



# MORNING MANTRA



Daily Derivatives & Market Report

July 02, 2025



Indian equity benchmarks end lower on Wednesday, ahead of weekly F&O expiry. After making a slightly positive start, soon indices turned negative as traders turned cautious after U.S. President Donald Trump said he is not considering delaying his July 9 deadline for higher tariffs to resume. Besides, traders were awaited for upcoming corporate earnings. In last leg of trade, markets erased some of their losses but settled in red.

Some of the important factors in today's trade:

**Foreign capital outflow:** Some concern came as exchange data showed Foreign institutional investors (FIIs) offloaded equities worth Rs 1,970.14 crore on a net basis on Tuesday.

**Jaishankar holds talks with Japanese counterpart focusing on bilateral cooperation:** Traders took note of External Affairs Minister S Jaishankar has held talks with his Japanese counterpart Takeshi Iwaya focusing on preparing grounds for India-Japan prime ministerial summit talks later this year.

**India's gross GST collections grow 6.2% in June:** Traders overlooked report that India's gross Goods and Services Tax (GST) collection for the month of June stood at Rs 1.85 lakh crore, marking a 6.2% increase compared to the same month last year.

**Global front:** European markets were trading in green, as traders considered the prospect of Federal Reserve rate cuts and hoped for a positive resolution on trade discussions ahead of completion of 90-day tariff pause on July 9. Asian markets ended mixed after Trump criticized Japan's trade policies and threatened to raise import tariffs on the country to 30 or 35 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	83409.69	-287.60	-0.34
NIFTY	25453.40	-88.40	-0.35
MIDCAP	46735.32	-85.65	-0.18
SMLCAP	54483.92	-110.73	-0.20
BSEFMC	20079.88	-24.61	-0.12
HEALTHCARE	44281.68	47.54	0.11
AUTO	53488.50	117.75	0.22
POWER	6856.18	-53.28	-0.77
REALTY	7521.17	-103.90	-1.36
BSE IT	38042.78	14.29	0.04
BANKEX	63690.77	-443.61	-0.69
OIL GAS	27878.99	-47.99	-0.17
METAL	32248.36	458.90	1.44
INDIA VIX	12.44	-0.09	-0.72

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1205	1723	100
BSE	1809	2205	158

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6996	8504	(18)
NSE CASH	105117	100840	4
NSE F&O	152217	122876	24

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.91	3.69	1.24
SENSEX	23.88	4.44	1.12

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	16093	13330	2763
FII	13615	15157	(1543)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Ind. Futures	1884.72	3942.21	(2057)
Ind. Options	1849009.41	1865637.74	(16628)
Stk. Futures	17950.24	17236.18	714
Stk. Options	47206.79	46940.96	266

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.88
BANK NIFTY	1.02	1.14

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.92	96.82	0.10

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.287	6.290	-0.13
USA	4.285	4.194	0.80

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	3343.44	5.38	0.15
Silver	36.32	0.24	0.69
Crude-Oil	66.38	0.88	1.34
Brent-Crude	68.04	0.85	1.24

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 JULY-25 USD-INR	85.76	0.14	0.16
29 JULY-25 EUR-INR	101.09	-0.18	-0.18
29 JULY-25 GBP-INR	117.63	-0.32	-0.28
29 JULY-25 JPY- INR	59.55	-0.55	-0.91

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	25453	25251	25352	25480	25581	25709
SENSEX	83410	82714	83062	83498	83846	84283
NIFTY FUTURES	25546	25359	25452	25574	25667	25789
BANK NIFTY	56999	56359	56679	57154	57474	57948
CNX IT	38879	38265	38572	39046	39353	39826
CNX MIDCAP	59667	59128	59398	59631	59901	60134
CNX SMALLCAP	18977	18780	18878	18995	19094	19211
INDIA VIX	12.44	12.16	12.30	12.48	12.62	12.80

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Buy	Buy	Buy
CNX IT	Buy	Neutral	Neutral
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Neutral

