



# MORNING MANTRA



Daily Derivatives & Market Report

MAY 26, 2025



Local equity benchmarks extended their gains for a second consecutive session on Monday, with both the Nifty and Sensex closing over half a percent gains, as traders took some support amid the Reserve Bank of India's decision to pay Rs 2.68 lakh crore as a dividend to the central government for FY25. Markets made a gap-up opening and remained higher throughout the session, supported by broad-based buying across all sectoral indices.

Some of the important factors in today's trade:

**India becomes 4th largest economy:** Support came as NITI Aayog CEO BVR Subrahmanyam said that India has become the fourth largest economy in the world, overtaking Japan. He also added that the overall geopolitical and economic environment is favourable to India.

**GST council to meet soon to discuss rate rationalisation:** Traders took some support amid the Goods and Services Tax Council is expected to convene shortly in New Delhi. Discussions will focus on simplifying tax rates and rationalisation. The future of the compensation cess will also be addressed.

**FII's turn net buyers:** Foreign Institutional Investors (FIIs) bought equities worth Rs 1,794.59 crore on Friday, according to exchange data.

**Global front:** European markets were trading in green as U.S. President Donald Trump delayed the roll out of 50 percent tariffs on the European Union to July 9 from June 1. Asian markets ended mostly in red as Japan's leading index decreased less than initially estimated in March to the lowest level in three months.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	82176.46	455.38	0.56
NIFTY	25001.15	148.00	0.60
MIDCAP	45111.47	250.05	0.56
SMLCAP	51766.72	245.30	0.48
BSEFMC	20851.54	192.36	0.93
HEALTHCARE	42662.69	148.48	0.35
AUTO	53291.09	546.13	1.04
POWER	6848.42	41.71	0.61
REALTY	7310.11	54.48	0.75
BSE IT	37289.95	351.84	0.95
BANKEX	63135.78	173.28	0.28
OIL GAS	27402.32	182.05	0.67
METAL	31391.89	271.36	0.87
INDIA VIX	18.02	0.74	4.28

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1939	1029	41
BSE	2299	1773	195

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6775	7552	(10)
NSE CASH	93170	95245	(2)
NSE F&O	371734	211411	76

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.58	3.70	1.09
SENSEX	22.99	4.23	0.94

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	10545	8799	1746
FII	9081	8945	136

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	6711.44	6146.24	565
Index Options	880061.84	837345.95	42716
Stock Futures	136735.97	134574.93	2161
Stock Options	89516.06	82458.65	7057

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	1.09
BANK NIFTY	0.89	0.90

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.02	99.89	-0.87

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.222	6.231	-0.14
USA	4.548	4.513	0.78

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	3331..97	-22.09	-0.66
Silver	33.34	-0.06	-0.18
Crude-Oil	61.59	0.06	0.10
Brent-Crude	64.87	0.09	0.14

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 MAY-25 USD-INR	85.10	-0.24	-0.28
28 MAY-25 EUR-INR	96.90	-0.02	-0.02
28 MAY-25 GBP-INR	115.45	0.20	0.17
28 MAY-25 JPY- INR	59.91	0.25	0.41

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	25001	24815	24908	24994	25087	25172
SENSEX	82176	81554	81865	82179	82490	82804
NIFTY FUTURES	25036	24843	24939	25032	25128	25220
BANK NIFTY	55572	55017	55294	55585	55863	56153
CNX IT	37786	37306	37546	37683	37923	38060
CNX MIDCAP	57067	56685	56876	57045	57236	57405
CNX SMALLCAP	17708	17594	17651	17727	17783	17859
INDIA VIX	18.02	15.15	16.58	17.50	18.93	19.85

