



MORNING MANTRA



Daily Derivatives & Market Report

JAN 10, 2025



Indian equity benchmarks witnessed rollercoaster session on last trading day of week with Nifty and Sensex settling below the psychological 23,450 and 77,400 levels respectively. After making positive start, soon markets turned negative following weak cues from Asian counterparts. However, in afternoon session, indices managed to trim their losses to trade flat. But markets once again added losses in last leg of trade.

Some of the important factors in today's trade:

Traders watch for macro-economic data: Traders avoided to take long position ahead of India's Consumer price inflation (CPI) data. There were expectations that CPI inflation likely to moderate to 5% in December from 5.5% in November. Traders were also stayed away from risky assets ahead of Index of Industrial Production (IIP) data for the month of November to be released later in the day. Factory output growth touched 3.5% in October on the back of higher production of consumer durables and garments.

IT stocks surged after TCS optimistic management commentary: The management of TCS is expecting the current calendar year to be better than 2024. The company reported lower-than-expected US Dollar revenue in Q3, while its net profit and margins grew in-line with expectations.

Worries over U.S. Trade Policies: Traders remained worried on uncertainty over the trade and tariff policies of U.S. President-elect Donald Trump, as he prepares for a second term, kept global investors wary. Concerns over U.S. trade and immigration policies too added to market jitters. Trump is reportedly considering declaring a national economic emergency to justify broad-based tariffs, including a 10 percent levy on global imports.

Global front: Asian markets ended mostly lower after Japan's leading index as well as coincident index declined in November. The preliminary data from the Cabinet Office showed that the leading index, which measures future economic activity, dropped to 107.0 in November from 109.1 in October. European markets were trading mostly higher as investors await U.S. non-farm payroll for some clarity about the outlook on Federal Reserve's possible moves with regard to interest rates.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	77378.91	-241.30	-0.31
NIFTY	23431.50	-95.00	-0.40
MIDCAP	44240.89	-962.45	-2.13
SMLCAP	52722.34	-1298.66	-2.40
BSEFMC	20754.97	-188.50	-0.90
HEALTHCARE	43715.70	-1060.05	-2.37
AUTO	52026.85	-666.09	-1.26
POWER	6419.94	-203.08	-3.07
REALTY	7589.66	-205.70	-2.64
BSE IT	44133.03	1140.59	2.65
BANKEX	55299.84	-927.25	-1.65
OIL GAS	25955.91	-231.13	-0.88
METAL	27685.14	-350.61	-1.25
INDIA VIX	14.92	0.26	1.77

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	708	2194	22
BSE	833	3153	92

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5916	4580	29
NSE CASH	93337	89207	5
NSE F&O	190612	166410	15

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.59	3.49	1.28
SENSEX	22.41	3.99	1.17

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	14294	10332	3962
FII	10097	12352	(2255)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3326.09	4346.38	(1020)
Index Options	973084.94	973553.01	(468)
Stock Futures	28502.80	24634.89	3868
Stock Options	86536.58	86821.73	(285)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.88	0.76
BANK NIFTY	0.58	0.66

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.17	109.16	0.01

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.771	6.764	0.10
USA	4.703	4.681	0.47

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2680.89	11.15	0.42
Silver	30.31	0.24	0.81
Crude-Oil	75.65	1.73	2.34
Brent-Crude	78.72	1.80	2.33

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 JAN-24 USD-INR	86.16	0.13	0.15
29 JAN-24 EUR-INR	88.90	0.14	0.16
29 JAN-24 GBP-INR	105.91	-0.06	-0.05
29 JAN-24 JPY- INR	54.62	0.01	0.03

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23432	23205	23318	23457	23571	23710
SENSEX	77379	76646	77012	77466	77833	78286
NIFTY FUTURES	23501	23284	23392	23539	23647	23793
BANK NIFTY	48734	48098	48416	48950	49268	49801
CNX IT	44610	43313	43961	44380	45028	45447
CNX MIDCAP	54586	53739	54163	54950	55373	56160
CNX SMALLCAP	17646	17310	17478	17797	17964	18283
INDIA VIX	14.92	14.17	14.55	15.03	15.41	15.89