## SECURITIES BAN IN F&O TRADES FOR 03-07-2025

RBLBANK

# TECHNICAL VIEWS



## NIFTY

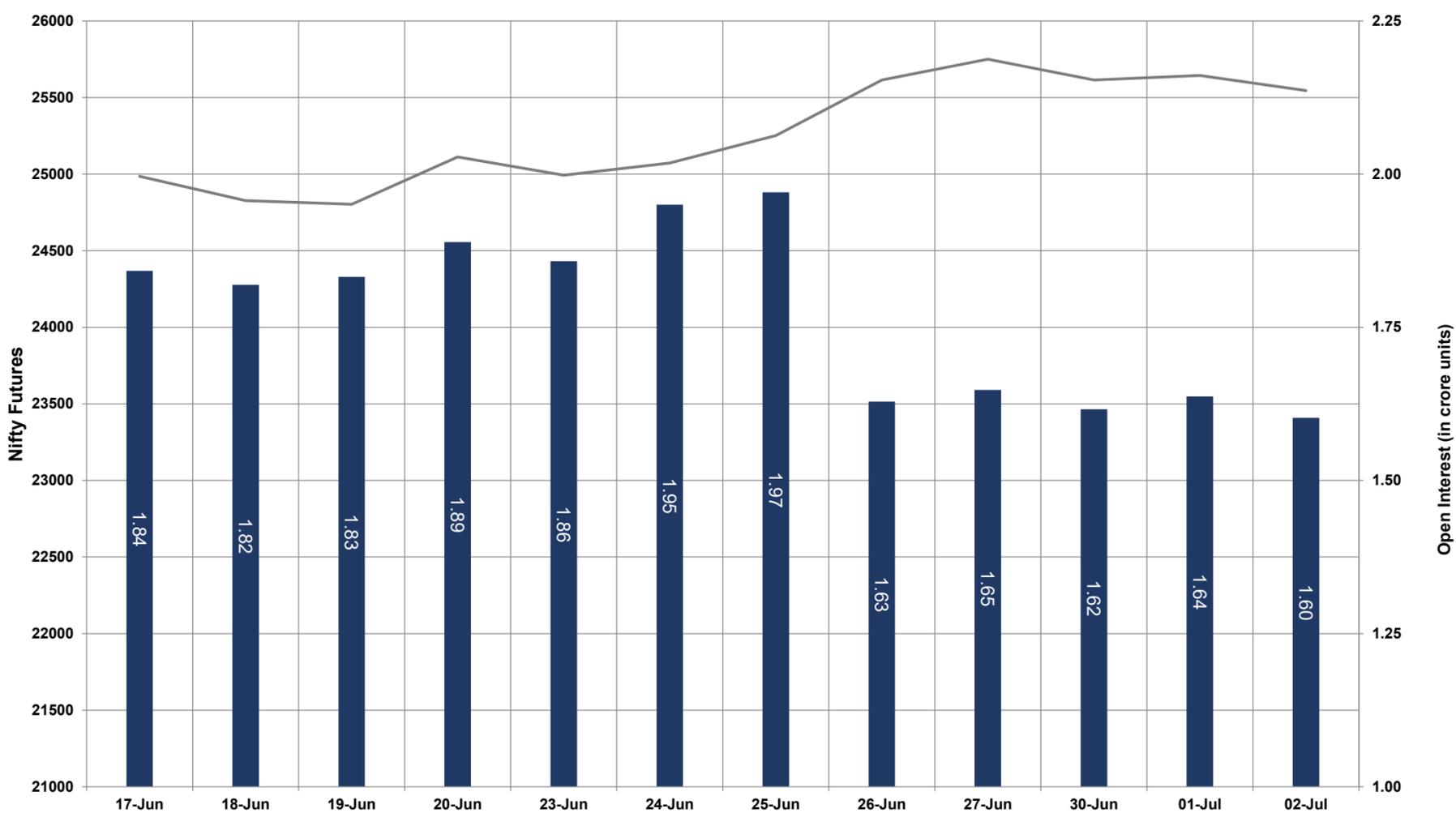


- Nifty Cash = **25453.40 (-0.35%)**
- Resistance levels = **25525** and **25650**
- Support levels = **25350** and **25280**

