



# MORNING MANTRA



Daily Derivatives & Market Report

JAN 30, 2025



Indian equity benchmarks ended higher for third consecutive day with Nifty and Sensex settling above the psychological 23,200 and 76,700 levels, respectively. During the day, markets went through volatility amid weekly F&O expiry. After making cautious start, markets extended their gains but in late afternoon session turned flat however, once again spiked up to end higher.

Some of the important factors for the markets:

**U.S. Fed left interest rates unchanged:** The Federal Reserve left its benchmark interest rate unchanged at 4.25 percent to 4.5 percent after cutting it three times in a row last year, a sign of a more cautious approach as the Fed seeks to gauge where inflation is headed and what policies President Donald Trump may pursue.

**Indian banks facing margin pressure as loan growth slows:** S&P Global Market Intelligence in its latest report has said that Indian banks are facing margin pressure as loan growth slows amid high interest rates. It highlighted that the aggregate loan growth of six of India's largest banks--both private and state-owned--is expected to decline to 12.3 per cent in the fiscal year ending March 31, 2025.

**Government launches new credit guarantee scheme for the MSME sector:** The government launched a new credit guarantee scheme for the MSME sector covering loans up to Rs 100 crore in line with the FY25 Budget announcement.

**Global front:** European markets were trading higher ahead of an expected interest-rate cut by the European Central Bank (ECB) later in the day. Asian markets ended mixed as investors digested broadly positive tech earnings from the U.S. and awaited clarity on U.S. President Trump's tariff policies, especially on Canada, Mexico and China.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	76759.81	226.85	0.30
NIFTY	23249.50	86.40	0.37
MIDCAP	42349.36	-16.77	-0.04
SMLCAP	49059.17	8.60	0.02
BSEFMC	20172.44	131.93	0.66
HEALTHCARE	41619.80	470.26	1.14
AUTO	50664.36	-132.60	-0.26
POWER	6389.82	37.58	0.59
REALTY	6994.26	102.54	1.49
BSE IT	41664.34	-397.22	-0.94
BANKEX	56004.00	112.21	0.20
OIL GAS	24898.29	388.91	1.59
METAL	28200.02	130.56	0.47
INDIA VIX	17	0.44	2.42

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1349	930	20
BSE	2140	1810	125

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5688	5175	10
NSE CASH	103561	91471	13
NSE F&O	416330	378131	10

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.12	3.47	1.37
SENSEX	21.87	3.95	1.18

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13934	11768	2166
FII	10514	15097	(4583)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	7559.86	11707.98	(4148)
Index Options	3455018.19	3495962.57	(40944)
Stock Futures	67708.26	67346.58	362
Stock Options	43453.30	48272.74	(4819)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.92	1.06
BANK NIFTY	0.93	0.79

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	107.95	107.94	0.01

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.680	6.683	-0.04
USA	4.500	4.555	-1.21

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2778.60	18.53	0.67
Silver	31.06	0.20	0.65
Crude-Oil	72.15	-0.47	-0.65
Brent-Crude	76.12	-0.46	-0.60

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
25 FEB-24 USD-INR	86.79	0.08	0.09
25 FEB-24 EUR-INR	90.27	-0.02	-0.03
25 FEB-24 GBP-INR	107.80	0.15	0.14
25 FEB-24 JPY- INR	56.71	0.31	0.54

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23250	23054	23152	23237	23335	23420
SENSEX	76760	76146	76453	76708	77015	77270
NIFTY FUTURES	23235	23032	23133	23222	23323	23412
BANK NIFTY	49312	48862	49087	49257	49482	49651
CNX IT	42427	41615	42021	42523	42929	43432
CNX MIDCAP	52714	52166	52440	52818	53092	53470
CNX SMALLCAP	16561	16340	16450	16615	16726	16891
INDIA VIX	17.39	16.10	16.75	17.86	18.51	19.62

## 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	Buy	Buy
CNX MIDCAP	NEUTRAL	SELL	Buy
CNX SMALLCAP	SELL	SELL	Buy
INDIA VIX	NEUTRAL	Buy	SELL

