



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

July 01, 2025



In a volatile trading session, Indian markets managed to trade above neutral lines for the most part of the session and ended with marginal gains amid mixed macroeconomic data. Investors' focus now shifted towards potential India-US trade deal. Indices made slightly positive start and traded with limited gains throughout the day ahead of President Donald Trump's July 9 tariff deadline.

Some of the important factors in today's trade:

India's industrial growth falls to 9-month low in May: Traders were cautious as India's industrial production growth slowed to a nine-month low of 1.2 per cent in May 2025 due to poor performance of manufacturing, mining and power sectors. The factory output, measured in terms of the Index of Industrial Production (IIP), had expanded by 6.3 per cent in May 2024.

India's manufacturing activity rises to 14-month high of 58.4 in June: Some support came as India's manufacturing sector witnessed a strong growth in the month of June, reaching a fourteen-month high with improved trends in output and new orders, alongside a record upturn in employment. According to the survey report, the seasonally adjusted HSBC India Manufacturing Purchasing Managers' Index (PMI) surged to 58.4 in June from 57.6 in May.

Bank GNPA's decline to multi-decadal low of 2.3% in March: Sentiments were positive as the Reserve Bank of India (RBI) in its half-yearly The Reserve Financial Stability Report has said that the gross non-performing assets (GNPAs) of the banking system declined to a multi-decadal low of 2.3 per cent in March 2025.

Global front: European markets were trading lower as Eurozone inflation rose slightly in June on services costs. Annual inflation climbed to 2.0 percent in June from 1.9 percent in May and also matched expectations. Asian markets ended mostly in green as Japan's consumer sentiment increased further in June to the highest level in four months. The seasonally adjusted consumer confidence index rose to 34.5 in June from 32.8 in May.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	83697.29	90.83	0.11
NIFTY	25541.80	24.75	0.10
MIDCAP	46820.97	-33.49	-0.07
SMLCAP	54594.45	-96.29	-0.18
BSEFMC	20104.49	-136.83	-0.68
HEALTHCARE	44234.14	-25.27	-0.06
AUTO	53370.75	-124.27	-0.23
POWER	6909.46	-28.13	-0.41
REALTY	7625.07	-17.22	-0.23
BSE IT	38028.49	-93.22	-0.24
BANKEX	64134.38	-43.34	-0.07
OIL GAS	27926.98	60.19	0.22
METAL	31789.46	93.51	0.30
INDIA VIX	12.52	-0.27	-2.11

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1491	1452	77
BSE	2021	1989	154

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8504	5666	50
NSE CASH	100840	108192	(7)
NSE F&O	122876	141483	(13)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.99	3.70	1.24
SENSEX	23.97	4.45	1.12

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)			
FII-DII*	Buy	Sell	Net
DII	12638	11913	726
FII	10897	12867	(1970)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)			
FII	Buy	Sell	Net
Ind. Futures	2329.10	2444.77	(116)
Ind. Options	872412.88	844765.49	27647
Stk. Futures	16158.46	17493.40	(1335)
Stk. Options	47402.45	48914.15	(1512)

PUT-CALL RATIO		
Index	Current	Previous
NIFTY	0.88	0.81
BANK NIFTY	1.14	1.08

DOLLAR INDEX			
Dollar Index	Current	Previous	% Change
DXY	96.51	96.88	-0.38

10-YEARS G-SEC YIELD			
Country	Current	Previous	% Change
INDIA	6.290	6.324	-0.41
USA	4.194	4.236	-0.24

KEY COMMODITIES TRACKER (in \$)			
Commodity	Current	Change Points	% Change
Gold	3351.50	38.79	1.19
Silver	36.52	0.37	1.01
Crude-Oil	65.64	0.67	1.05
Brent-Crude	67.22	0.66	0.97

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES				
Expiry		Close	Change Points	% Change
29 JULY-25	USD-INR	85.63	-0.24	-0.27
29 JULY-25	EUR-INR	101.25	0.40	0.39
29 JULY-25	GBP-INR	117.95	0.23	0.20
29 JULY-25	JPY- INR	60.10	0.52	0.88