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 27-05-2025

CHAMBLFERT, HINDCOPPER, MANAPPURAM, RBLBANK, TITAGARH

# TECHNICAL VIEWS



## NIFTY

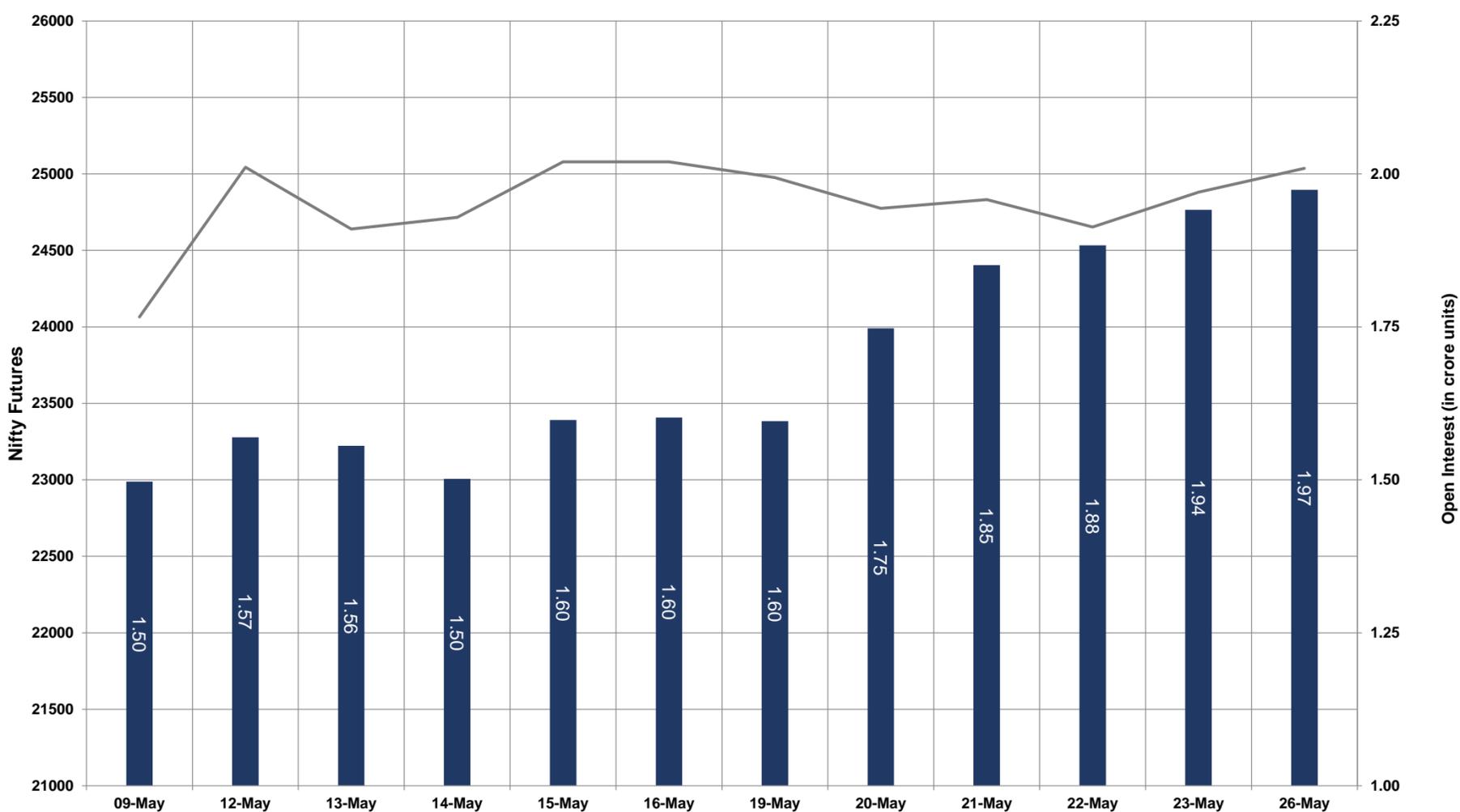


- Nifty Cash = **25001.15 (0.60%)**
- Resistance levels = **25100** and **25250**
- Support levels = **24870** and **24800**