## SECURITIES BAN IN F&O TRADES FOR 31-01-2025

NIL

# TECHNICAL VIEWS



## NIFTY

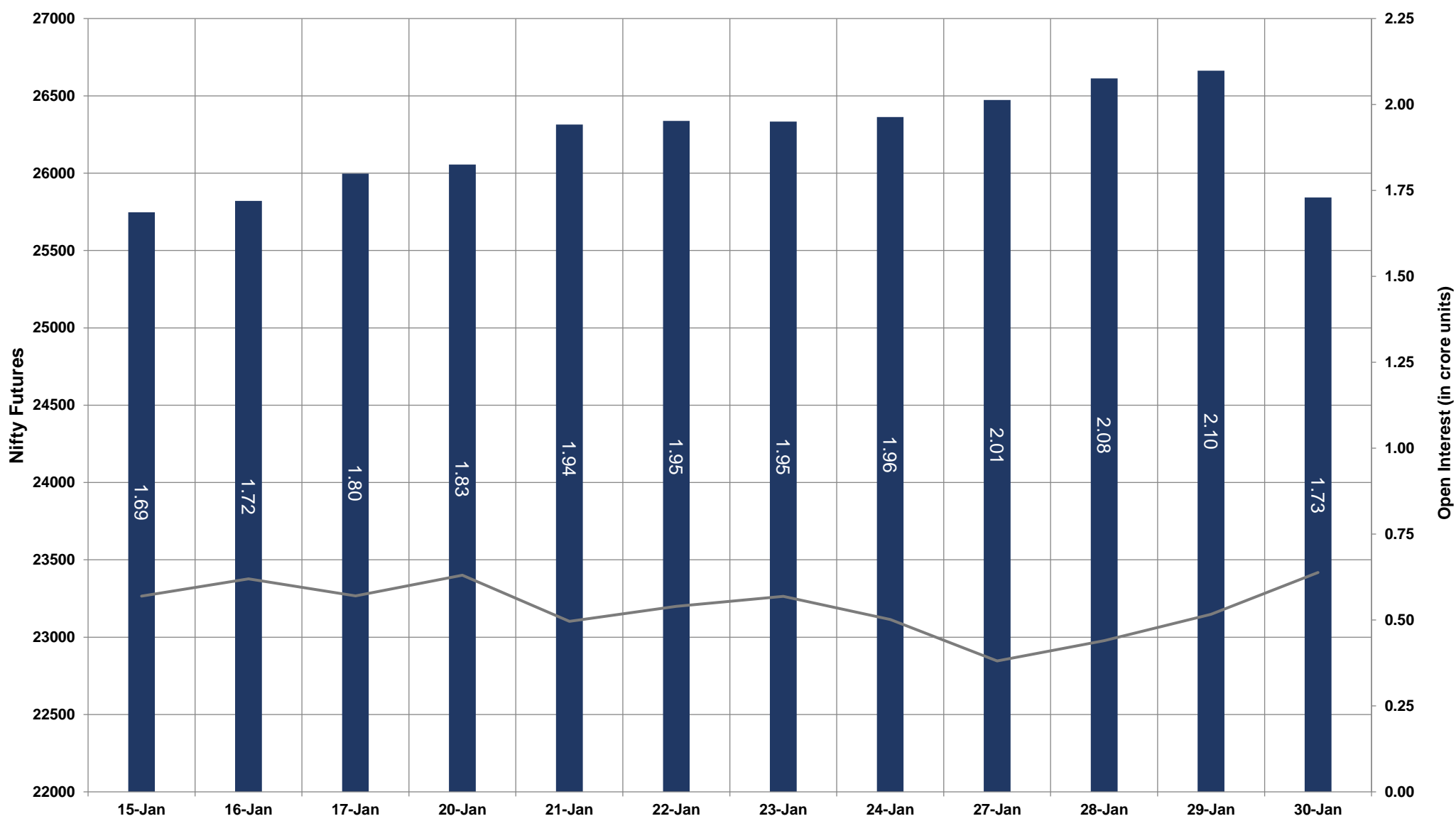


- Nifty Cash = **23249.50 (0.37%)**
- Resistance levels = **23360** and **23450**
- Support levels = **23050** and **22970**