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	25542	25454	25498	25546	25590	25637
SENSEX	83697	83413	83555	83715	83857	84016
NIFTY FUTURES	25643	25548	25596	25644	25691	25739
BANK NIFTY	57459	56998	57229	57381	57612	57765
CNX IT	38833	38389	38611	38947	39169	39505
CNX MIDCAP	59750	59222	59486	59699	59963	60176
CNX SMALLCAP	19056	18907	18981	19067	19142	19228
INDIA VIX	12.53	12.10	12.32	12.65	12.87	13.20

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	Neutral	Neutral	Neutral
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Neutral

SECURITIES BAN IN F&O TRADES FOR 30-06-2025
RBLBANK

TECHNICAL VIEWS



NIFTY

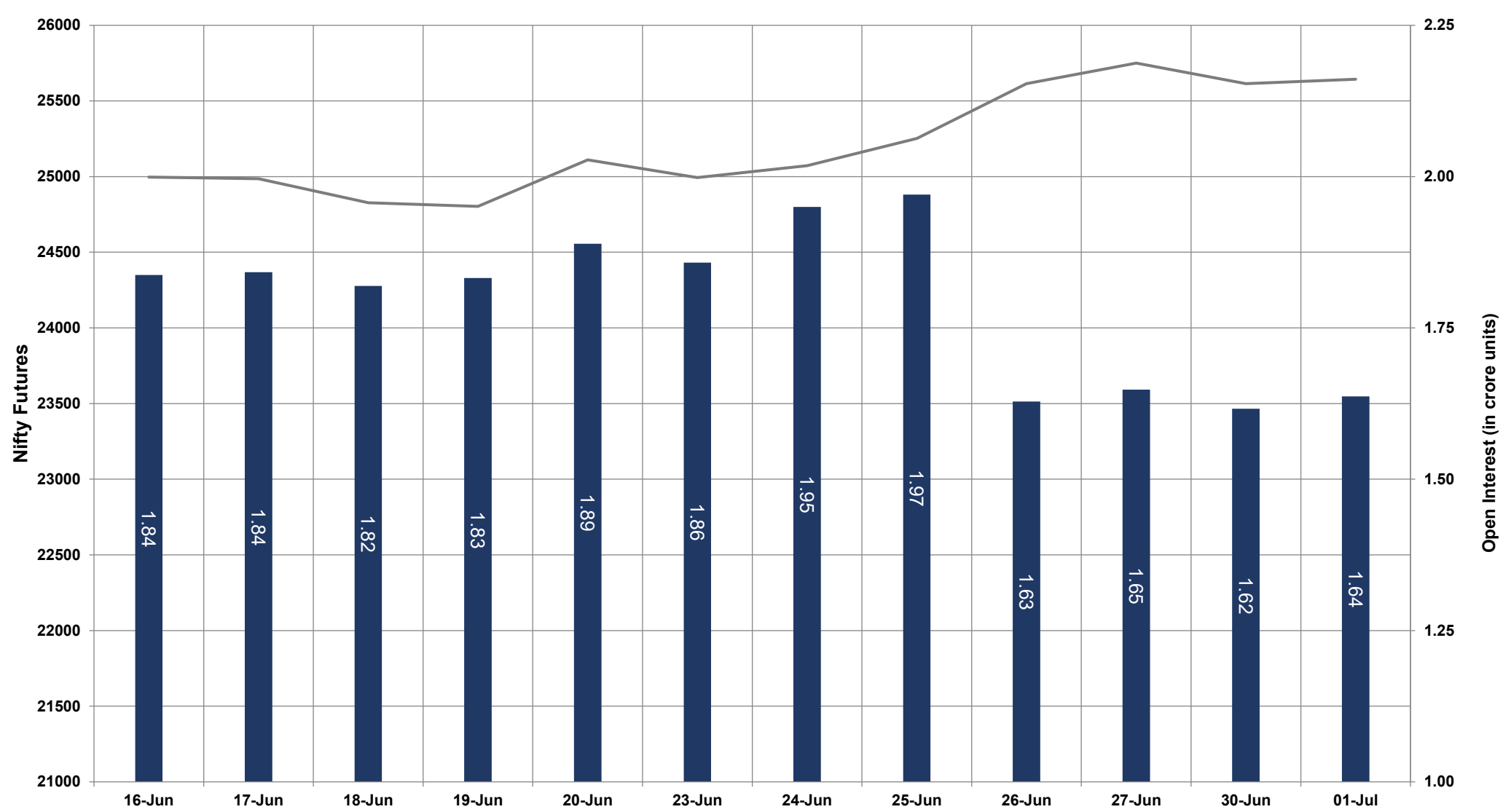


- Nifty Cash = **25541.80 (0.10%)**
- Resistance levels = **25650** and **25800**
- Support levels = **25350** and **25280**

