



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

MAY 09, 2025



Indian equity markets ended sharply lower on Friday, with both the Nifty and Sensex declining by over 1%, as escalating tensions between India and Pakistan triggered a broad sell-off in riskier assets. Markets made a gap-down opening and remained under immense pressure throughout the trading session, as traders were also cautious about India's consumer price index (CPI) data, which is due on May 12.

Some of the important factors in trade:

India, Chile ink terms of reference for comprehensive free trade pact: Investors ignored the report that India and Chile signed the Terms of Reference (ToR) for a Comprehensive Economic Partnership Agreement (CEPA) on May 08, 2025, marking a significant advancement in their bilateral trade relations.

India to cut import duties on PLI-covered medical devices: India will reduce import duties on medical devices covered in the production-linked incentive (PLI) scheme only from the sixth year onward, under its free trade agreement with the UK.

FII extends buying spree: Traders overlooked exchange data showed foreign institutional investors (FIIs) extended their buying spree to the 16th consecutive session, as FIIs bought domestic equities worth Rs 2,008 crore in trade on May 8, 2025.

Global front: European markets were trading in green, amid tariff tensions eased and a European Central Bank policymaker signaled a possible interest rate cut next month. Asian markets ended mostly in green after China's exports grew more than expected in April. Exports advanced 8.1 percent on a yearly basis in April, while street had forecast a 1.9 percent rise.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	79454.47	-880.34	-1.10
NIFTY	24008.00	-265.80	-1.10
MIDCAP	42111.50	-42.97	-0.10
SMLCAP	46741.95	-140.78	-0.30
BSEFMC	20180.32	-132.46	-0.65
HEALTHCARE	41222.60	-65.34	-0.16
AUTO	50697.31	-94.64	-0.19
POWER	6368.69	-71.81	-1.11
REALTY	6394.24	-135.60	-2.08
BSE IT	35153.69	-113.29	-0.32
BANKEX	61100.73	-641.10	-1.04
OIL GAS	26094.04	-121.57	-0.46
METAL	28621.09	47.94	0.17
INDIA VIX	21.63	0.62	2.95

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1136	1749	38
BSE	1343	2522	145

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6336	5363	18
NSE CASH	94551	105606	(10)
NSE F&O	198316	189435	5

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.62	3.55	1.29
SENSEX	22.14	4.09	1.15

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)			
FII-DII*	Buy	Sell	Net
DII	15547	8269	7278
FII	11483	15281	(3799)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)			
FII	Buy	Sell	Net
Index Futures	4653.77	7245.33	(2592)
Index Options	960053.12	988936.57	(28883)
Stock Futures	21422.16	23177.43	(1755)
Stock Options	58594.53	57344.45	1250

PUT-CALL RATIO		
Index	Current	Previous
NIFTY	0.94	1.01
BANK NIFTY	0.77	0.84

DOLLAR INDEX			
Dollar Index	Current	Previous	% Change
DXY	100.36	100.63	-0.27

10-YEARS G-SEC YIELD			
Country	Current	Previous	% Change
INDIA	6.375	6.395	-0.31
USA	4.392	4.373	0.43

KEY COMMODITIES TRACKER (in \$)			
Commodity	Current	Change Points	% Change
Gold	3334.11	17.90	0.53
Silver	32.57	0.13	0.41
Crude-Oil	61.21	1.30	2.15
Brent-Crude	64.08	1.24	1.97

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES			
Expiry	Close	Change Points	% Change
28 MAY-25 USD-INR	85.53	-0.09	-0.10
28 MAY-25 EUR-INR	96.30	-0.49	-0.50
28 MAY-25 GBP-INR	113.53	-0.41	-0.36
28 MAY-25 JPY- INR	59.00	-0.45	-0.75

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24008	23808	23908	24036	24136	24265
SENSEX	79454	78421	78938	79485	80002	80550
NIFTY FUTURES	24066	23857	23961	24088	24192	24319
BANK NIFTY	53595	53139	53367	53711	53939	54283
CNX IT	35880	35325	35603	35766	36043	36207
CNX MIDCAP	53223	51642	52433	52885	53676	54128
CNX SMALLCAP	16086	15629	15857	15994	16222	16358
INDIA VIX	21.63	20.04	20.84	21.79	22.59	23.54