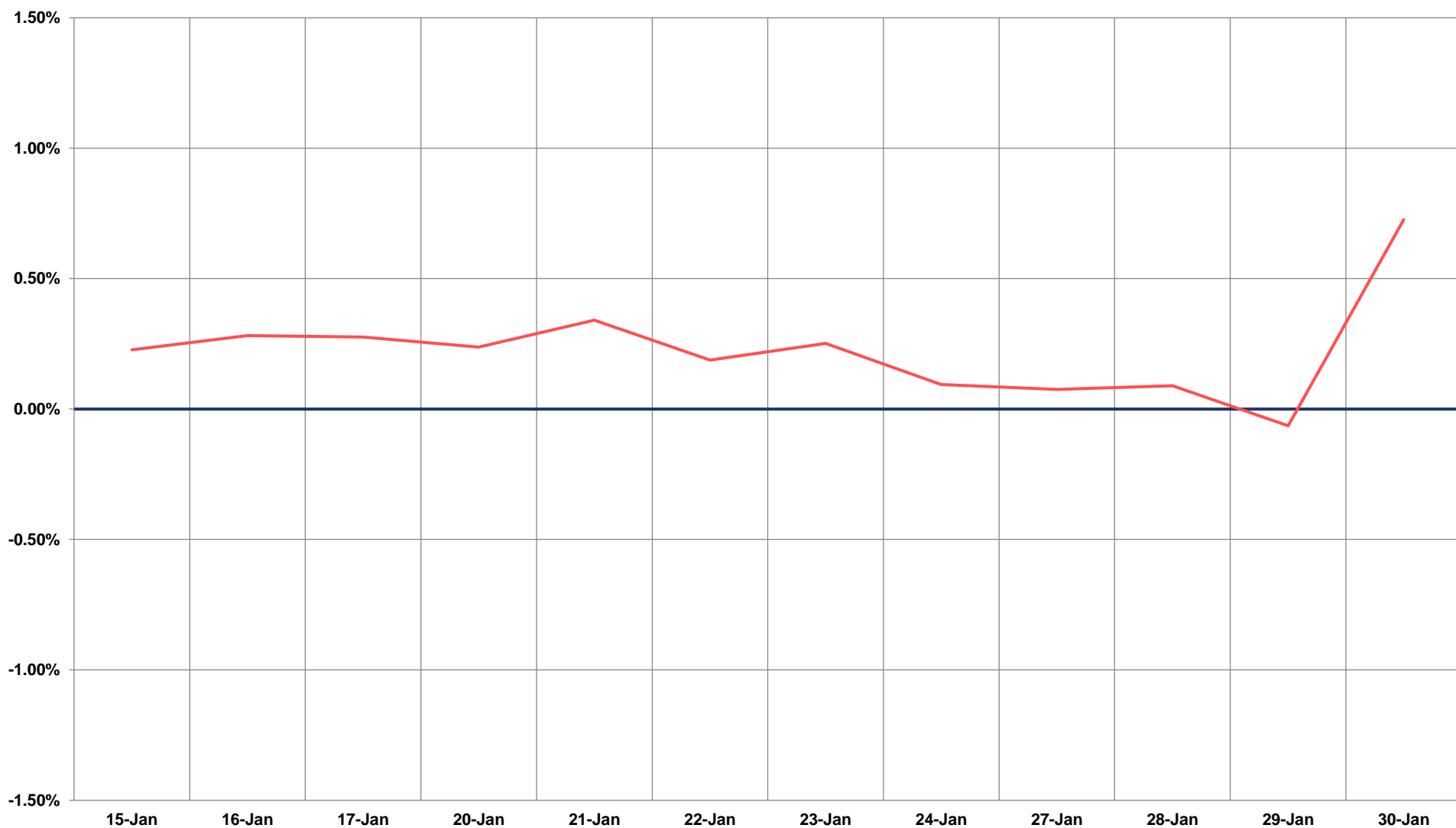
# TECHNICAL VIEWS



## NIFTY FUTURES



