



MORNING MANTRA



Daily Derivatives & Market Report

JAN 20, 2025



Indian equity benchmarks finished Monday's trading session in positive territory ahead of Donald Trump's inauguration as the 47th U.S. president. After making a cautious start, soon domestic indices extended their gains to trade near day's high point, led by Kotak Mahindra Bank's strong Q3 performance. The bank's notable growth in loans and deposits helped to boost investors' sentiment.

Some of the important factors in today's trade:

IMF retains India's GDP forecast for fiscal 2026, 2027: Traders took some support as International Monetary Fund (IMF) in its World Economic Outlook report has retained India's growth forecast at 6.5 per cent for fiscal 2026 and fiscal 2027.

Govt targets \$250 billion engineering export by 2030: Sentiments got boost as Commerce Secretary Sunil Barthwal has said the government's target of \$1 trillion export includes \$250 billion from the engineering sector. The government has set a target to achieve \$1 trillion export from India by 2030.

India's economic growth poised to rebound: Traders were positive, as Reserve Bank of India (RBI) economists in their latest assessment of the economy said that the second half of the current fiscal year would result in faster economic growth than a relatively circumspect first half, boosted by a visible demand rebound.

Global front: European markets were trading higher. Most of the Asian markets ended in green, following the broadly positive cues from Wall Street on Friday, on renewed optimism about the outlook for interest rates.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 77073.44 | 454.11 | 0.59 |
| NIFTY | 23344.75 | 141.55 | 0.61 |
| MIDCAP | 44049.49 | 288.26 | 0.66 |
| SMLCAP | 52739.01 | 427.70 | 0.82 |
| BSEFMC | 20320.16 | -15.34 | -0.08 |
| HEALTHCARE | 42986.13 | 325.87 | 0.76 |
| AUTO | 51241.13 | -257.52 | -0.50 |
| POWER | 6790.86 | 92.89 | 1.39 |
| REALTY | 7438.94 | 42.29 | 0.57 |
| BSE IT | 41822.14 | 75.48 | 0.18 |
| BANKEX | 56036.23 | 1117.08 | 2.03 |
| OIL GAS | 26294.29 | 189.11 | 0.72 |
| METAL | 28927.77 | 220.86 | 0.77 |
| INDIA VIX | 16.42 | 0.67 | 4.25 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 2021 | 889 | 88 |
| BSE | 2500 | 1558 | 170 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 5675 | 4764 | 19 |
| NSE CASH | 91455 | 86280 | 6 |
| NSE F&O | 163885 | 170508 | (4) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 21.40 | 3.48 | 1.34 |
| SENSEX | 22.16 | 3.97 | 1.18 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|-------|-------|--------|
| DII | 15339 | 11017 | 4322 |
| FII | 9473 | 13810 | (4337) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|-------|
| Index Futures | 2563.18 | 2860.90 | (298) |
| Index Options | 865027.74 | 853293.26 | 11734 |
| Stock Futures | 23964.53 | 23352.82 | 612 |
| Stock Options | 94652.15 | 95464.37 | (812) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.03 | 0.91 |
| BANK NIFTY | 0.66 | 0.55 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 109.11 | 109.41 | -0.27 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.760 | 6.774 | -0.21 |
| USA | 4.652 | 4.611 | 0.89 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 2707.63 | 7.80 | 0.29 |
| Silver | 30.28 | -0.02 | -0.07 |
| Crude-Oil | 77.05 | -0.36 | -0.47 |
| Brent-Crude | 80.39 | -0.40 | -0.50 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|--------------------|--------|---------------|----------|
| 29 JAN-24 USD-INR | 86.64 | -0.03 | -0.03 |
| 29 JAN-24 EUR-INR | 89.41 | 0.08 | 0.09 |
| 29 JAN-24 GBP-INR | 105.59 | -0.17 | -0.16 |
| 29 JAN-24 JPY- INR | 55.78 | -0.07 | -0.12 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 23345 | 23082 | 23213 | 23302 | 23434 | 23523 |
| SENSEX | 77073 | 76258 | 76666 | 76992 | 77400 | 77727 |
| NIFTY FUTURES | 23400 | 23127 | 23264 | 23356 | 23493 | 23585 |
| BANK NIFTY | 49351 | 48261 | 48806 | 49228 | 49773 | 50195 |
| CNX IT | 42193 | 41358 | 41775 | 42127 | 42544 | 42896 |
| CNX MIDCAP | 55106 | 54000 | 54553 | 54898 | 55451 | 55796 |
| CNX SMALLCAP | 17865 | 17508 | 17686 | 17782 | 17960 | 18056 |
| INDIA VIX | 16.42 | 14.37 | 15.39 | 16.21 | 17.23 | 18.05 |

