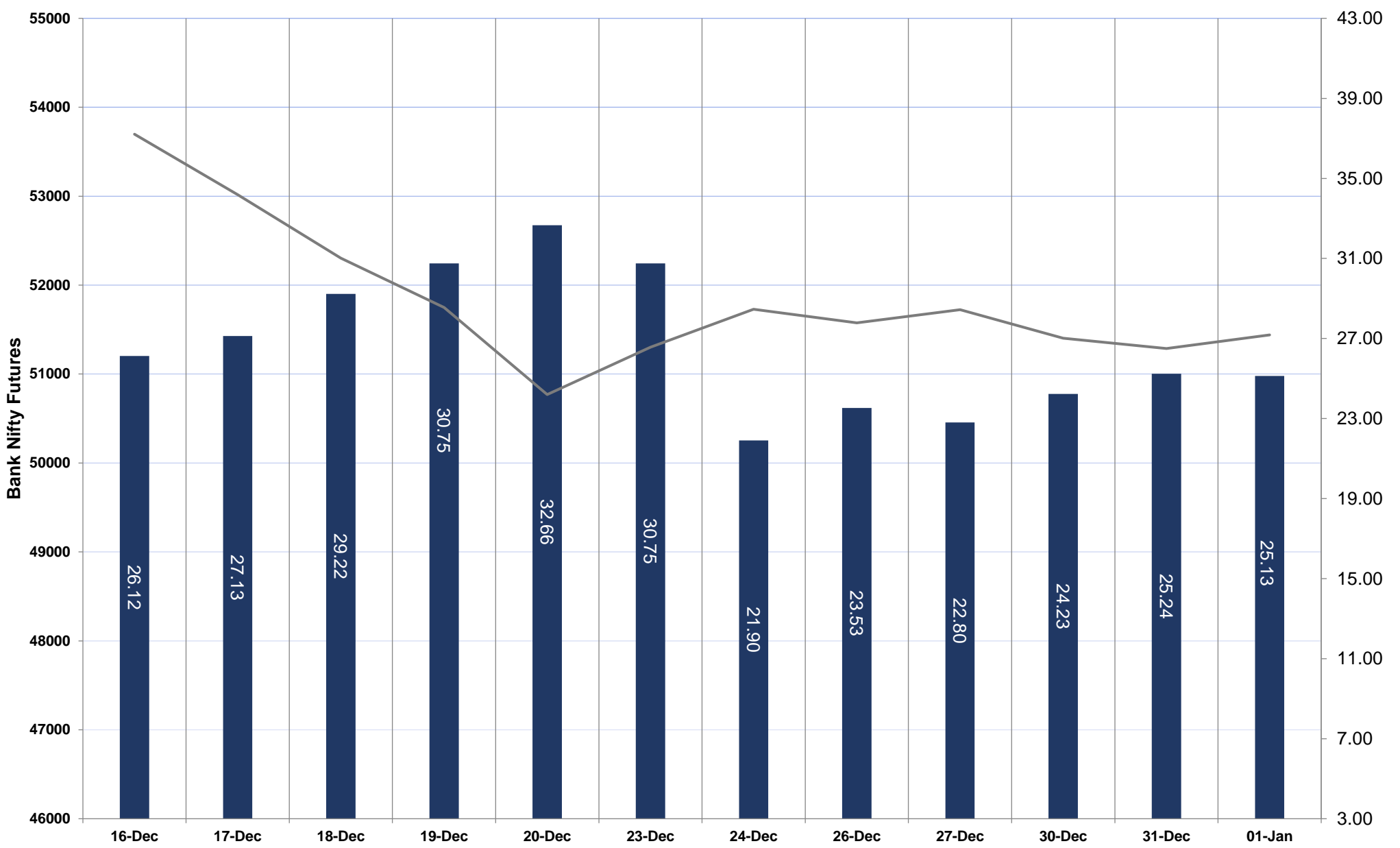
SPREAD: FUTURE & SPOT



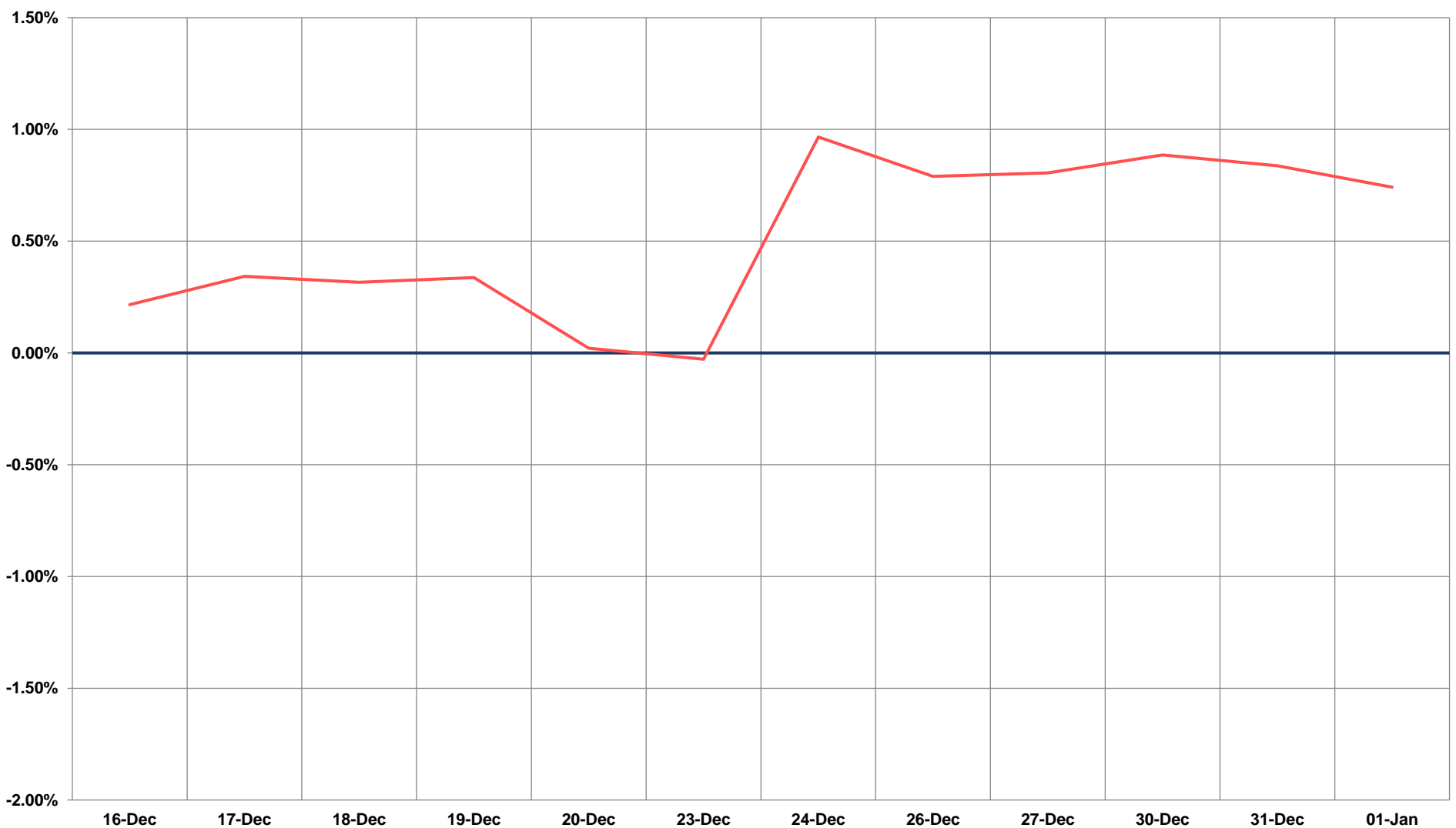
TECHNICAL VIEWS



BANK NIFTY FUTURES



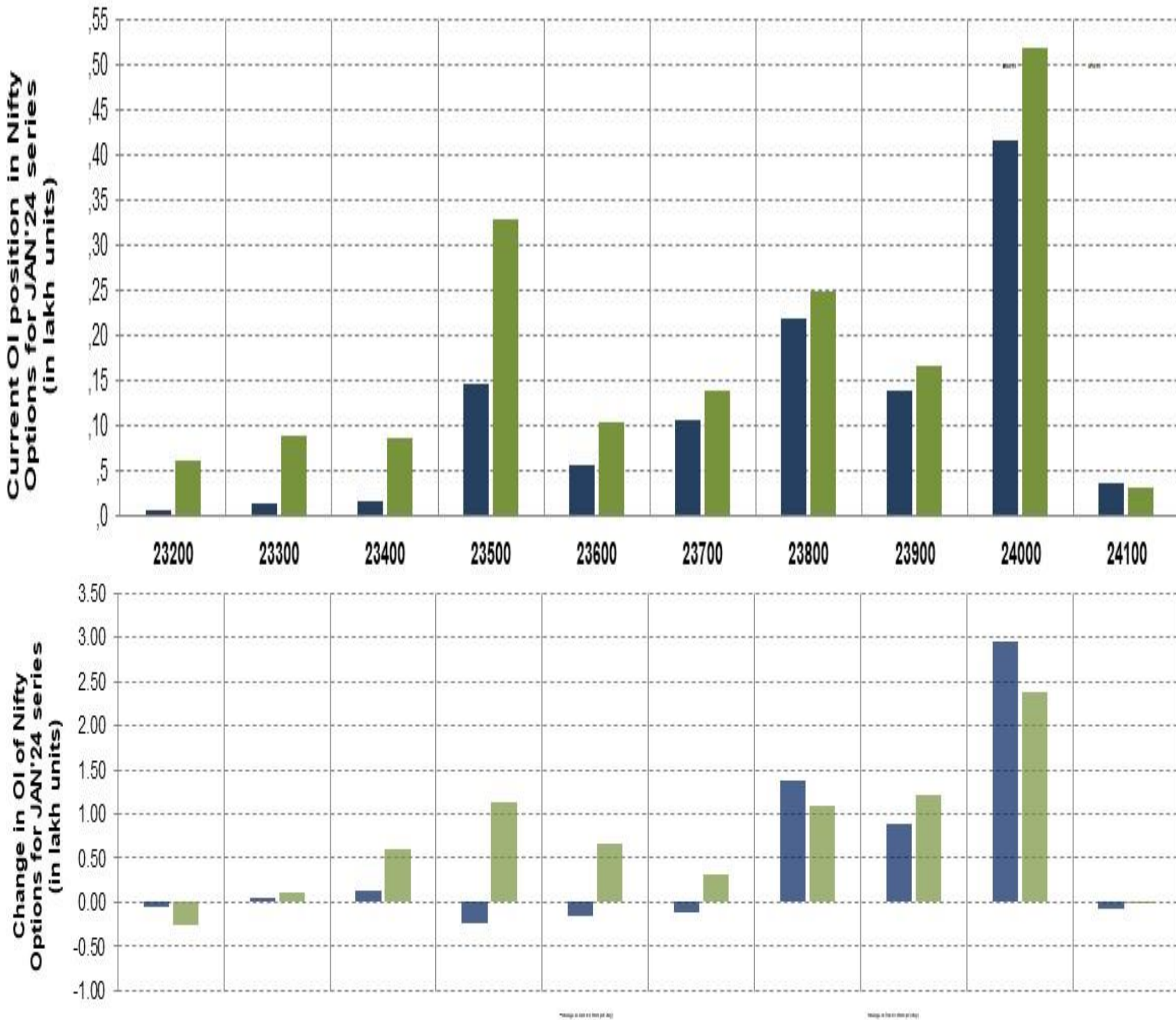
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.23 million in Open Interests is **Strike Price of 24000**
- **Most Active Nifty Put** with an addition of 0.29 million in Open Interests is **Strike Price of 24000**
- **Maximum Open Interest** an outstanding was 4.16 million for Calls at **Strike Price of 24000**
- **Maximum Open Interest** an outstanding was 5.18 million for puts at **Strike Price of 24000**

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