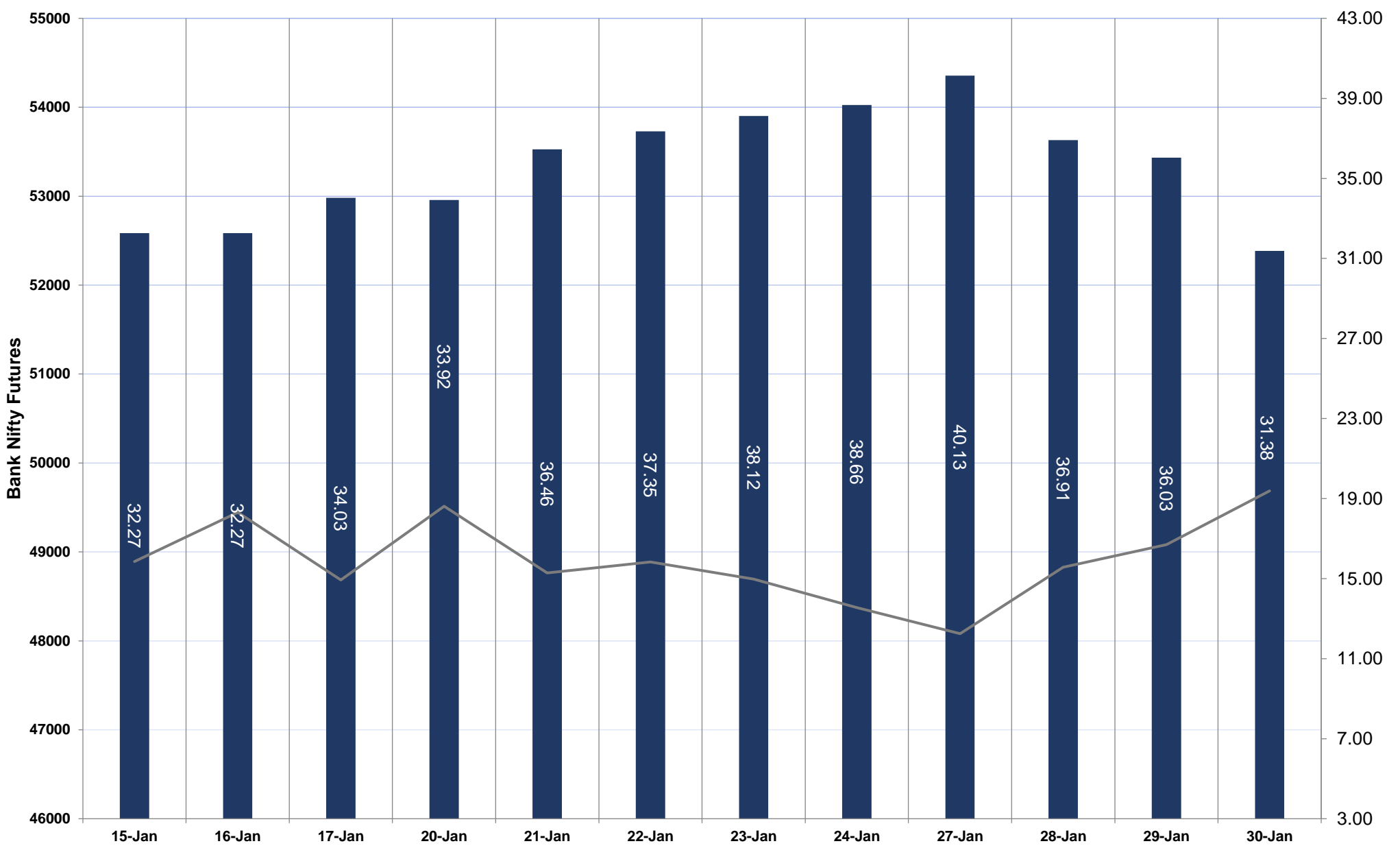
## SPREAD: FUTURE & SPOT