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 21-01-2025

ABFRL, ANGELONE, BANDHANBNK, CANFINHOME, KALYANKJIL, LTF,
MANAPPURAM, RBLBANK

TECHNICAL VIEWS



NIFTY

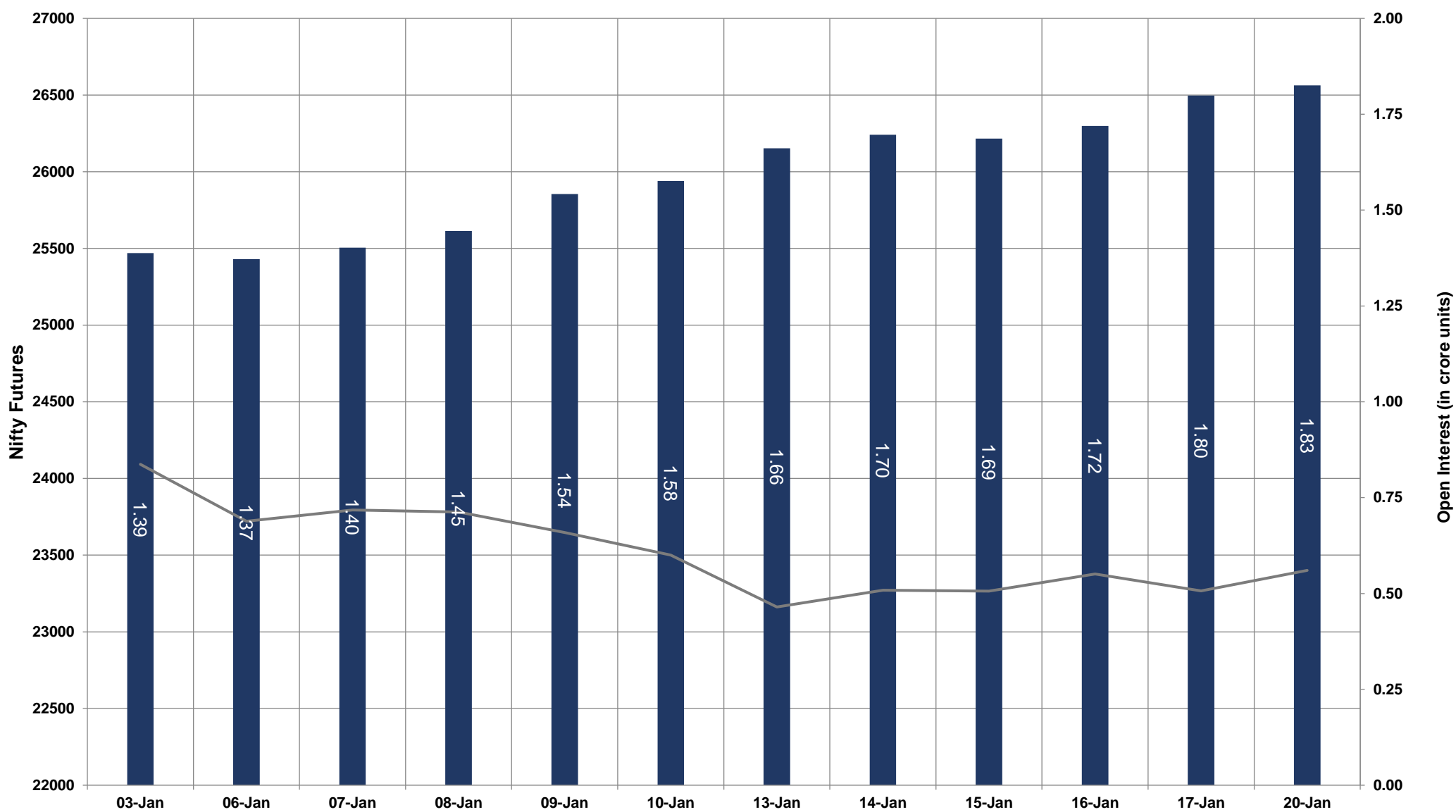


- Nifty Cash = **23344.75 (0.61%)**
- Resistance levels = **23450** and **23580**
- Support levels = **23200** and **22950**

