



# MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

MAY 26, 2025



Local equity benchmarks ended sharply lower on Tuesday, weighed down by weak cues from Asian markets along with a broad-based sell-off across sectors. Markets made a negative start, as investors remained cautious ahead of key economic data releases, including industrial and manufacturing production figures for April due on Wednesday. Markets recovered from their initial losses during the late morning session, but failed to hold gains and closed with significant losses.

Some of the important factors in today's trade:

**India to become 4th largest economy in world by overtaking Japan:** Traders overlooked NITI Aayog member Arvind Virmani's statement that India is set to become the fourth largest economy in the world by overtaking Japan by the end of 2025.

**Government restores RoDTEP benefits for AA, SEZ, EOU exports:** Traders failed to take any sense of relief with report that the Government of India has restored benefits under the Remission of Duties and Taxes on Exported Products (RoDTEP) scheme for exports made by Advance Authorization (AA) holders, Export-Oriented Units (EOUs), and units operating in Special Economic Zones (SEZs).

**US enjoys \$35-40 billion surplus with India:** The economic think tank GTRI said that the US, despite reporting a \$44.4 billion trade deficit with India, runs a \$35 to \$40 billion overall surplus when revenues from education, digital services, financial activities, royalties, and arms trade are factored in.

**Global front:** European markets were trading in green amid continued optimism surrounding the delay of U.S. President Donald Trump's proposed 50 percent tariff on EU imports. Asian markets ended mixed even after China's industrial profits increased in April despite higher US trade tariffs.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81551.64	-624.81	-0.76
NIFTY	24826.20	-174.95	-0.70
MIDCAP	45191.80	80.33	0.18
SMLCAP	51865.29	98.57	0.19
BSEFMC	20687.85	-163.69	-0.79
HEALTHCARE	42666.15	3.46	0.01
AUTO	52936.72	-354.37	-0.66
POWER	6824.45	-23.97	-0.35
REALTY	7328.38	18.27	0.25
BSE IT	37025.46	-264.49	-0.71
BANKEX	62755.82	-379.96	-0.60
OIL GAS	27261.33	-140.99	-0.51
METAL	31227.53	-164.36	-0.52
INDIA VIX	18.54	1.26	7.31

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1815	1132	35
BSE	1956	1977	151

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	9416	6775	39
NSE CASH	119285	93170	28
NSE F&O	431025	371734	16

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.38	3.67	1.10
SENSEX	22.81	4.20	0.94

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	19497	9393	10105
FII	18644	18295	348

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	11321.14	14310.19	(2989)
Index Options	1319875.30	1301168.85	18706
Stock Futures	133247.39	135562.16	(2315)
Stock Options	79794.04	76307.39	3487

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.82	1.06
BANK NIFTY	0.88	0.89

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.37	98.93	0.45

## 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	3294.34	-51.40	-1.54
Silver	33.00	-0.41	-1.24
Crude-Oil	61.68	0.20	0.33
Brent-Crude	64.92	0.18	0.28



# CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES				
Expiry		Close	Change Points	% Change
28 MAY-25	USD-INR	85.39	0.27	0.32
28 MAY-25	EUR-INR	97.20	0.06	0.06
28 MAY-25	GBP-INR	115.80	0.24	0.20
28 MAY-25	JPY- INR	59.35	-0.40	-0.61

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24826	24506	24666	24864	25025	25223
SENSEX	81552	80406	80979	81695	82268	82983
NIFTY FUTURES	24863	24534	24698	24903	25068	25273
BANK NIFTY	55353	54614	54983	55407	55777	56201
CNX IT	37501	37066	37284	37541	37759	38017
CNX MIDCAP	57155	56626	56890	57063	57328	57501
CNX SMALLCAP	17725	17609	17667	17728	17786	17847
INDIA VIX	18.54	16.62	17.58	18.38	19.34	20.14