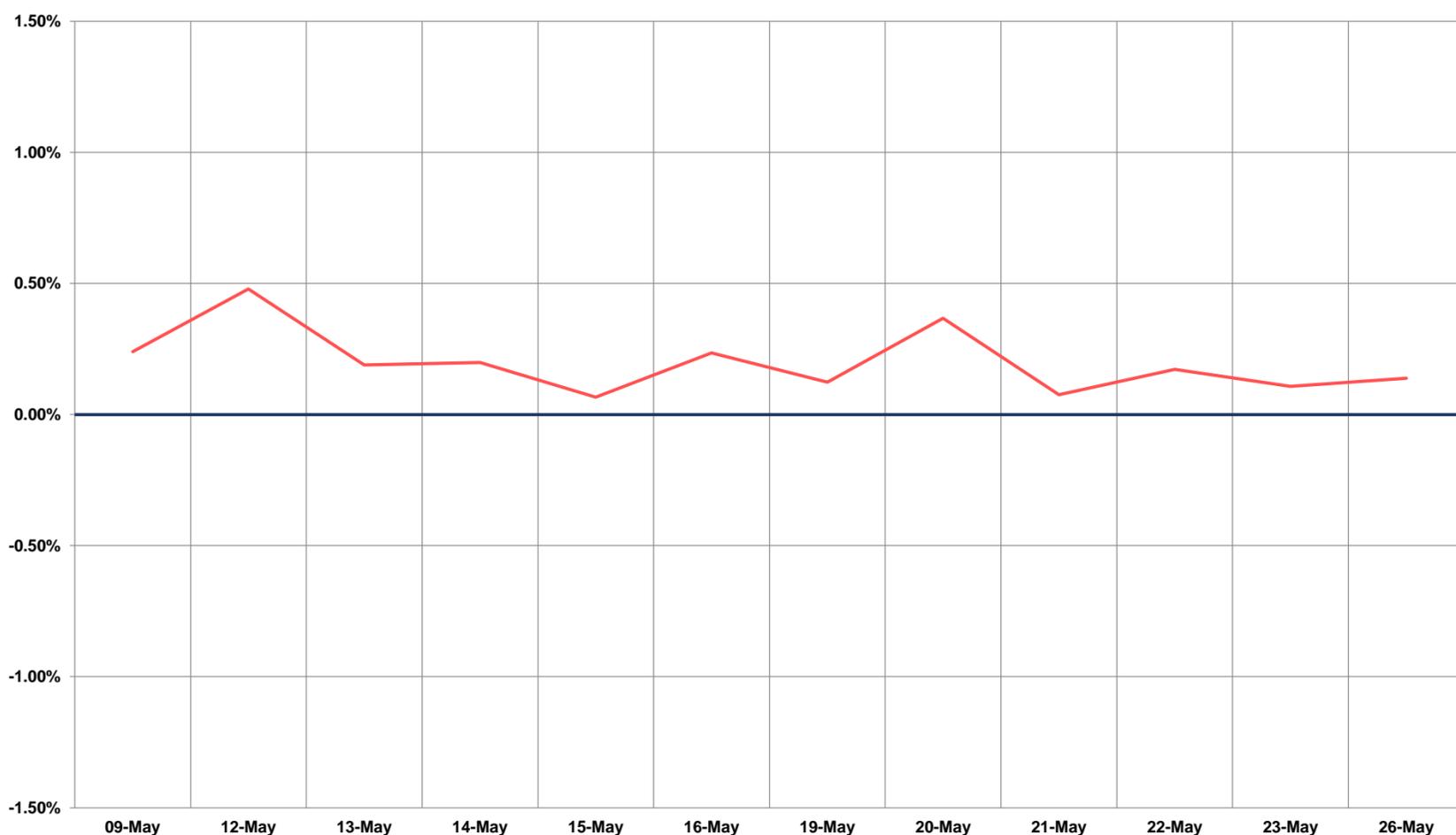
# TECHNICAL VIEWS



## NIFTY FUTURES