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 13-01-2025

BANDHANBNK, HINDCOPPER, LTF, MANAPPURAM, RBLBANK

TECHNICAL VIEWS



NIFTY

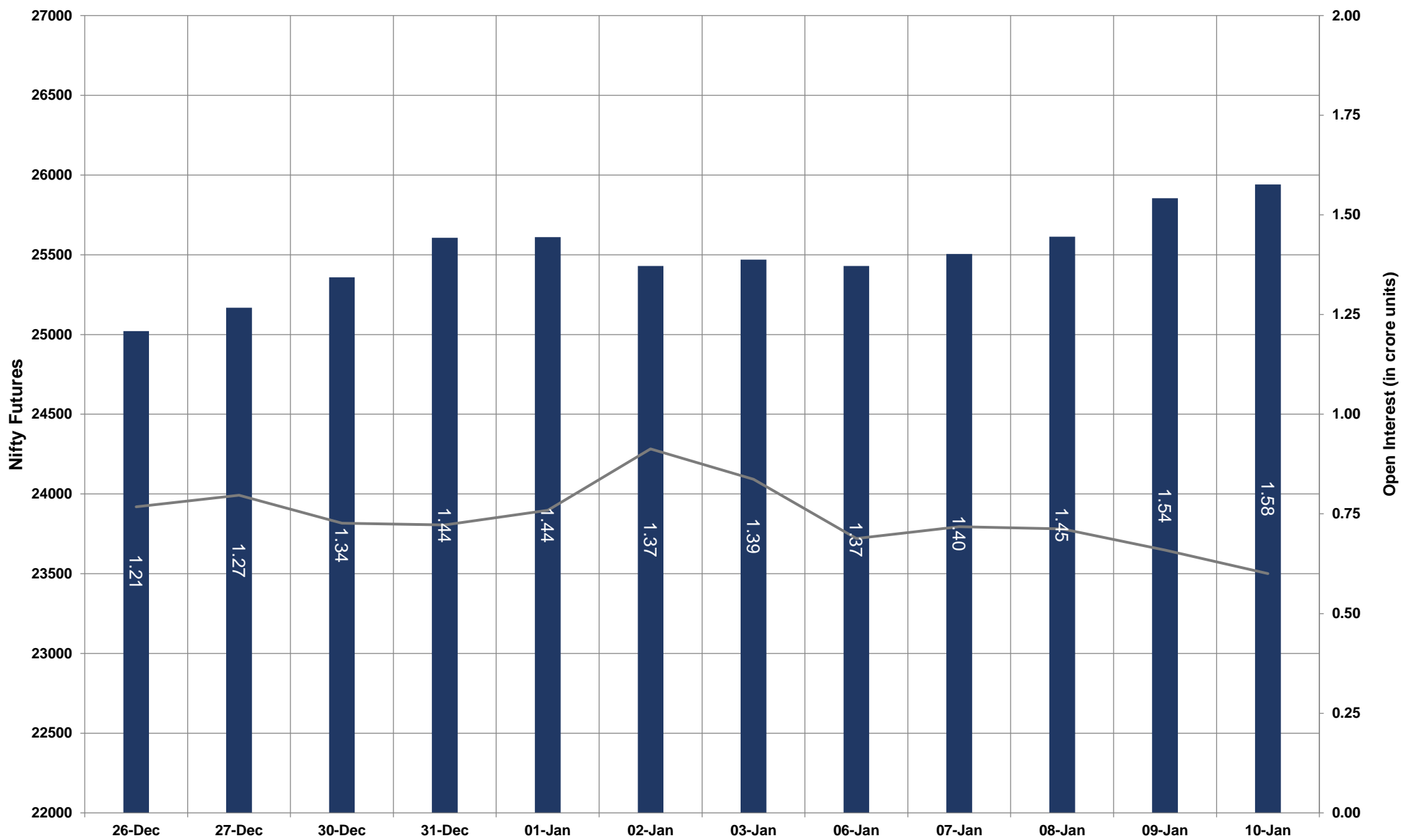


- Nifty Cash = **23431.50 (-0.40%)**
- Resistance levels = **23640** and **23800**
- Support levels = **23350** and **23200**