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

SECURITIES BAN IN F&O TRADES FOR 28-05-2025			
RBLBANK			

# TECHNICAL VIEWS



## NIFTY

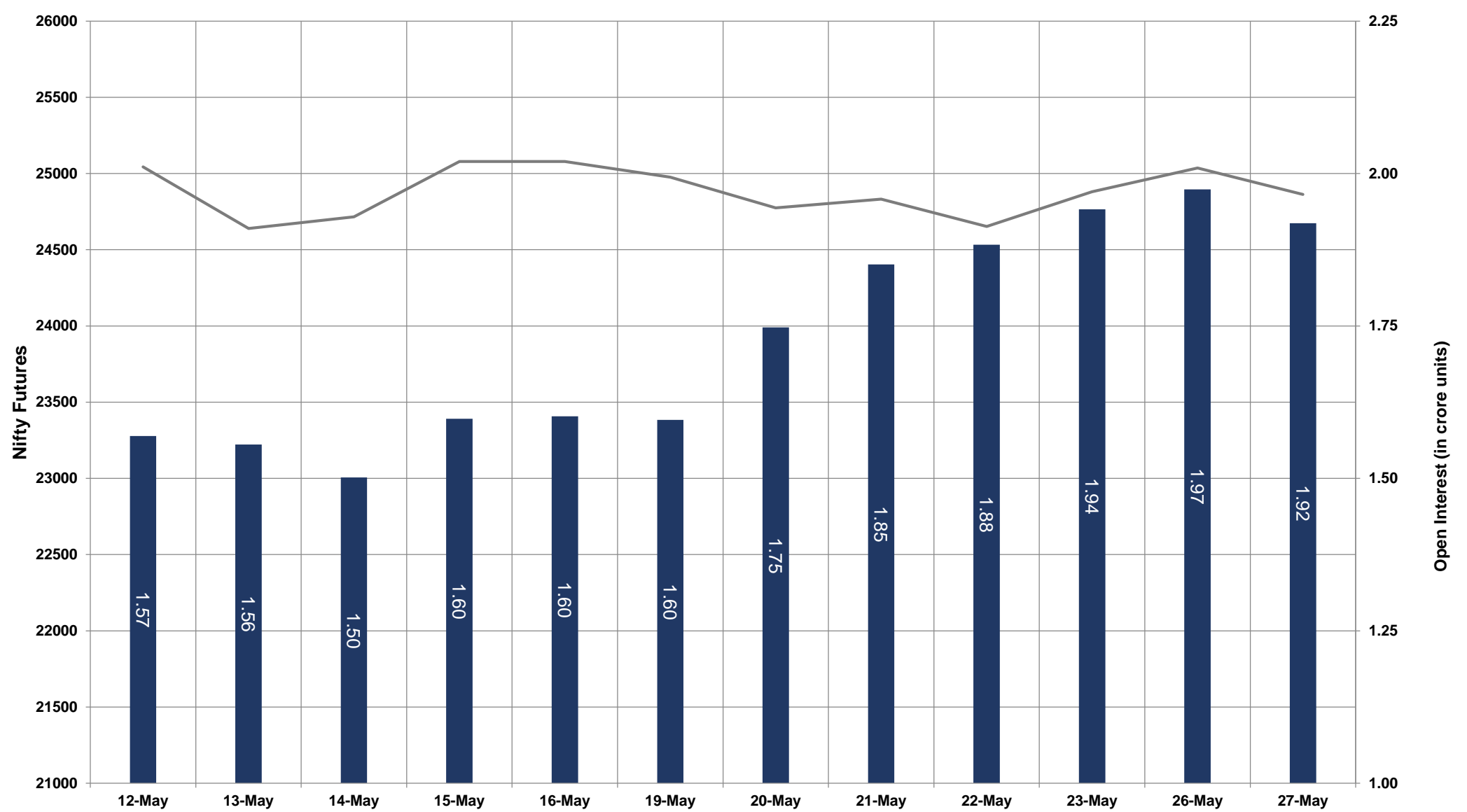


- Nifty Cash = **24826.20 (-0.70%)**
- Resistance levels = **24980** and **25080**
- Support levels = **24700** and **24630**