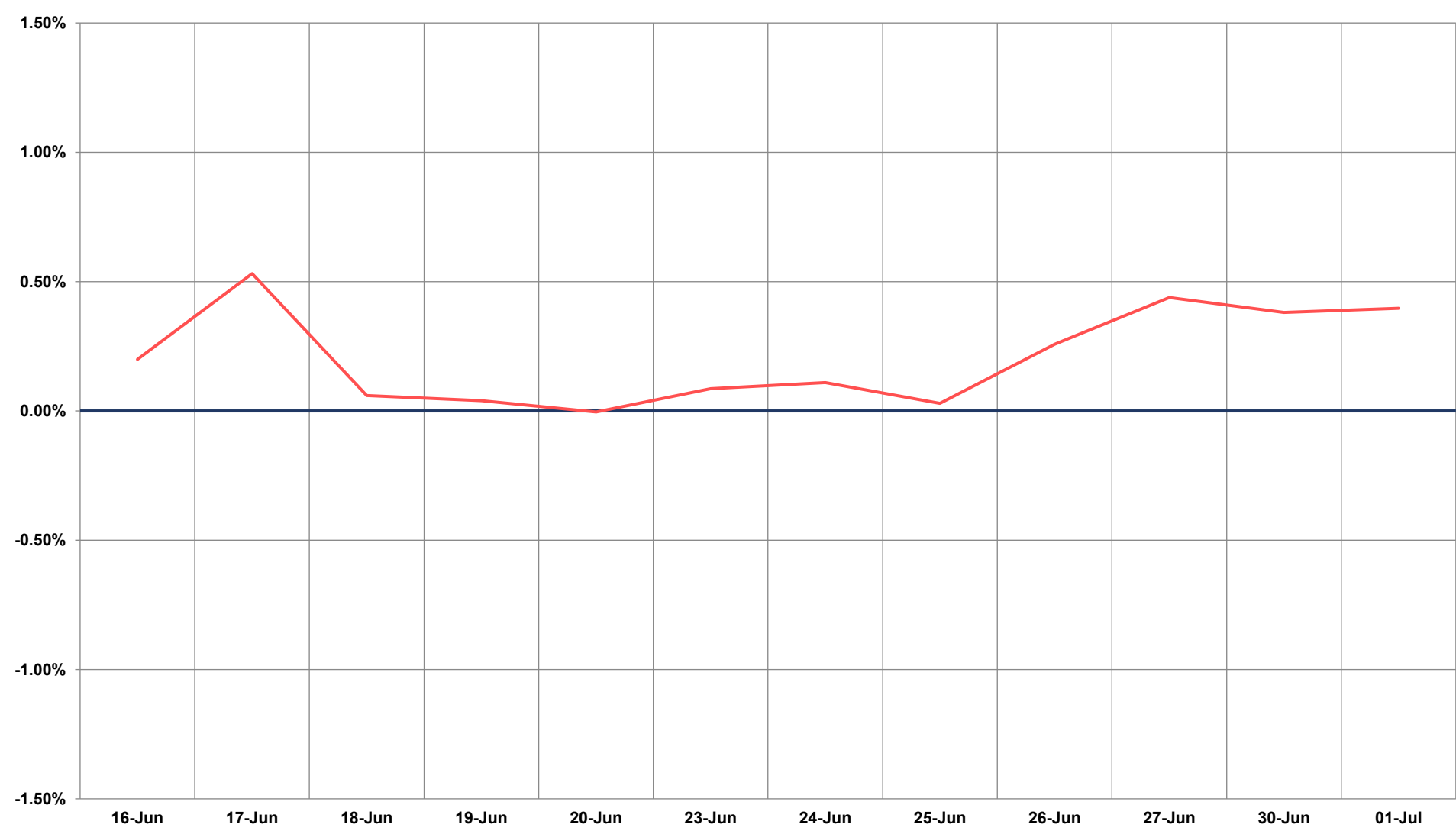
TECHNICAL VIEWS



NIFTY FUTURES



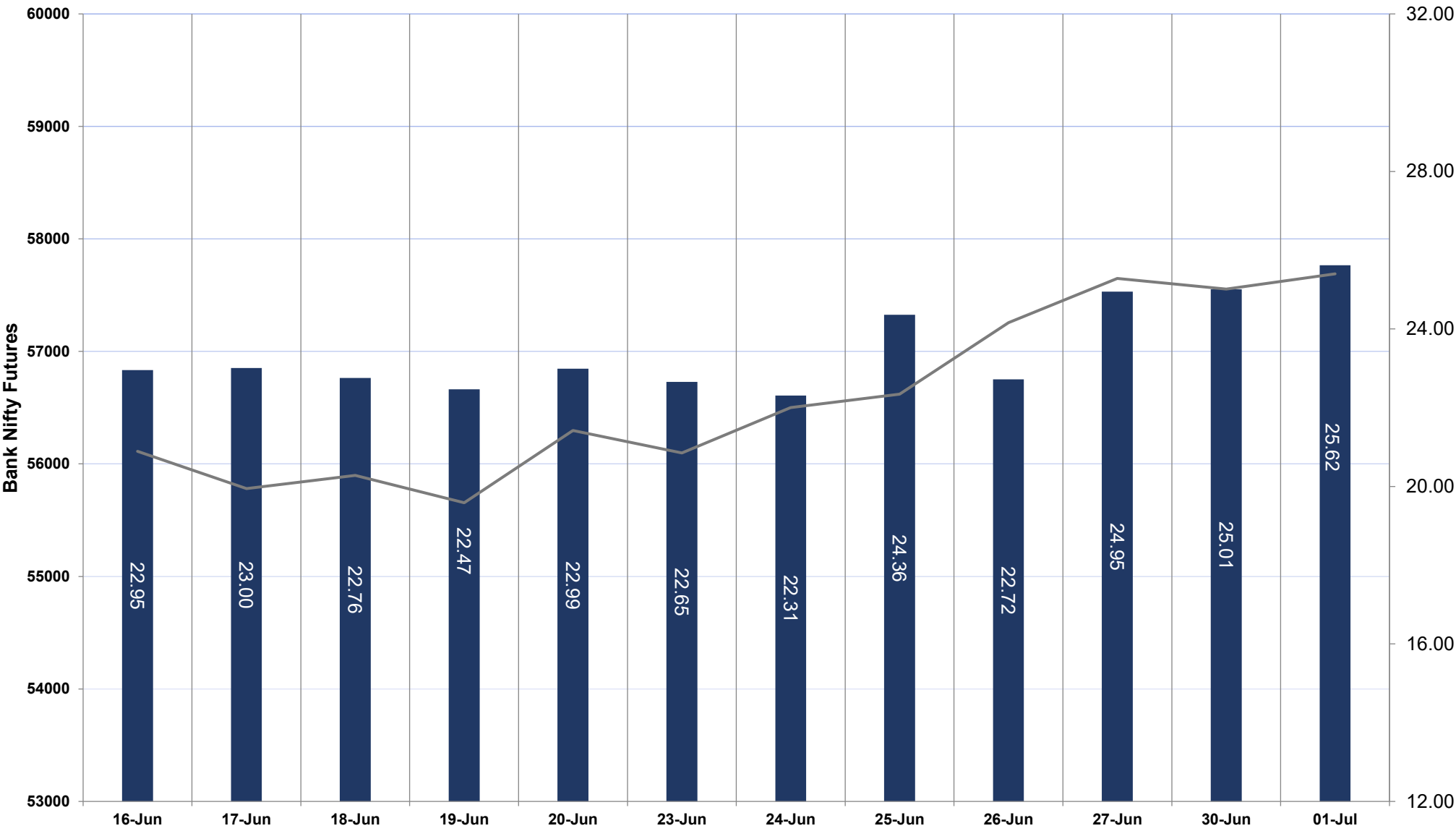
SPREAD: FUTURE & SPOT



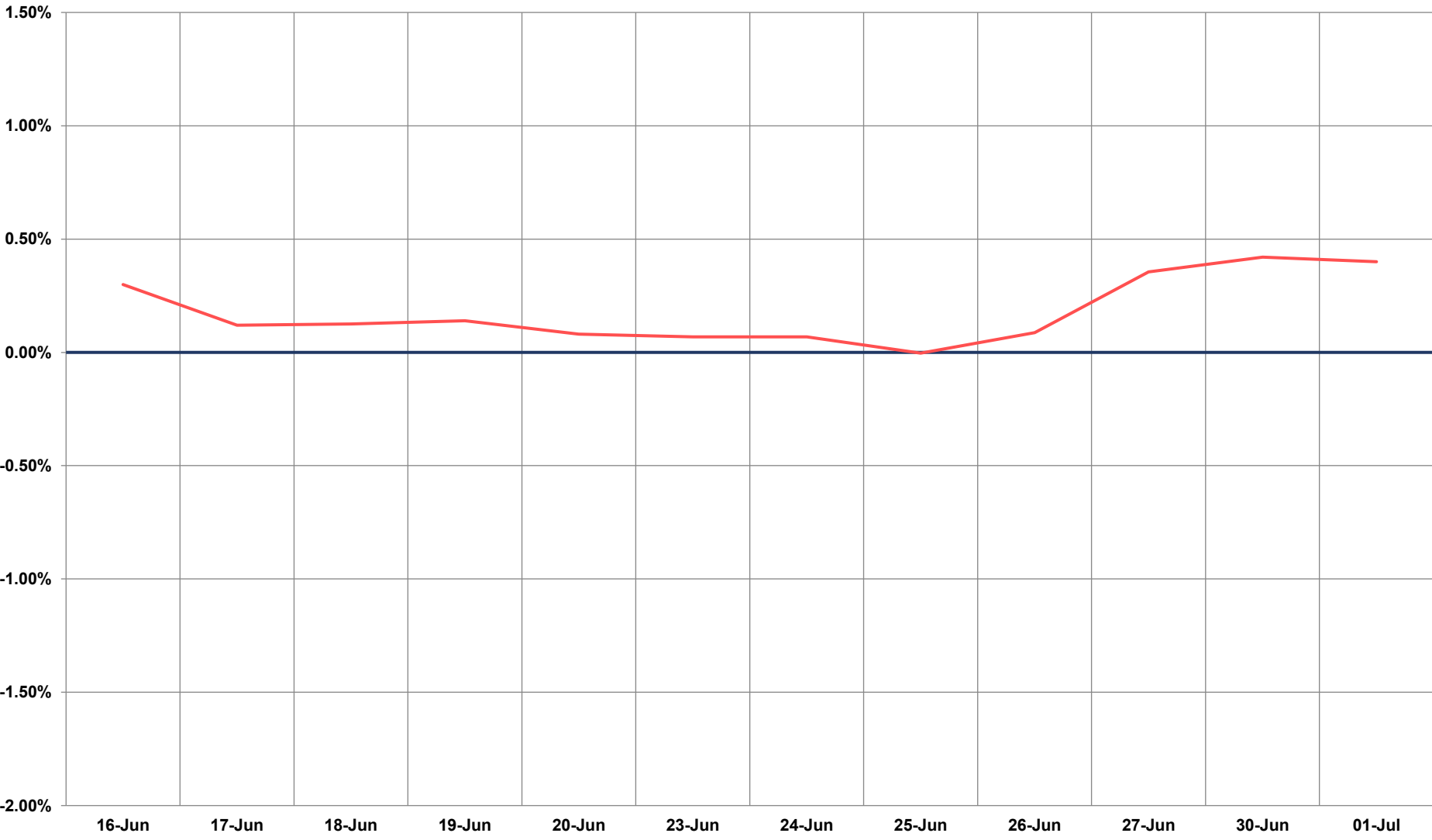