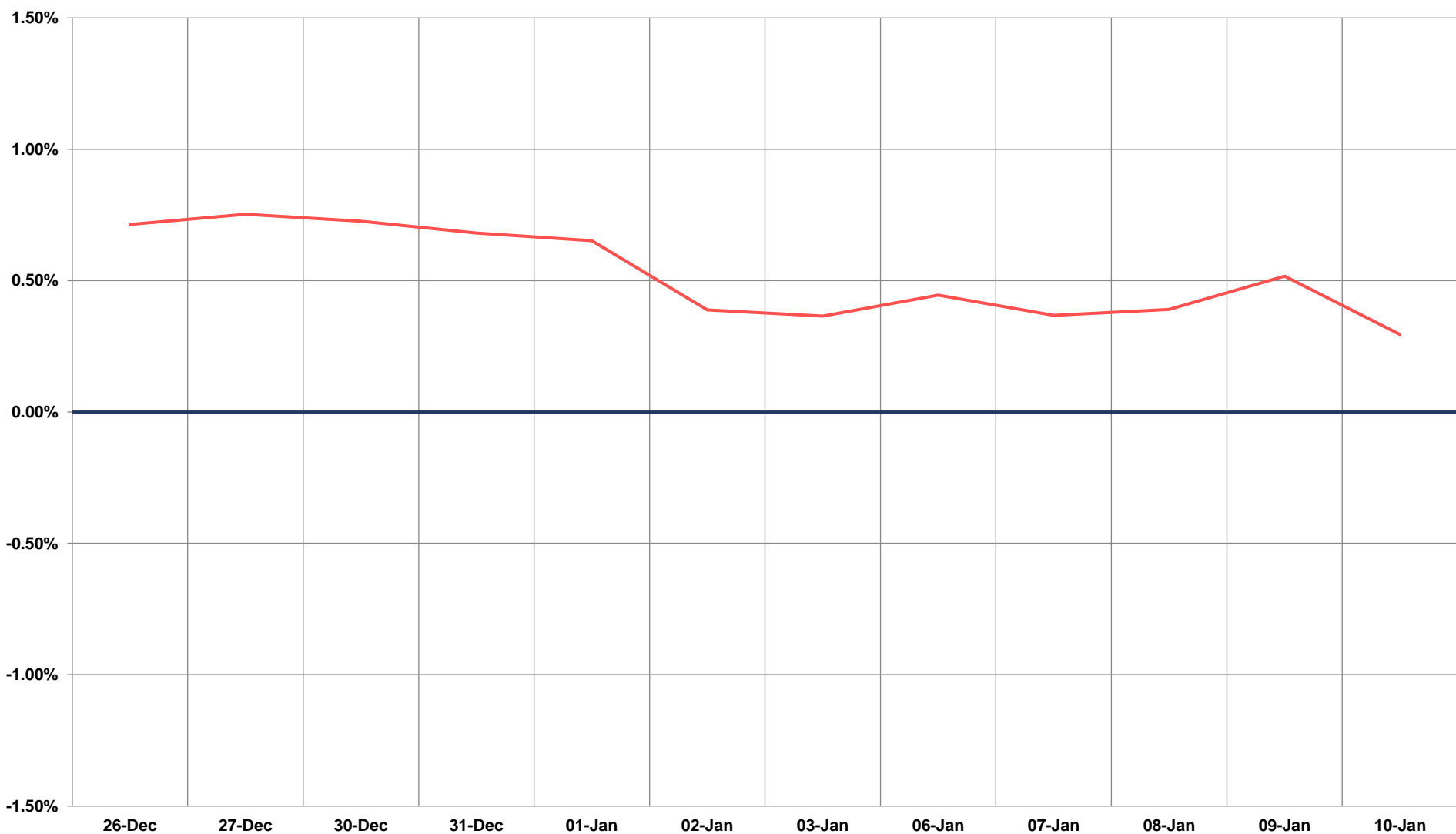
TECHNICAL VIEWS



NIFTY FUTURES



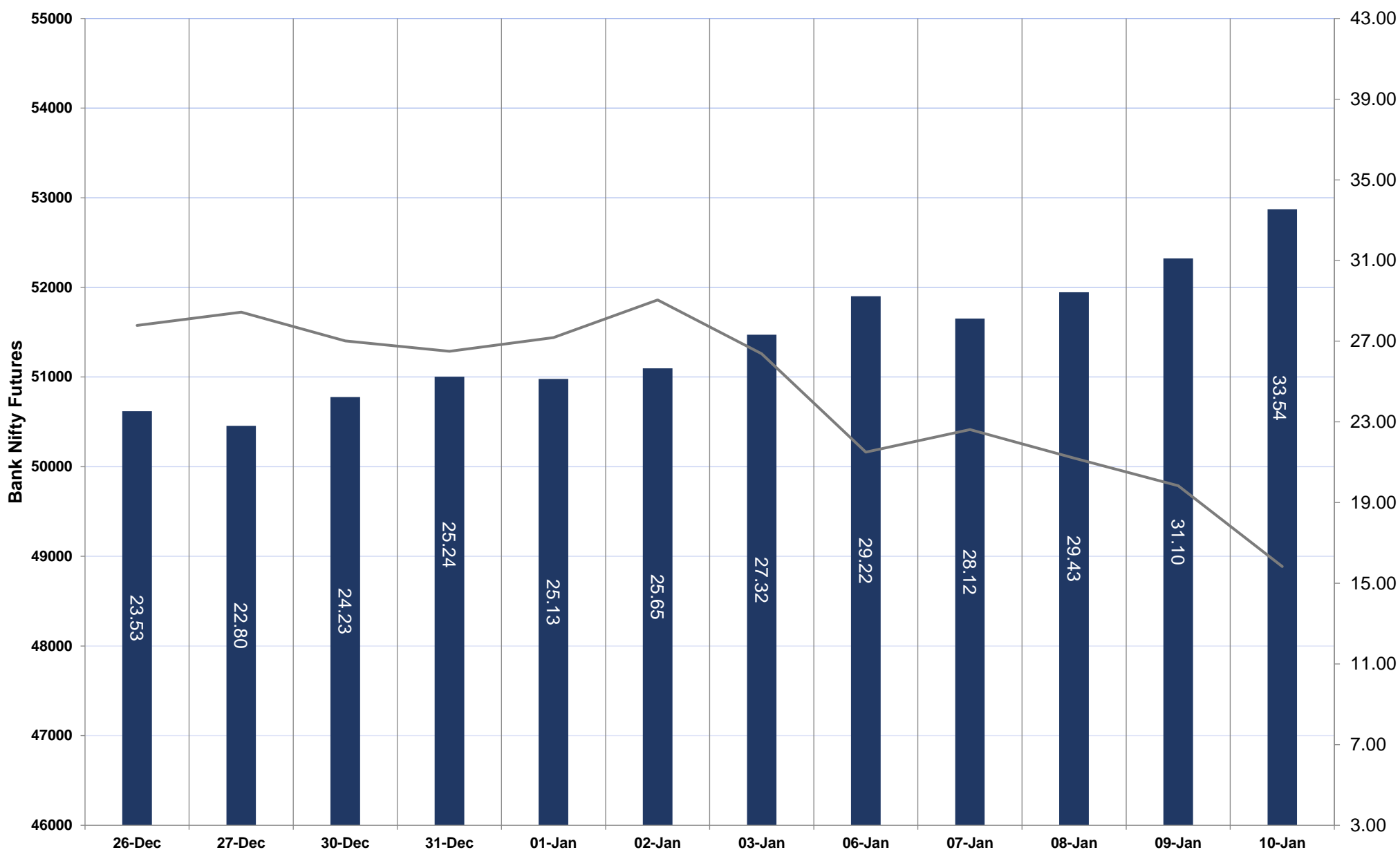
SPREAD: FUTURE & SPOT