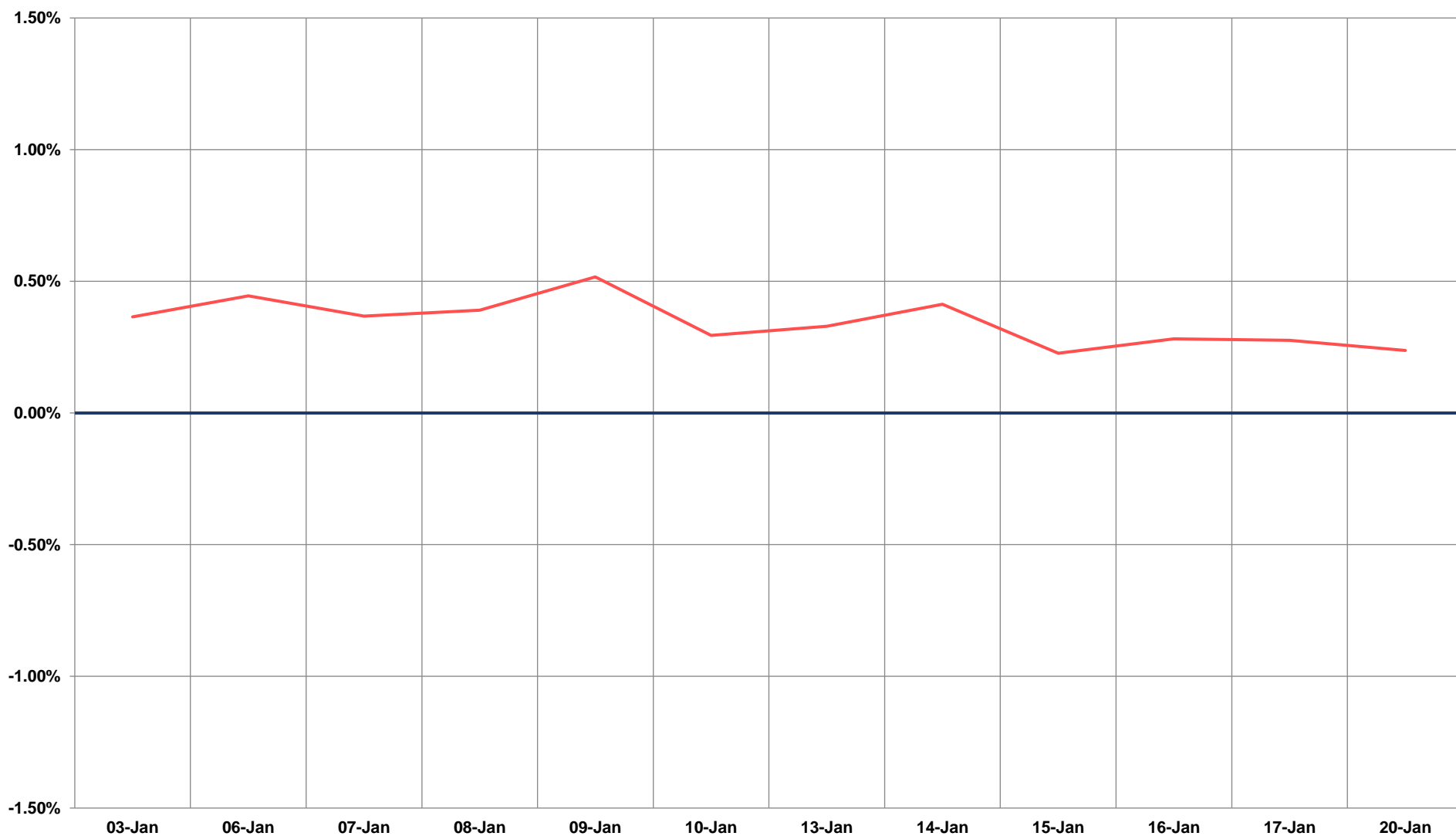
TECHNICAL VIEWS



NIFTY FUTURES



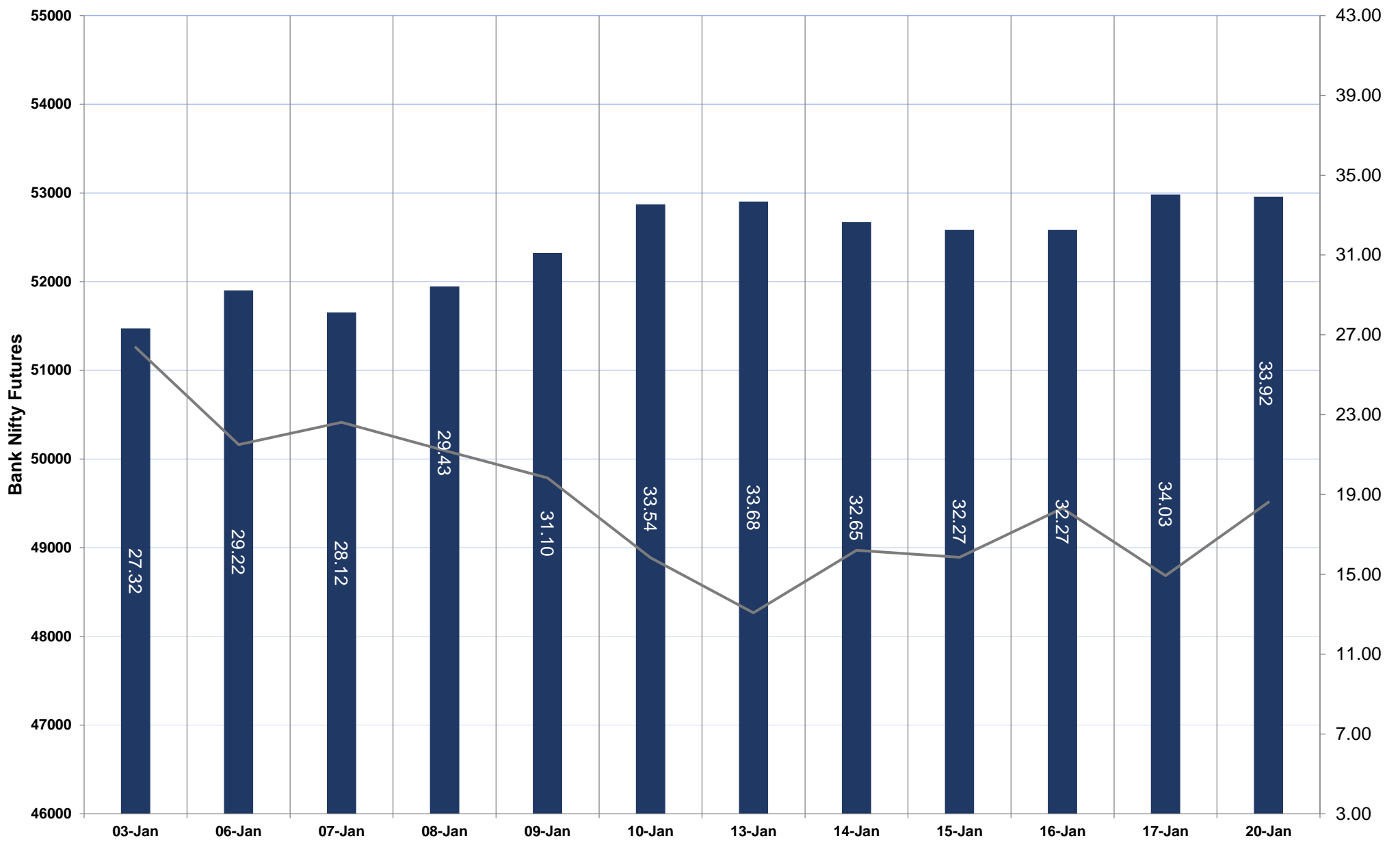
SPREAD: FUTURE & SPOT