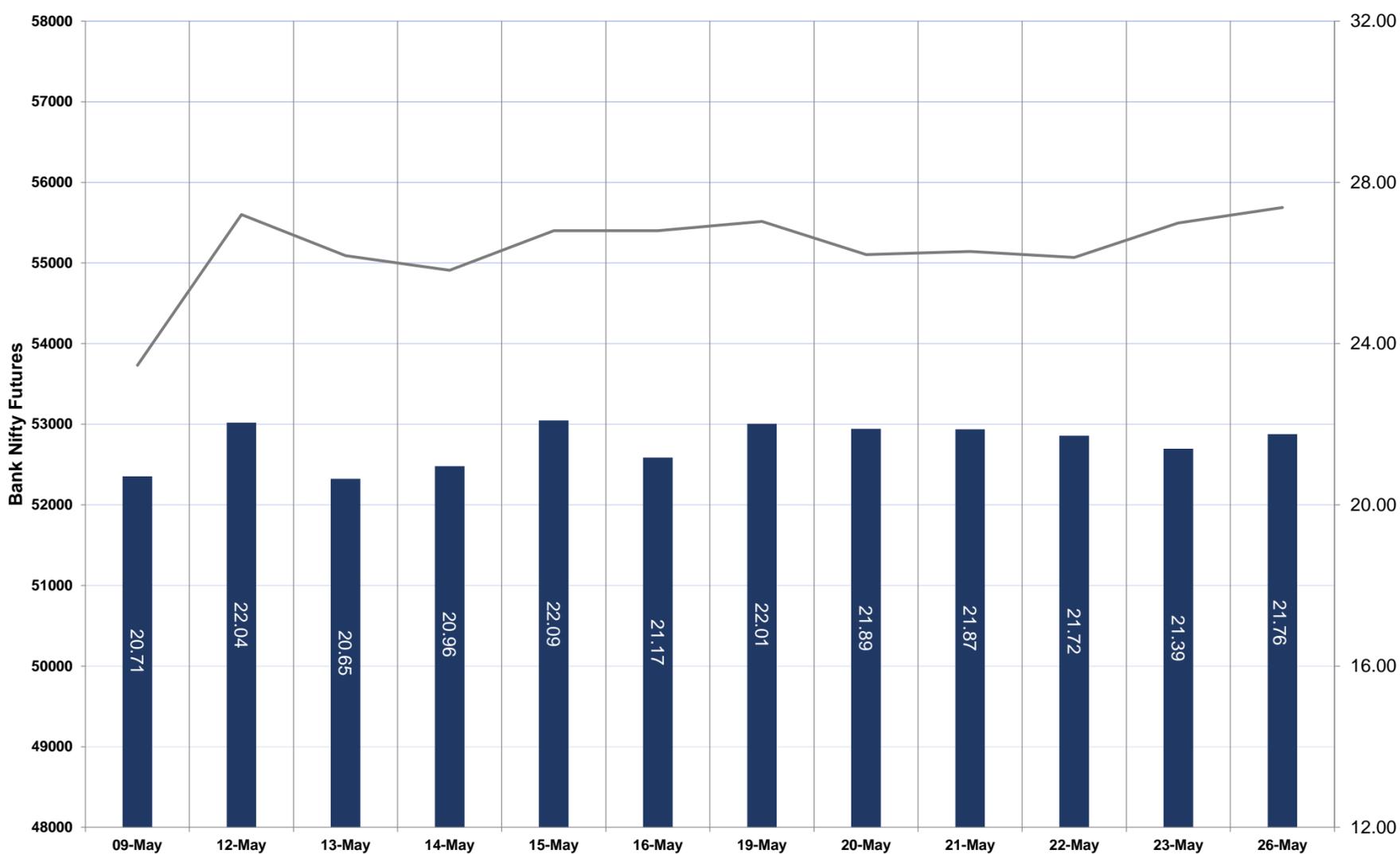
## SPREAD: FUTURE & SPOT