TECHNICAL VIEWS



BANK NIFTY FUTURES



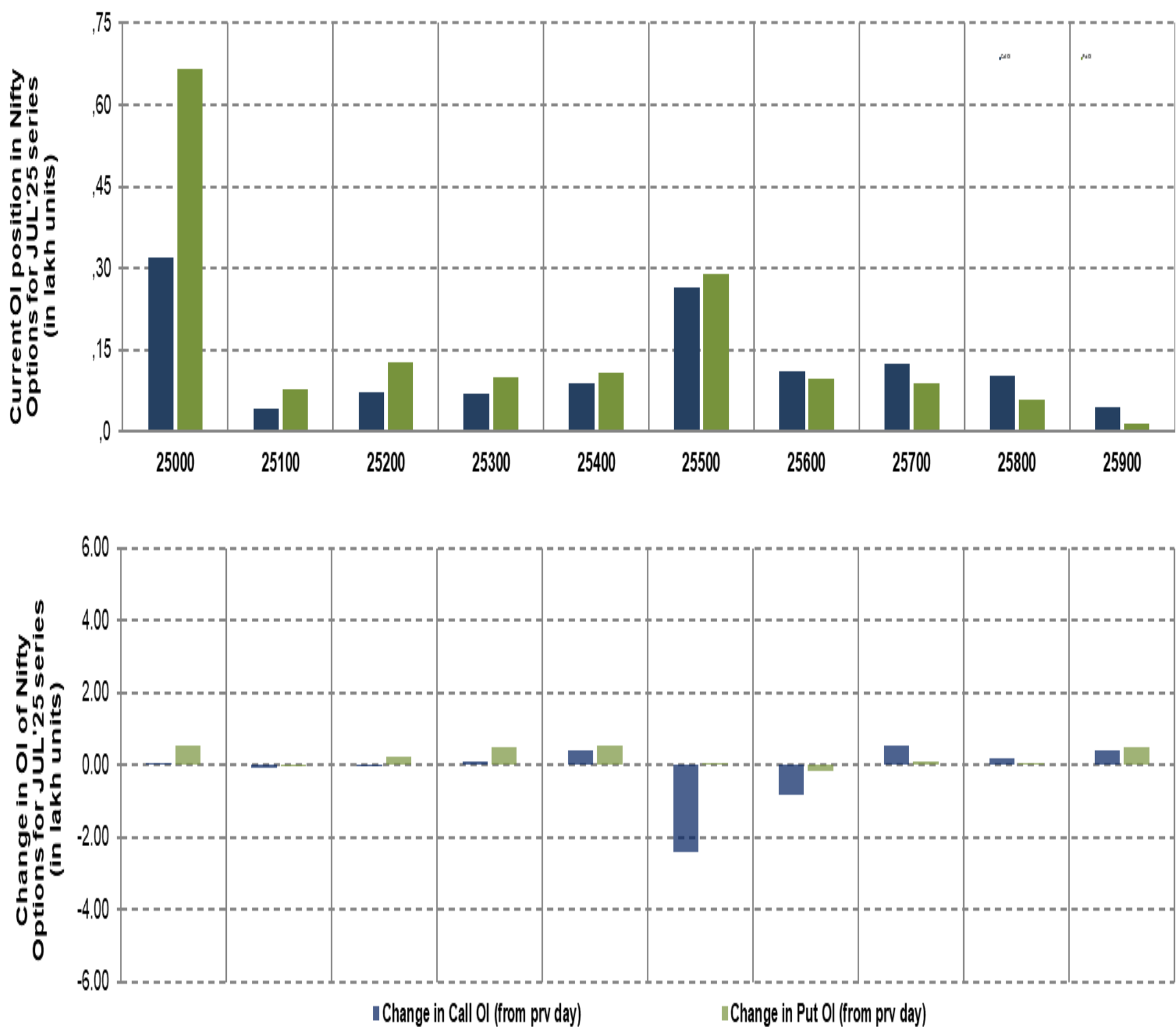
SPREAD: FUTURE & SPOT



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an subtraction of 0.24 million in Open Interests is **Strike Price of 25500**
- **Most Active Nifty Put** with a addition of 0.05 millions in Open Interests is **Strike Price of 25400**
- **Maximum Open Interest an outstanding** was 3.20 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest an outstanding** was 6.65 millions for puts at **Strike Price of 25000**

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