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

SECURITIES BAN IN F&O TRADES FOR 12-05-2025	
CDSL, MANAPPURAM, RBLBANK	

TECHNICAL VIEWS



NIFTY

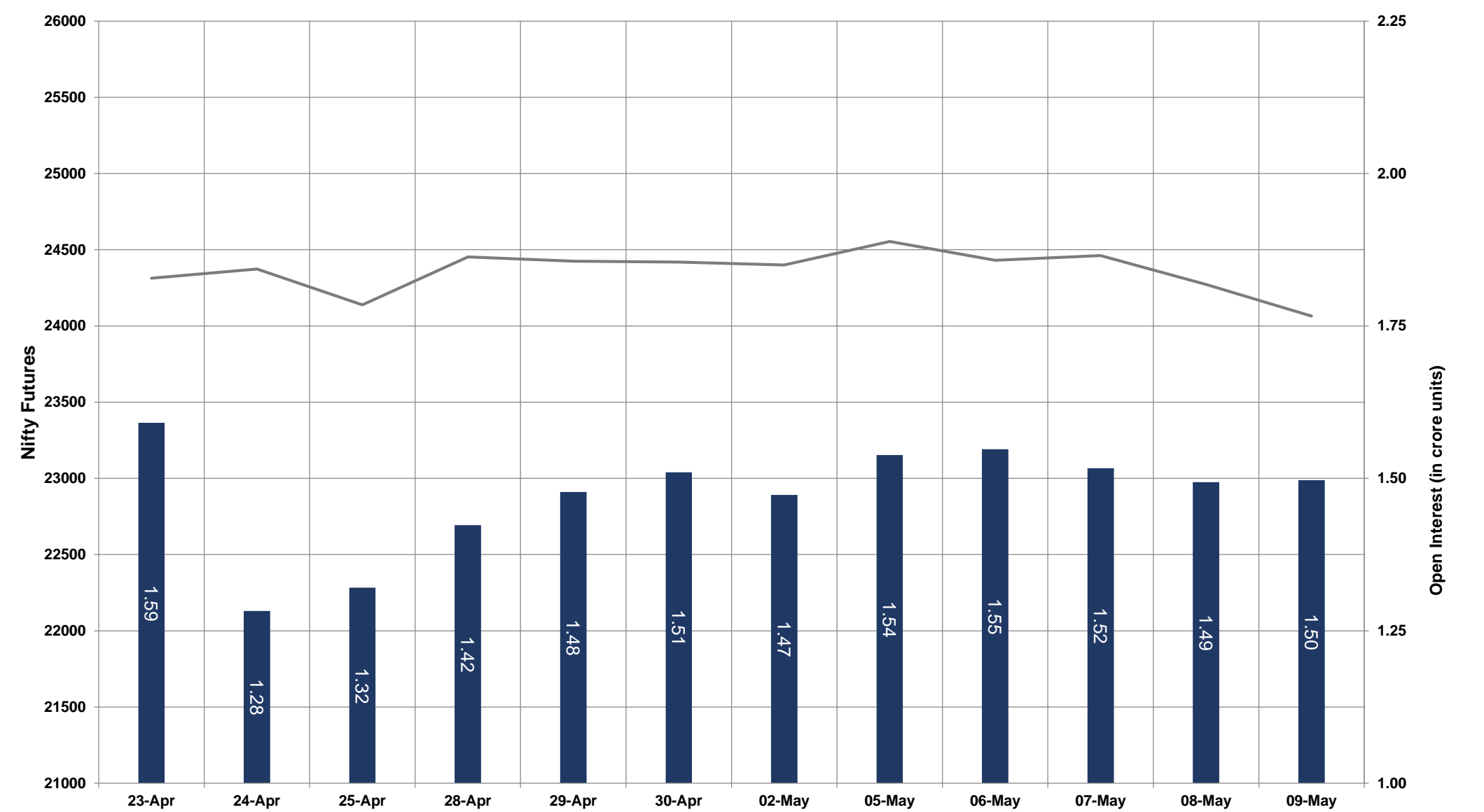


- Nifty Cash = **24008 (-1.10%)**
- Resistance levels = **24550** and **24650**
- Support levels = **24150** and **23950**