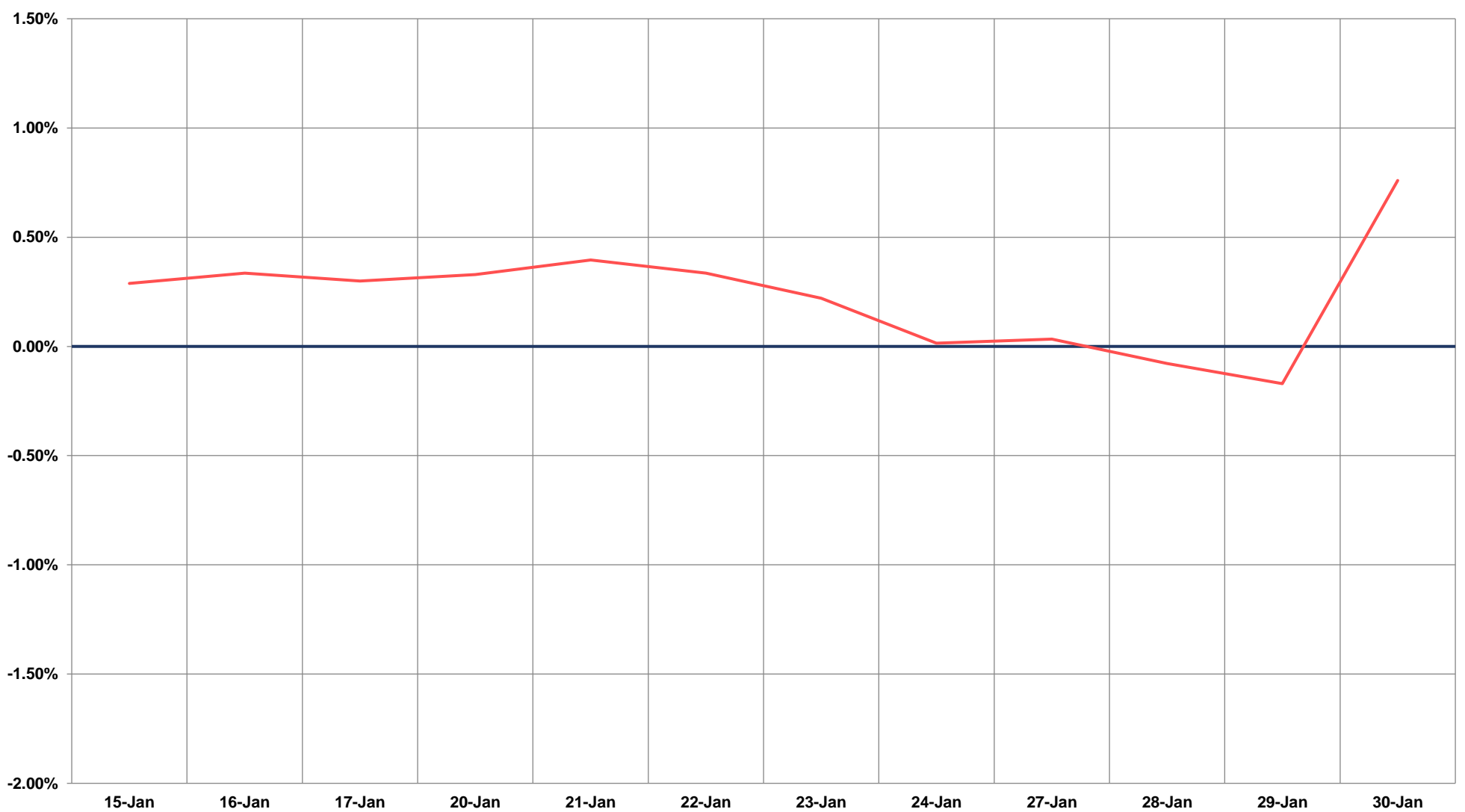
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