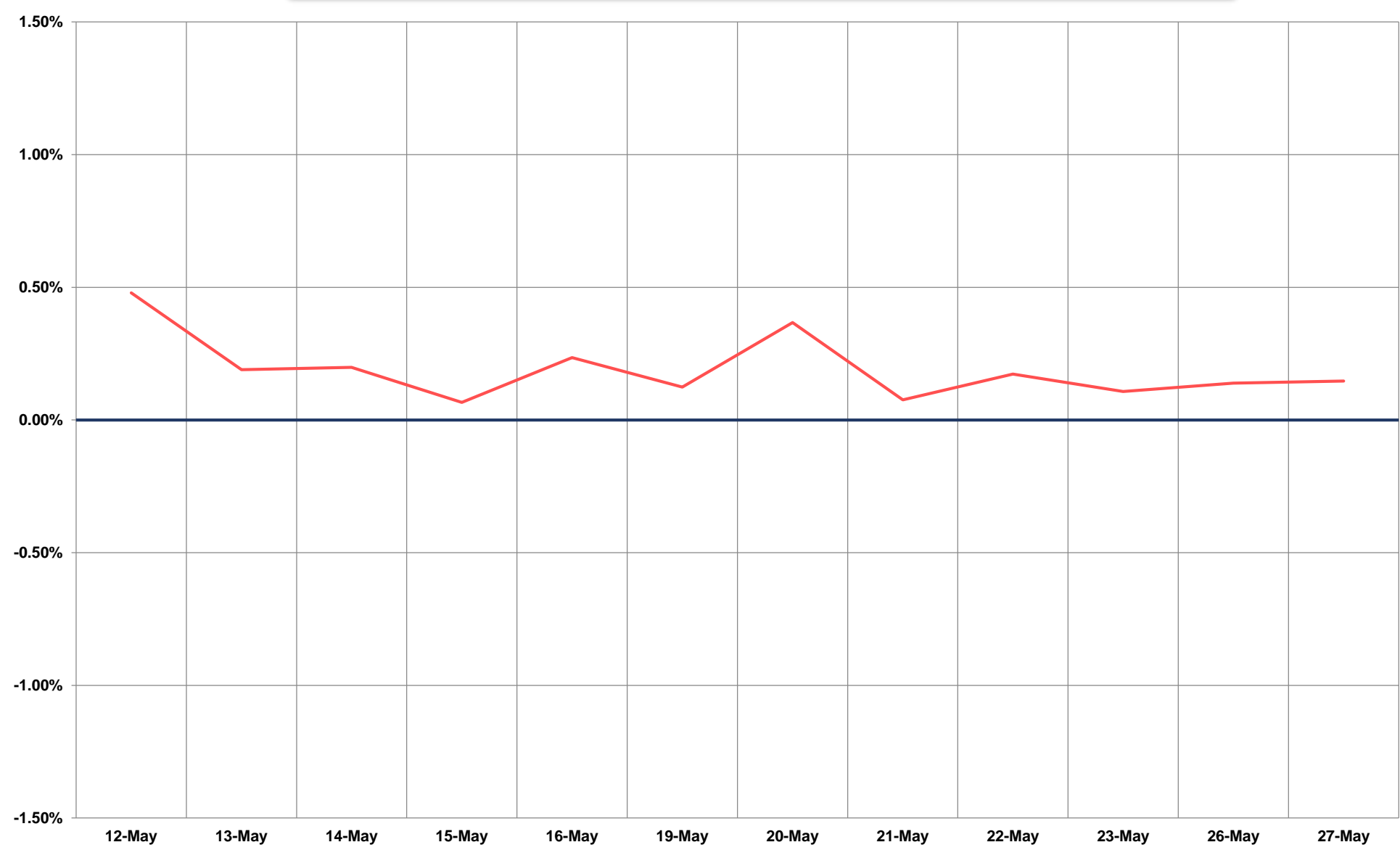
# TECHNICAL VIEWS



## NIFTY FUTURES