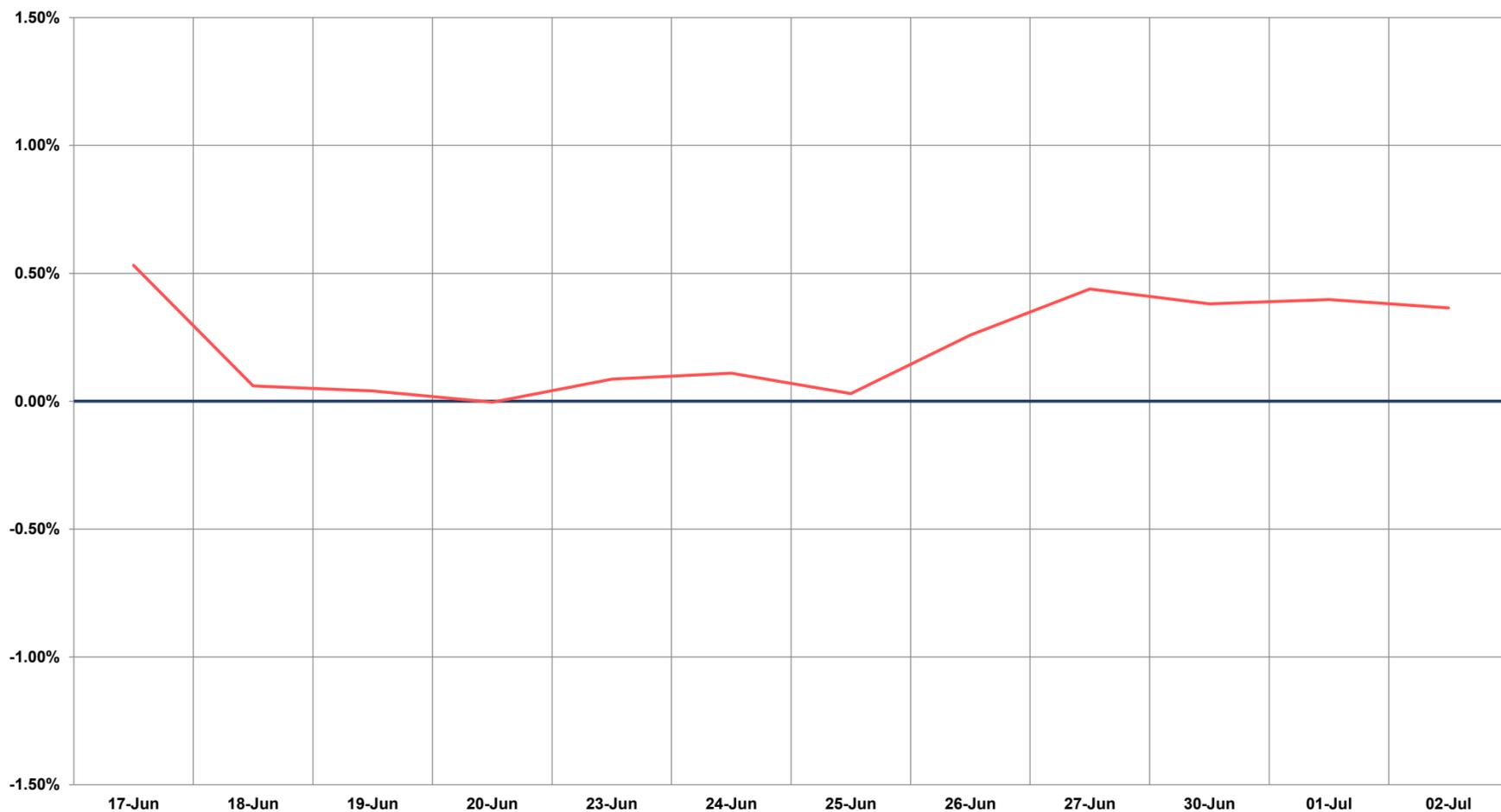
# TECHNICAL VIEWS



## NIFTY FUTURES



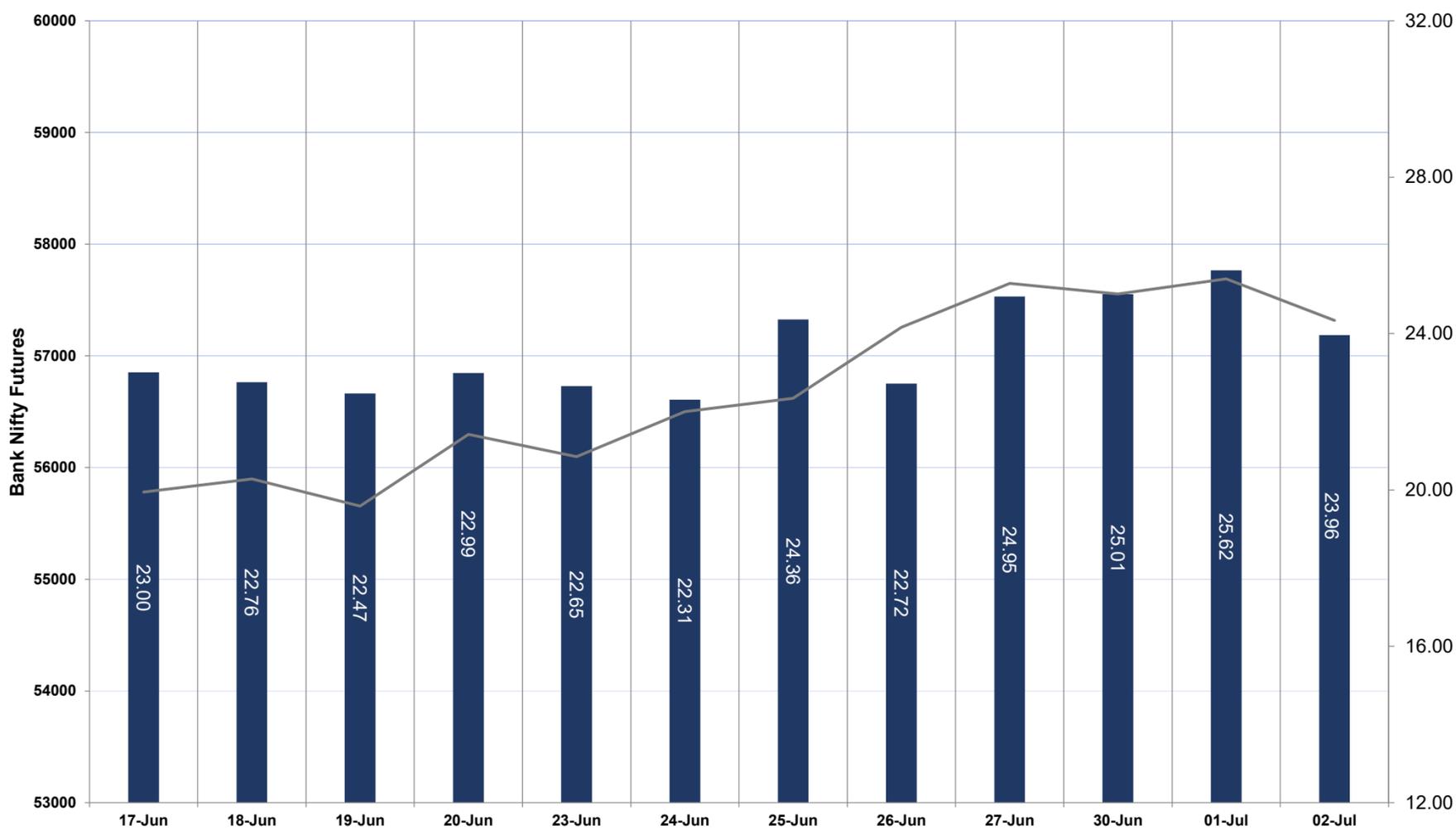
## SPREAD: FUTURE & SPOT



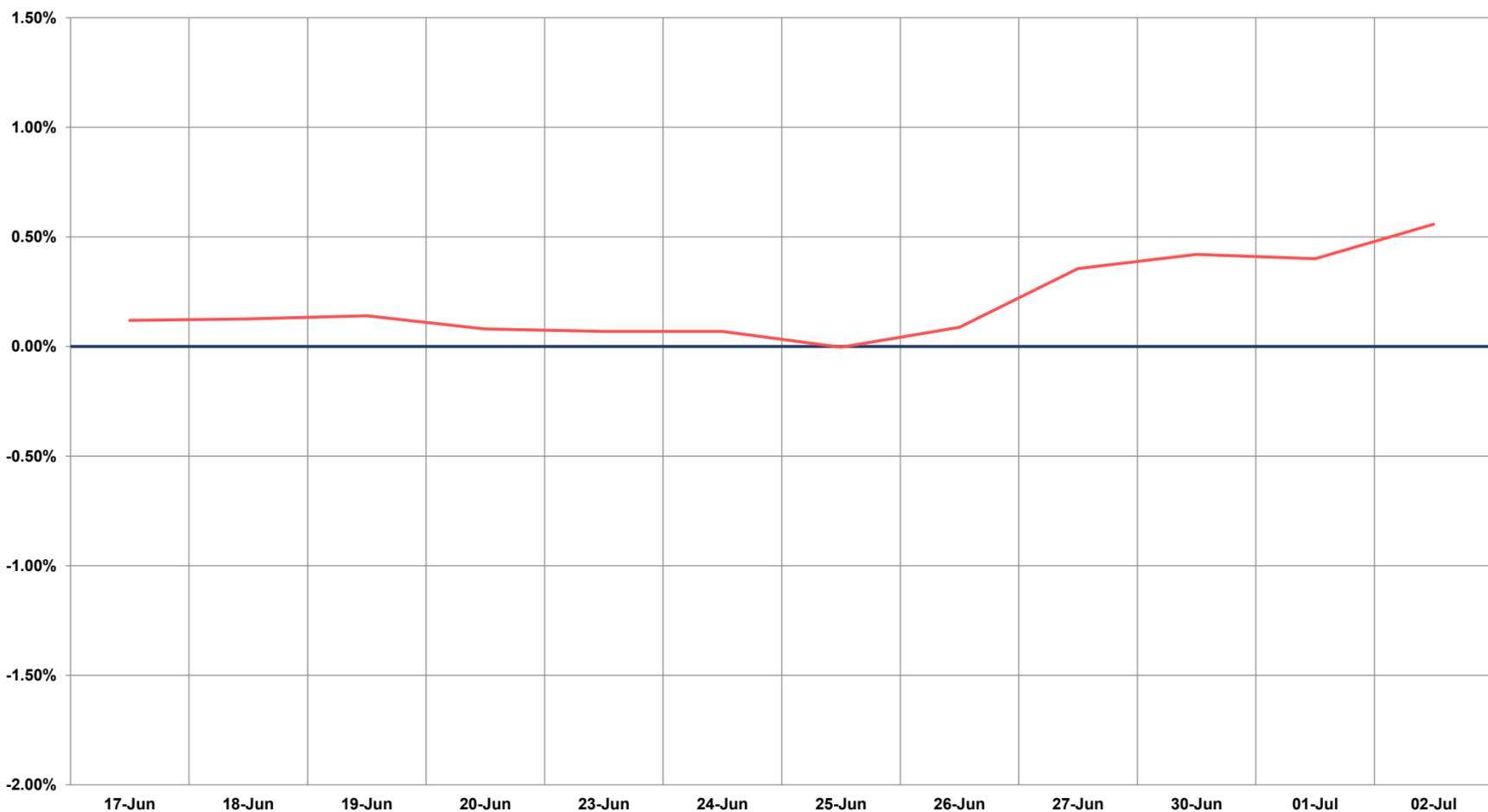