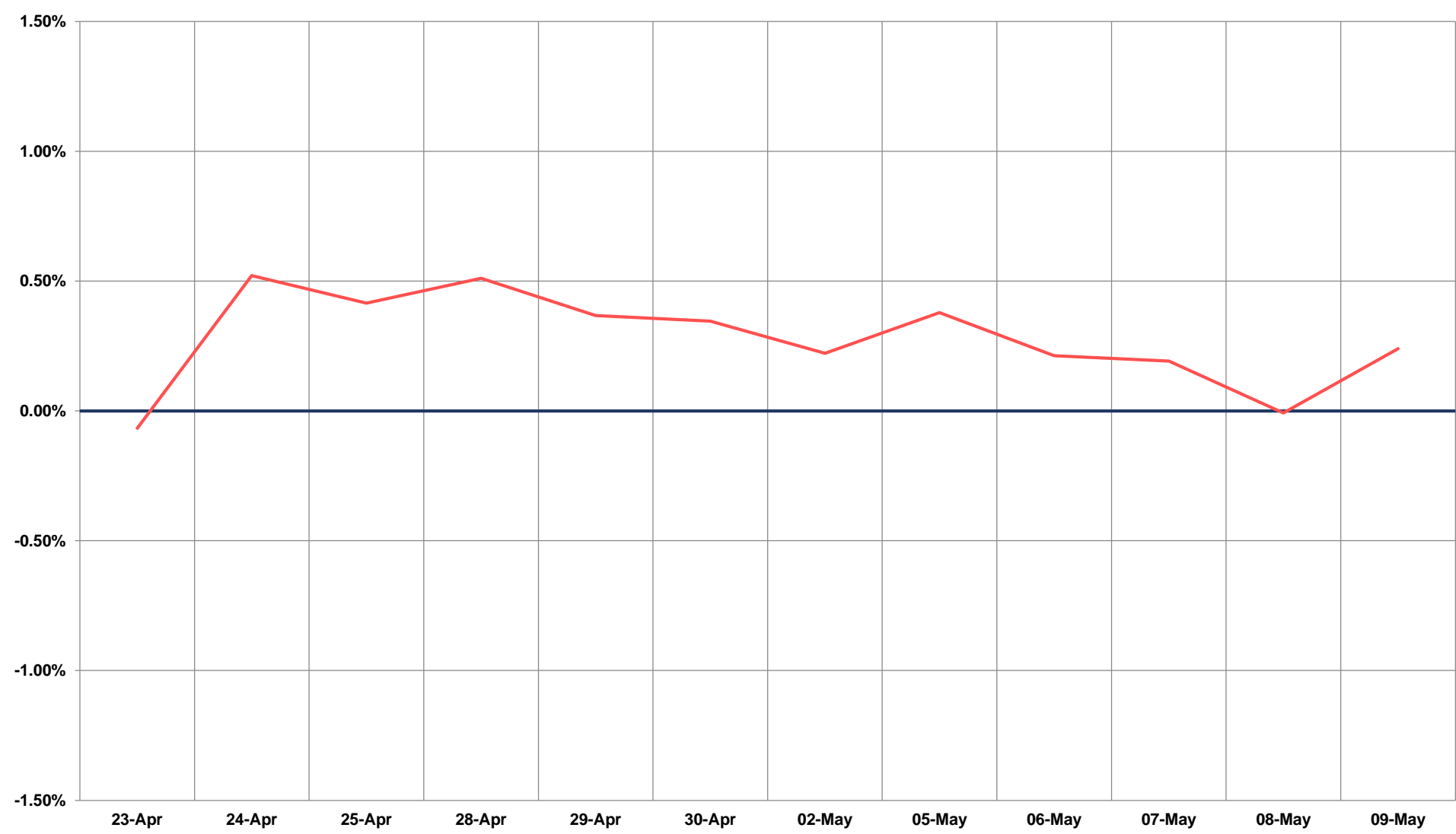
TECHNICAL VIEWS



NIFTY FUTURES



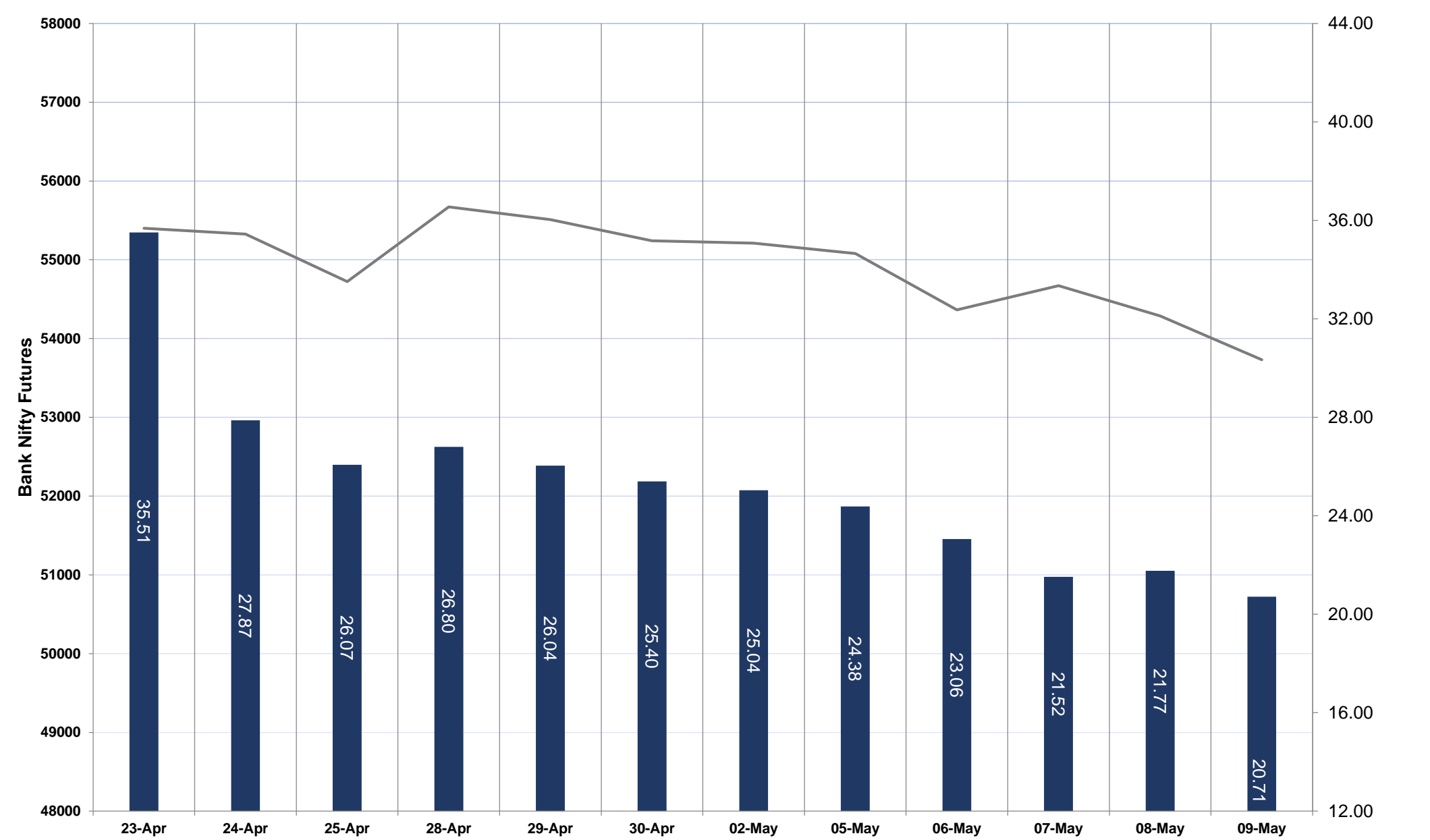
SPREAD: FUTURE & SPOT



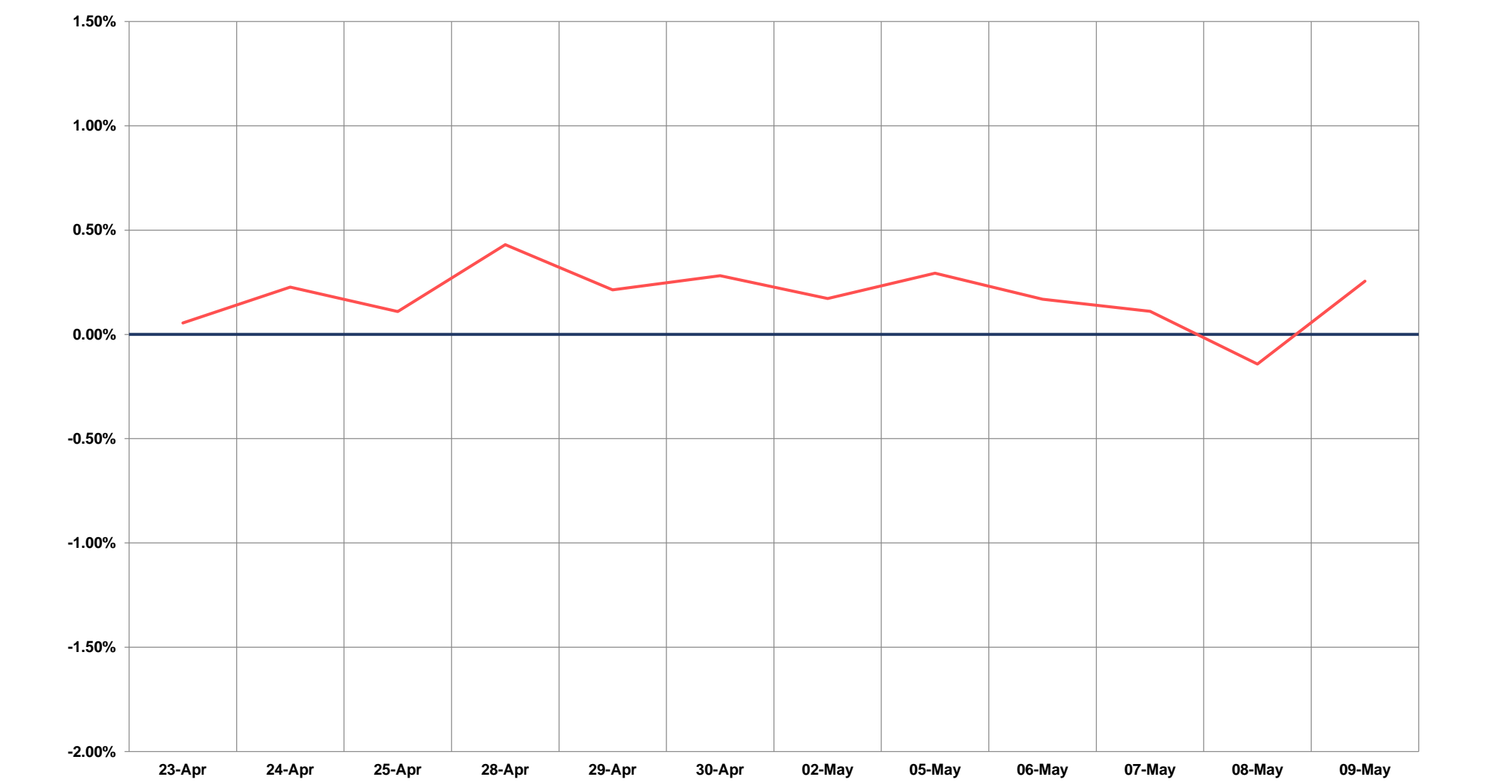