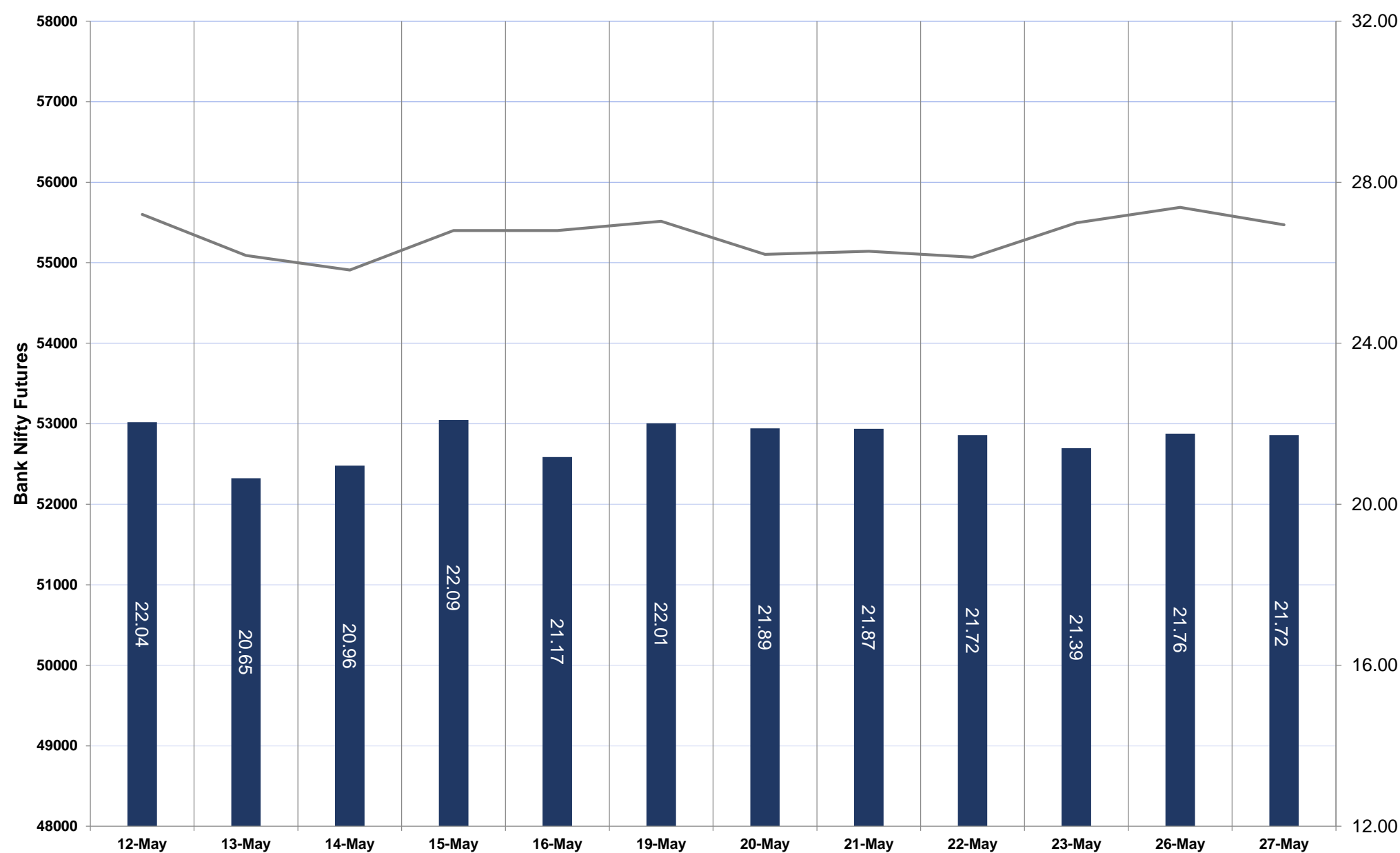
## SPREAD: FUTURE & SPOT