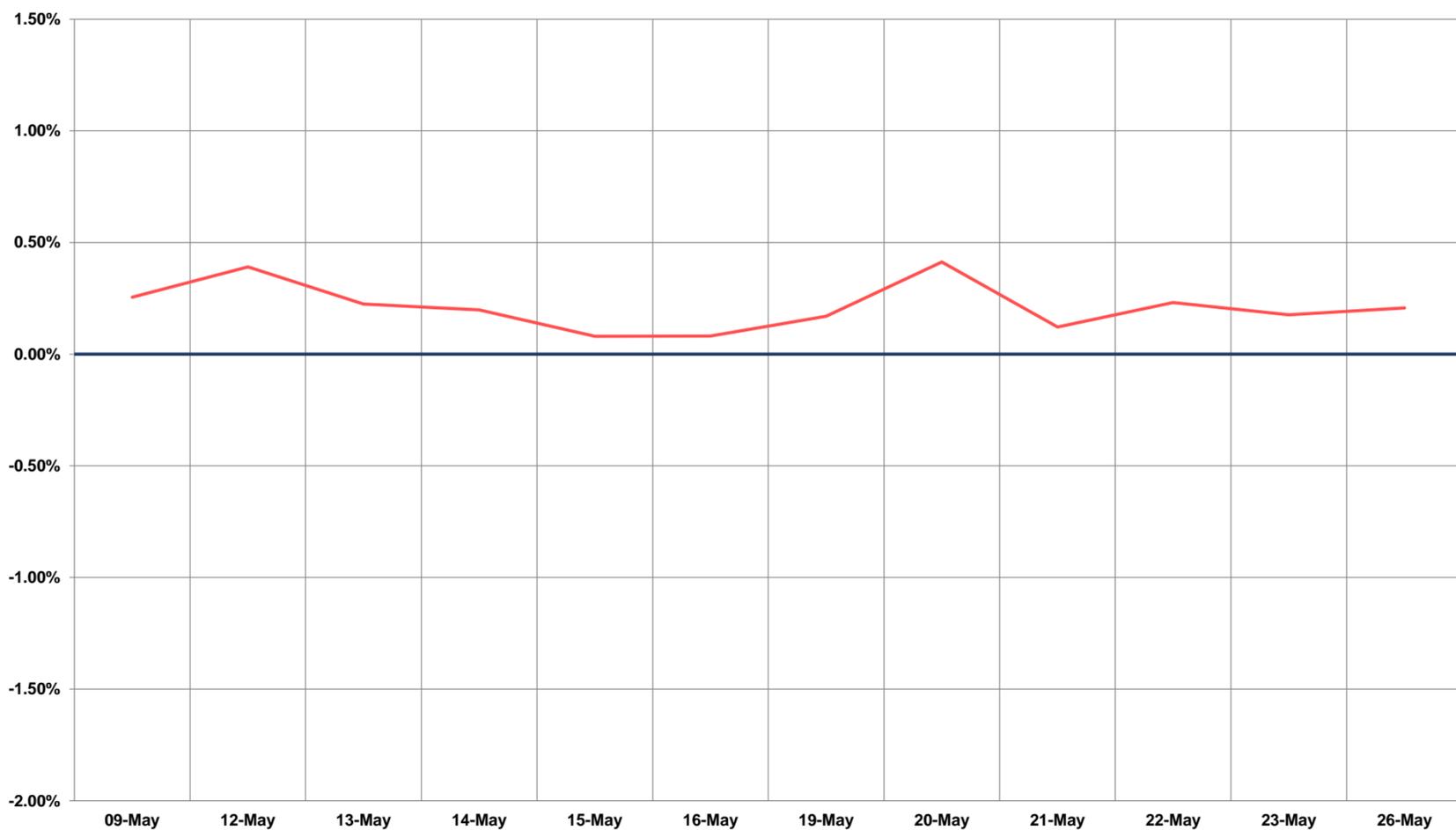
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