TECHNICAL VIEWS



BANK NIFTY FUTURES



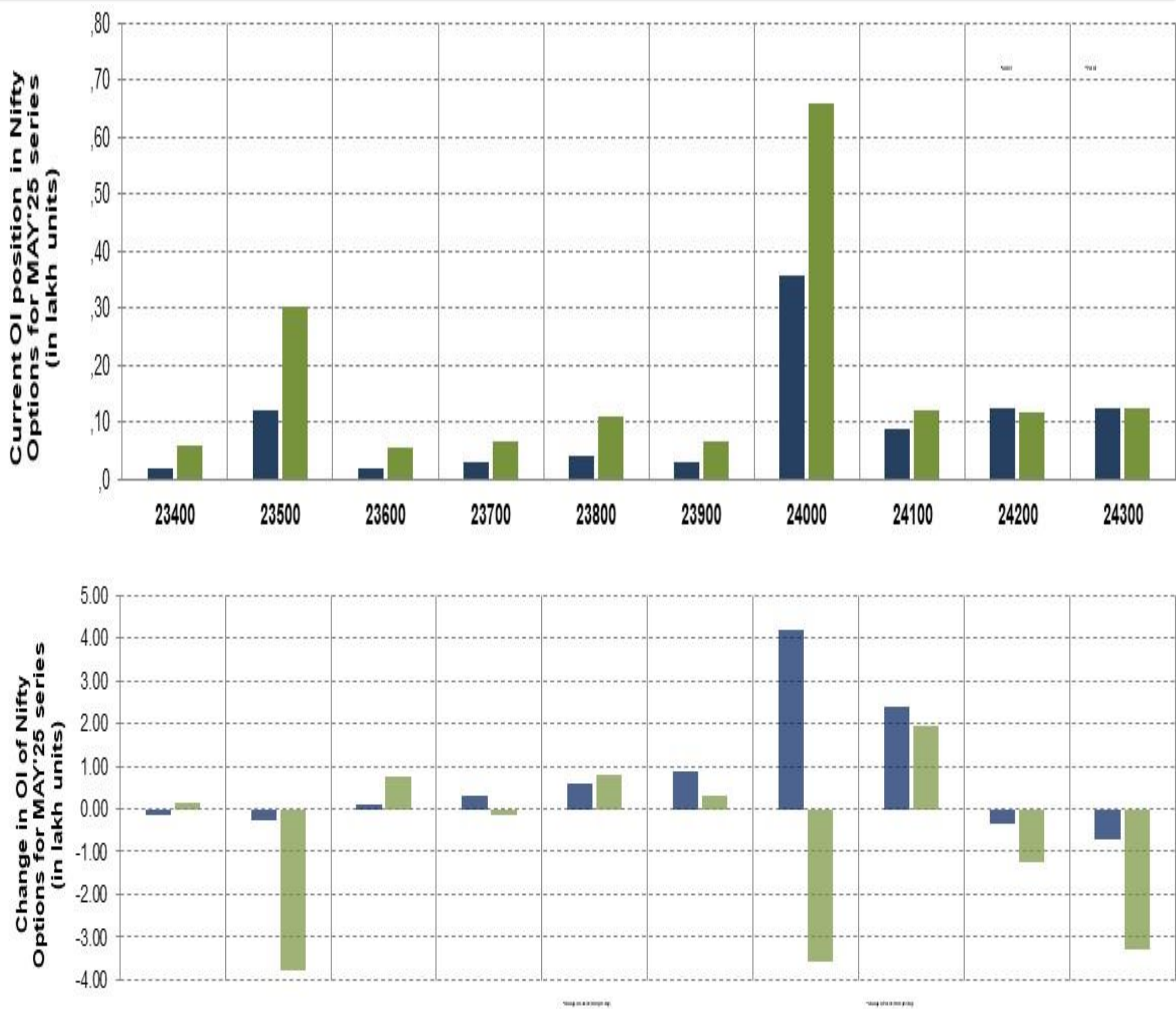
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.41 million in Open Interests is **Strike Price of 24000**
- **Most Active Nifty Put** with an addition of 0.19 millions in Open Interests is **Strike Price of 24100**
- **Maximum Open Interest an outstanding** was 3.55 millions for Calls at **Strike Price of 24000**
- **Maximum Open Interest an outstanding** was 6.59 millions for puts at **Strike Price of 24000**

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