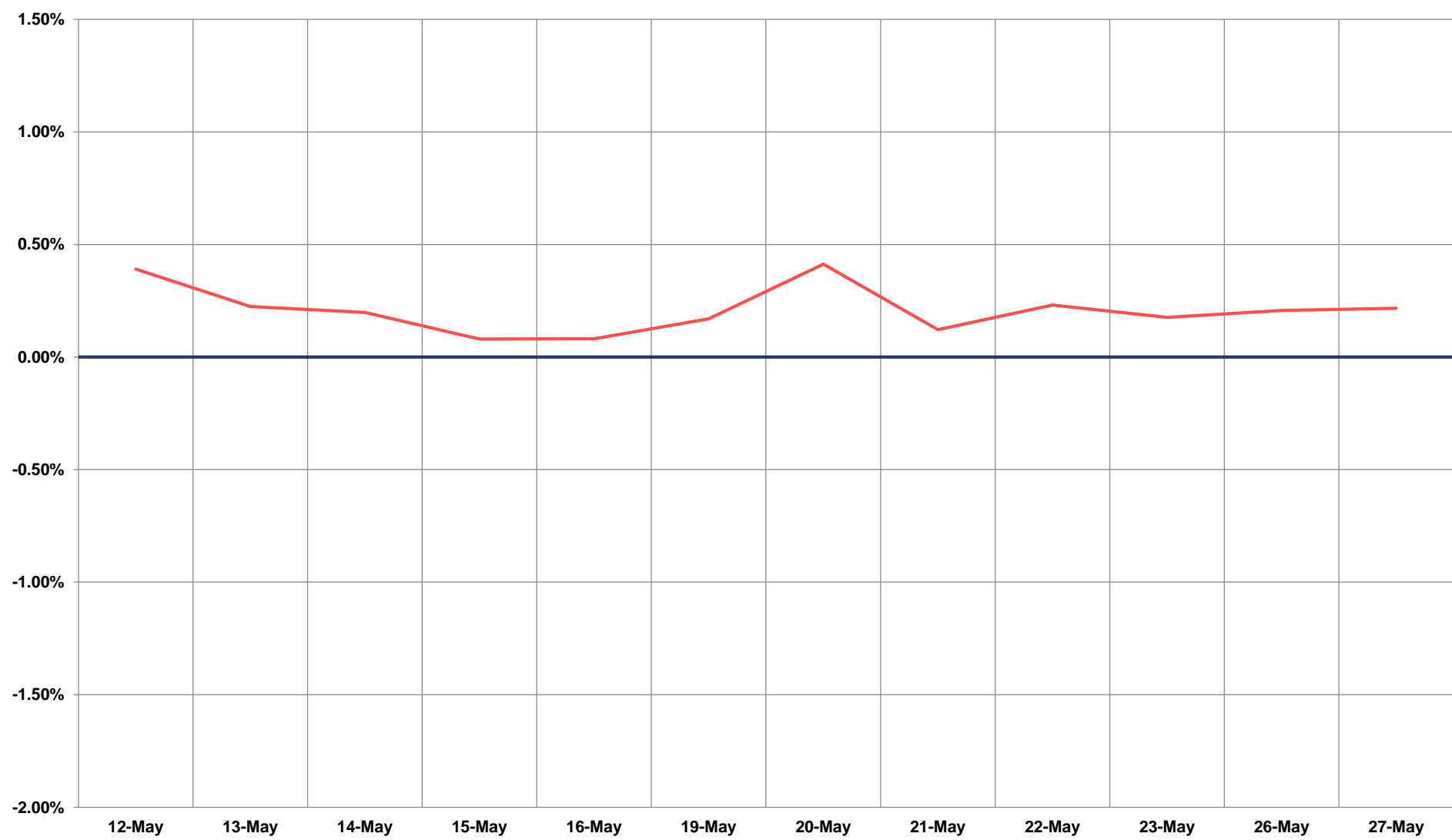
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