## SPREAD: FUTURE & SPOT

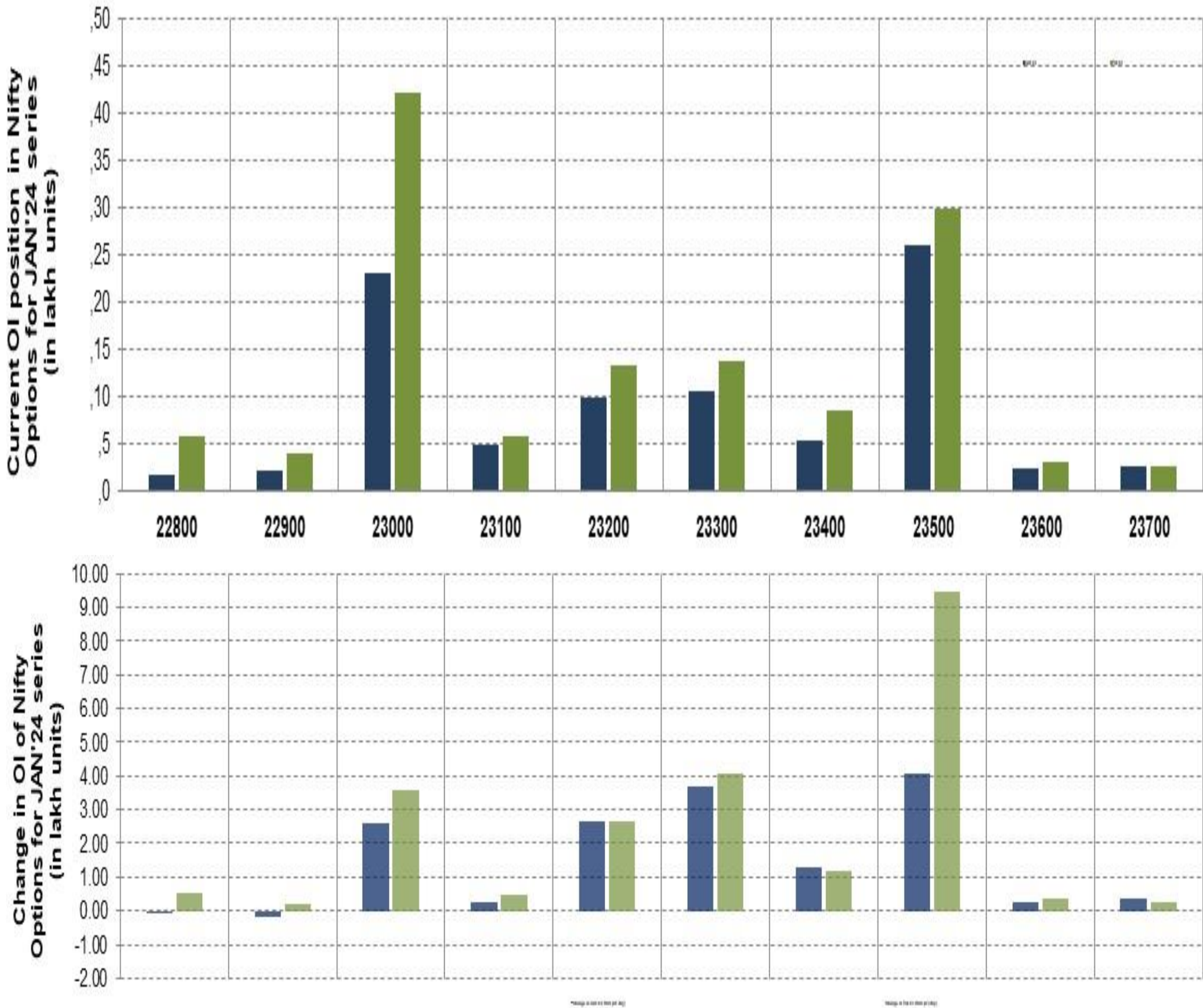




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.40 million in Open Interests is **Strike Price of 23500**
- **Most Active Nifty Put** with an addition of 0.94 millions in Open Interests is **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 2.60 millions for Calls at **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 4.20 millions for puts at **Strike Price of 23000**

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