# TECHNICAL VIEWS



## BANK NIFTY FUTURES



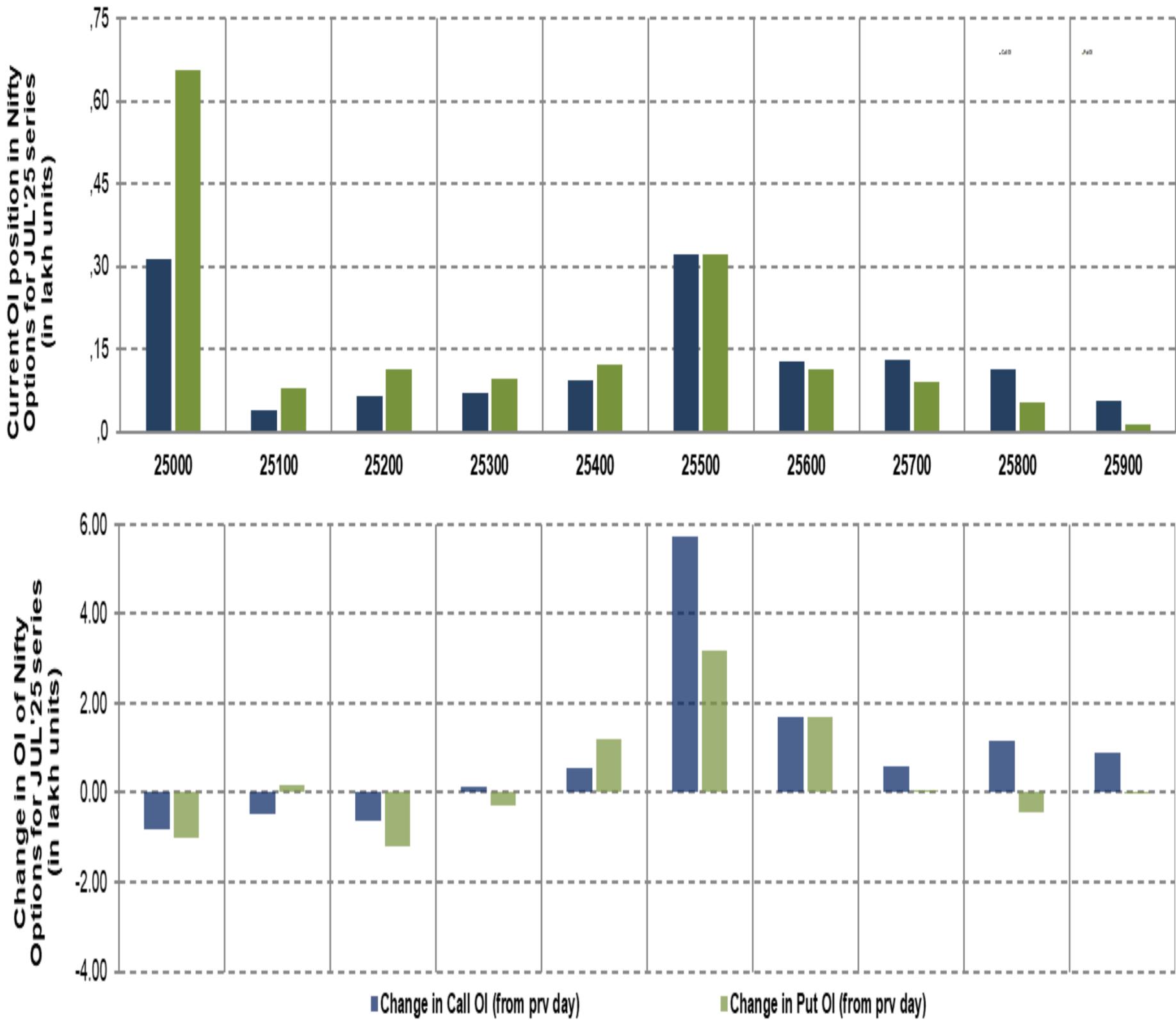
## SPREAD: FUTURE & SPOT



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.57 million in Open Interests is **Strike Price of 25500**
- **Most Active Nifty Put** with a addition of 0.31 millions in Open Interests is **Strike Price of 25000**
- **Maximum Open Interest an outstanding** was 3.23 millions for Calls at **Strike Price of 25500**
- **Maximum Open Interest an outstanding** was 6.55 millions for puts at **Strike Price of 25000**

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