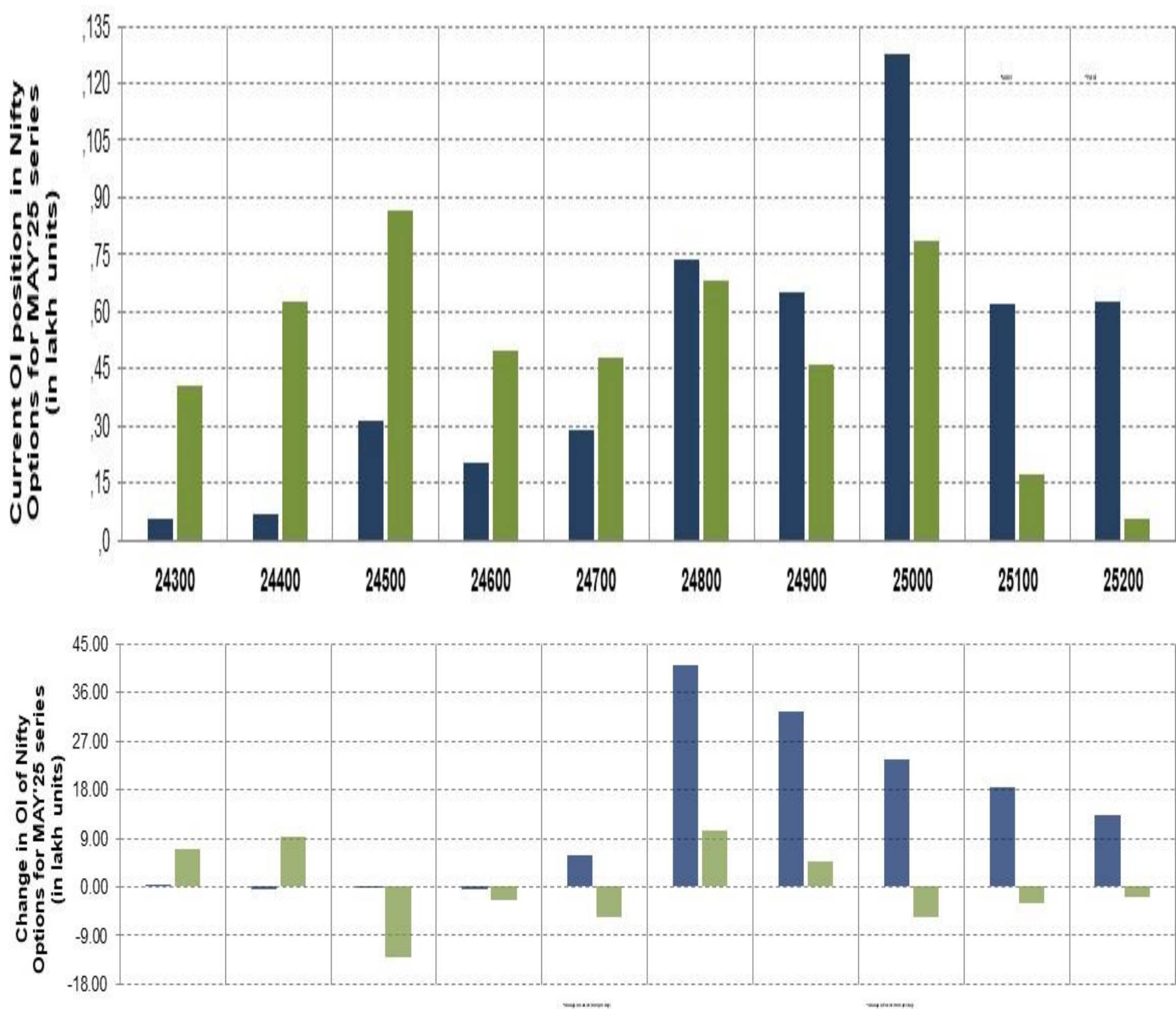
## SPREAD: FUTURE & SPOT







NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 4.10 million in Open Interests is **Strike Price of 24800**
- **Most Active Nifty Put** with an addition of 0.92 millions in Open Interests is **Strike Price of 24400**
- **Maximum Open Interest** an outstanding was 12.75 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest** an outstanding was 8.64 millions for puts at **Strike Price of 24500**

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