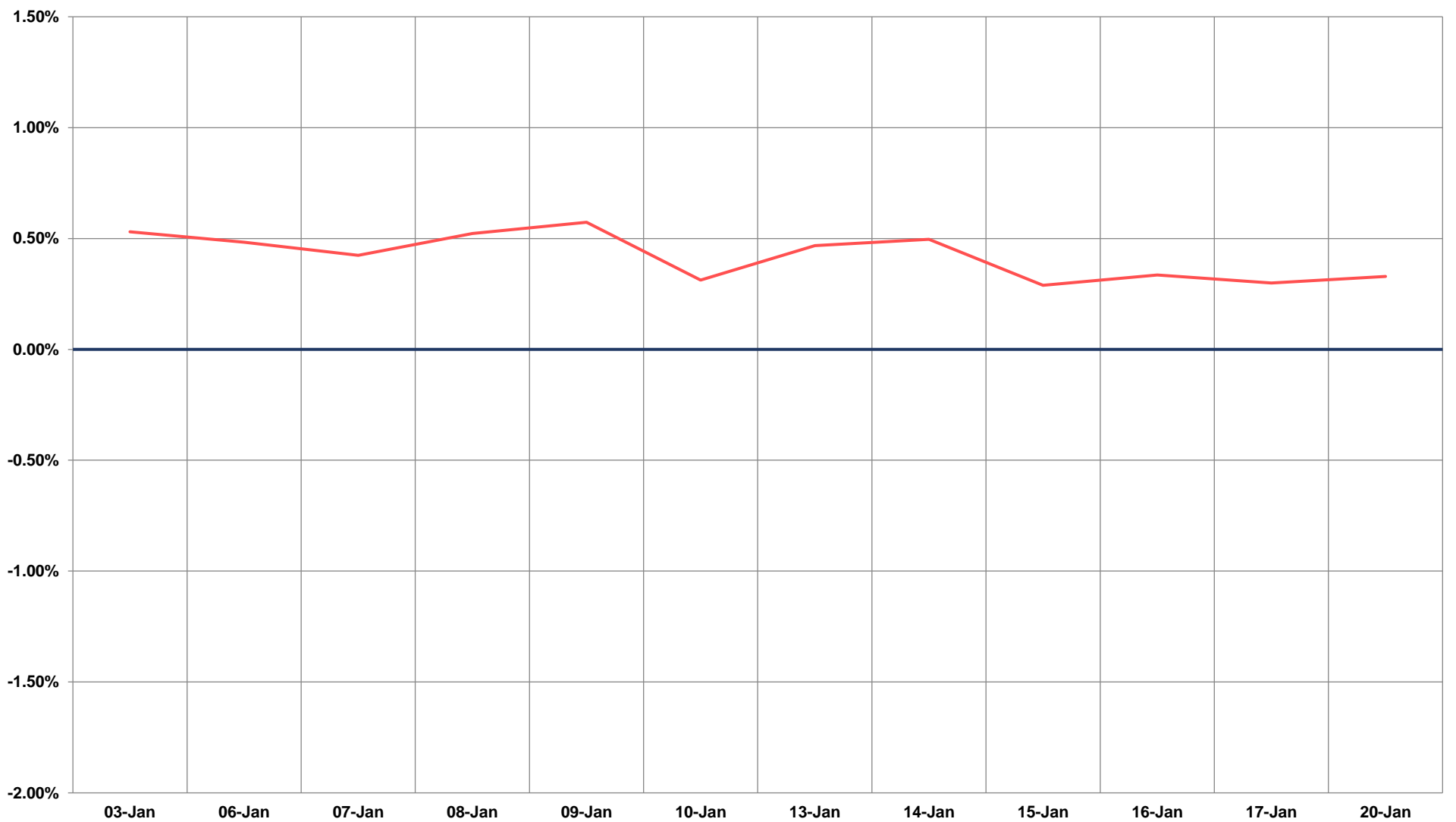
TECHNICAL VIEWS



BANK NIFTY FUTURES



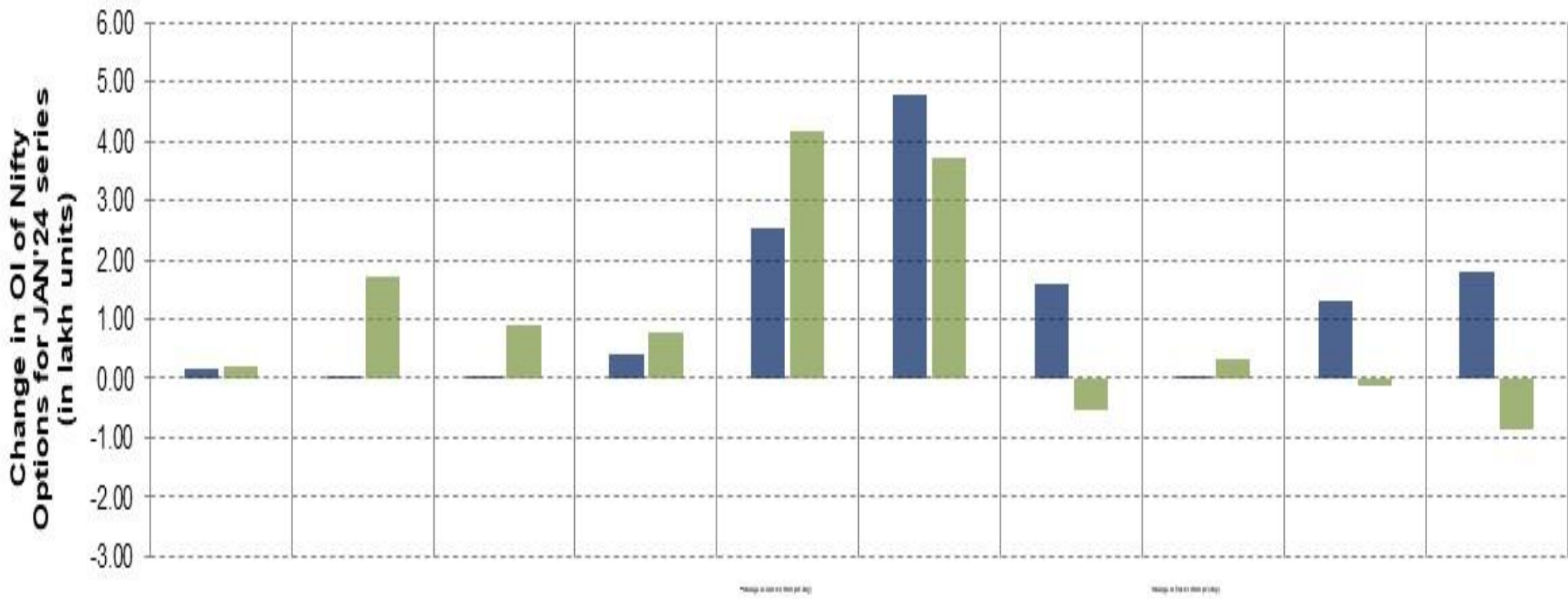
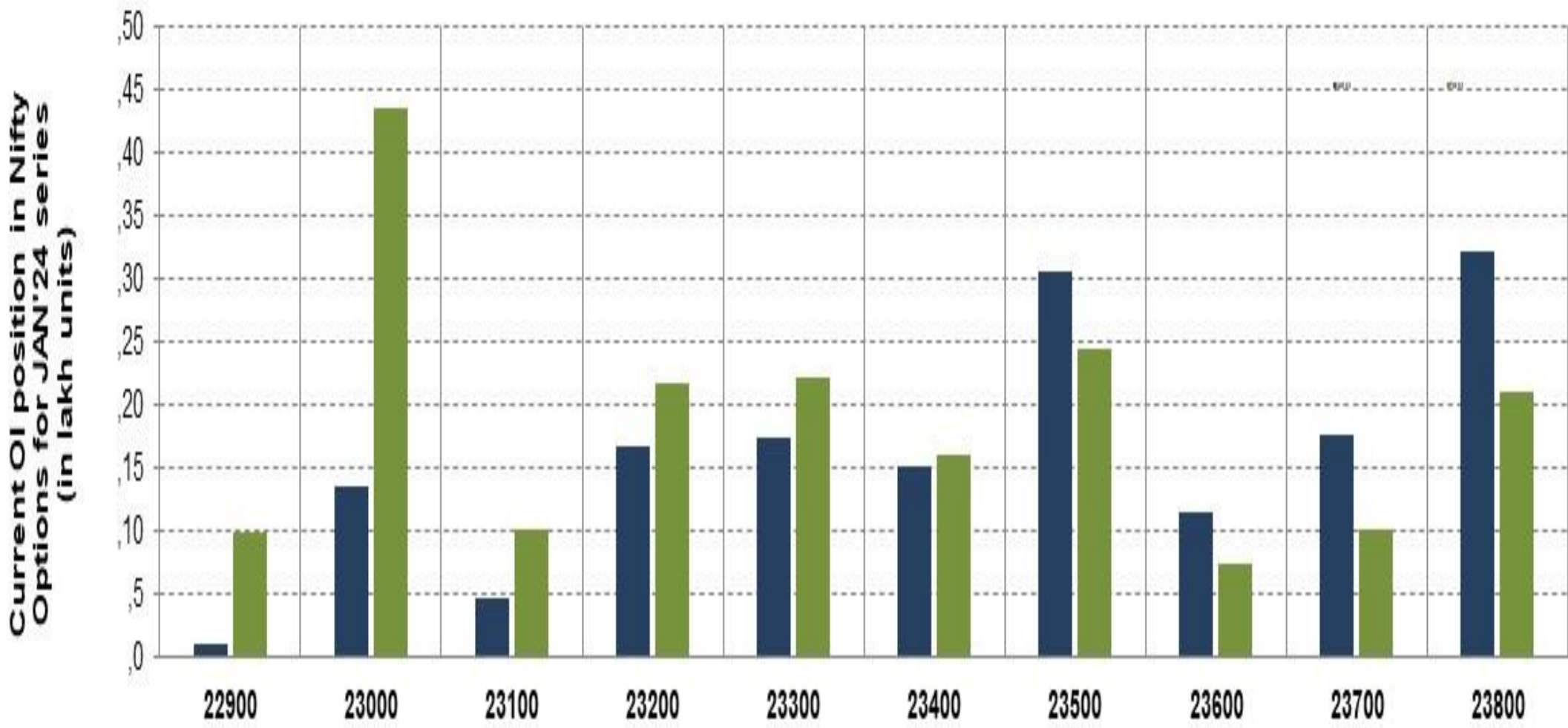
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.47 million in Open Interests is **Strike Price of 23400**
- **Most Active Nifty Put** with an addition of 0.41 millions in Open Interests is **Strike Price of 23300**
- **Maximum Open Interest** an outstanding was 3.19 millions for Calls at **Strike Price of 23800**
- **Maximum Open Interest** an outstanding was 4.33 millions for puts at **Strike Price of 23000**

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