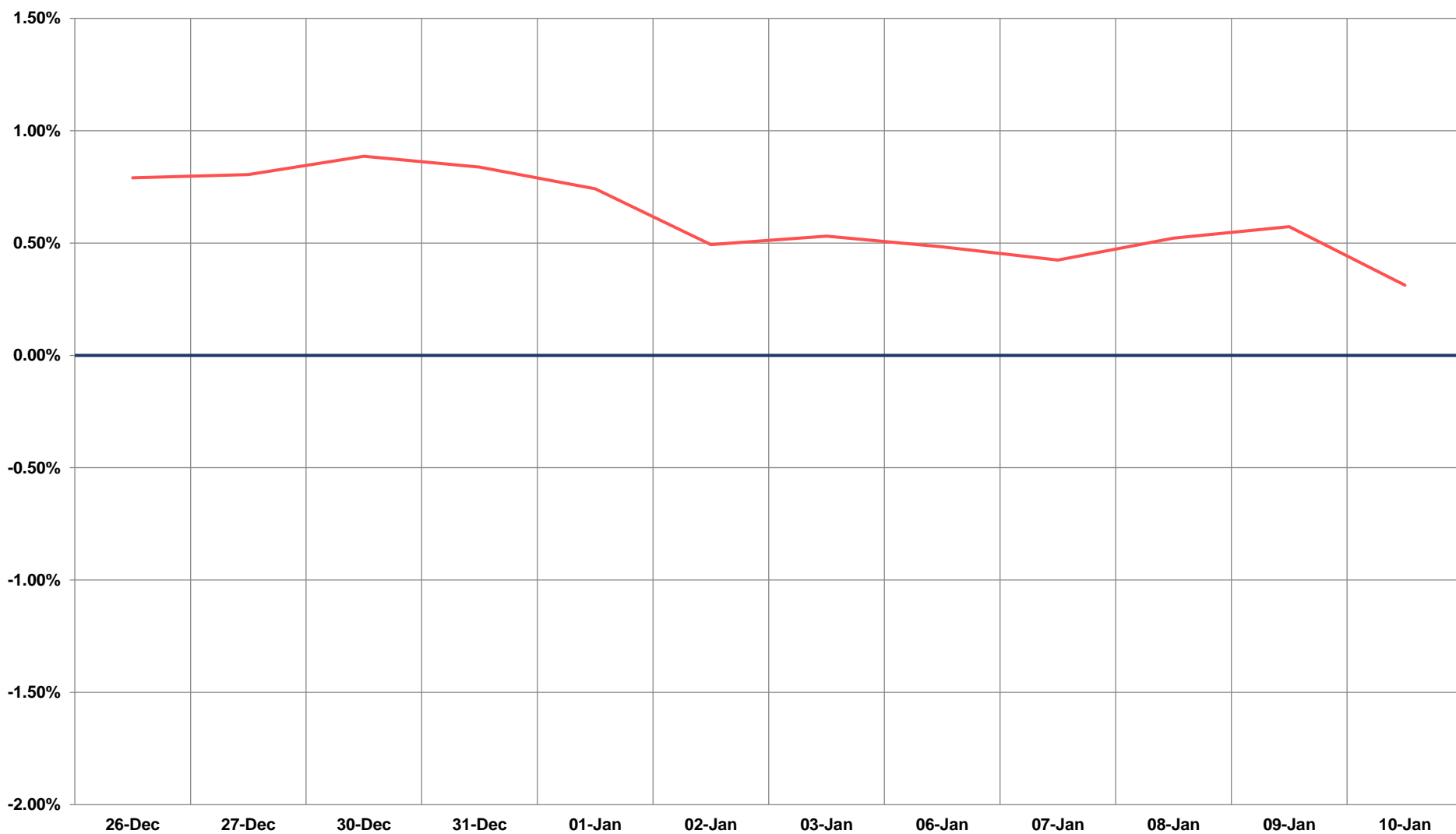
TECHNICAL VIEWS



BANK NIFTY FUTURES



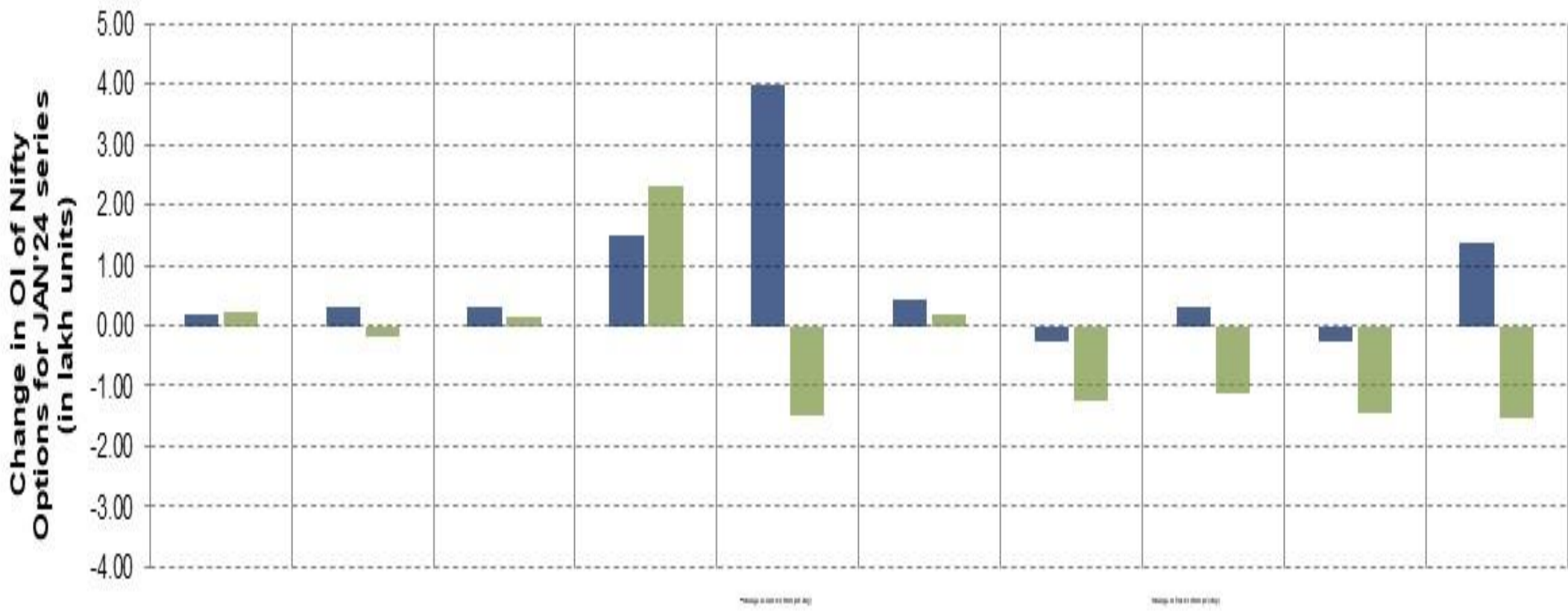
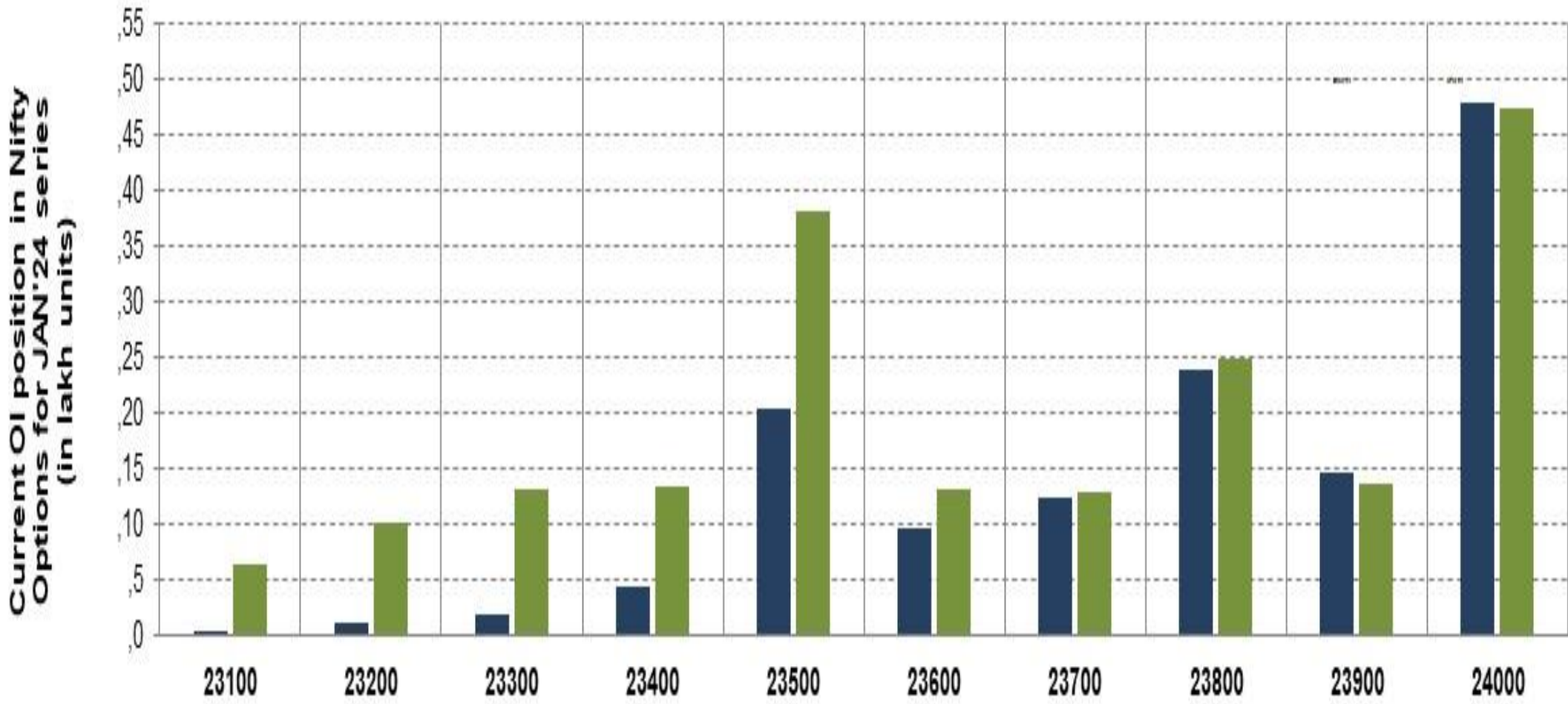
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.39 million in Open Interests is **Strike Price of 23500**
- **Most Active Nifty Put** with an addition of 0.23 millions in Open Interests is **Strike Price of 23400**
- **Maximum Open Interest an outstanding** was 4.78 millions for Calls at **Strike Price of 24000**
- **Maximum Open Interest an outstanding** was 4.73 millions for puts at **Strike Price of 24000**

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