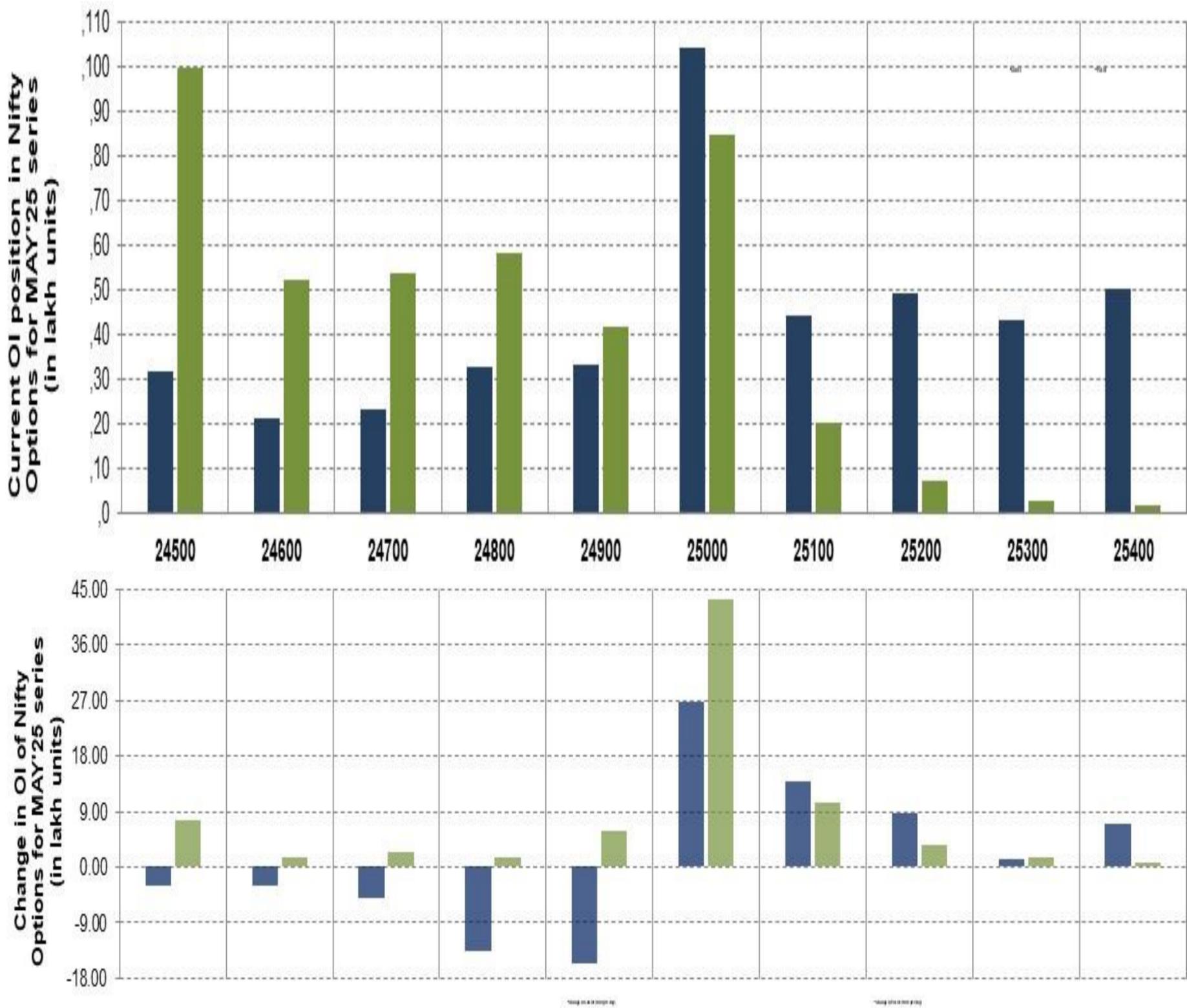
## SPREAD: FUTURE & SPOT



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 2.67 million in Open Interests is **Strike Price of 25000**
- **Most Active Nifty Put** with an addition of 4.32 millions in Open Interests is **Strike Price of 25000**
- **Maximum Open Interest an outstanding** was 10.40 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest an outstanding** was 9.93 millions for puts at **Strike Price of 24500**

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