

Derivative Insight

July 10, 2025

Index Snapshot:

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	25,558.80	-0.21%	25,476.10	82.70	25667.5	1338499	3.22%	0.86	0.83	16.64	11.77
Bank Nifty	57,383.60	-0.12%	57,213.55	170.05	57580.4	200614	1.45%	1.00	0.68	19.10	13.17

Option Analysis:

Indian benchmark indices Sensex and Nifty are likely to see a positive opening on July 10, tracking cues from GIFT Nifty trading around 25,569 a short while ago this morning. The Foreign institutional investors (FIIs) bought equities worth Rs 77 crore on July 9, while Domestic institutional investors (DIIs) also bought equities worth Rs 920 crore on the same day.

Institutional Trading Activity NSE & BSE

Category	Buy Value Rs (Cr)	Sell Value Rs (Cr)	Net Value Rs (Cr)
FIIs	12,930.71	12,853.71	77.00
DIIs	13,350.22	12,429.39	920.83
Fii Derivatives	11,52,352.87	11,55,691.28	-3,338.41
Total	11,78,634	11,80,974	-2,341

F & O Turnover:

Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	14,897	-6.8%	76,825
Index Options	16933627.22	-93.4%	8,81,45,125
Stock Futures	70,846	-0.9%	10,21,825
Stock Options	3,45,679	-1.7%	47,64,346
Total	1,73,65,049	-89.1%	9,40,08,121

F & O Highlights:

The maximum Call open interest was placed at the 25,500 strike, followed by the 26,000 and 25,600 strikes. The 25,500 strike also holds the maximum Put open interest, followed by the 25,400 and 25,000 strikes. In terms of writing activity, the maximum Call writing was seen at the 25,500 strike, followed by 25,600 and 25,550 strikes. The maximum Put writing was observed at the 25,500 strike, followed by 24,900 and 25,000 strikes.

The weekly options data suggested that 25,500 is expected to be the crucial zone for the Nifty 50, while the broad trading range is expected to be 25,000–26,000 in the short term.

Stocks in F&O ban: RBL Bank

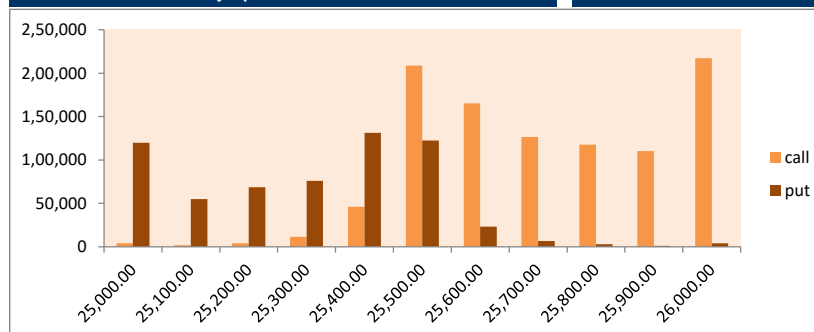
FII Open Interest

FII OI(Rs Cr)	9-Jul-25	Previous	% Change	FII OI (Qty)	9-Jul-25	Previous	% Change
Index Futures	5386.00	5201.00	3.43%	Index Futures	26806.00	25852.00	3.56%
Index Options	33047.00	39594.00	-19.81%	Index Options	165029.00	197576.00	-19.72%
Stock Futures	390963.00	390580.00	0.10%	Stock Futures	5530855.00	5515683.00	0.27%
Stock Options	59598.00	60617.00	-1.71%	Stock Options	845179.00	854162.00	-1.06%
Total	488994.00	495992.00	-1.43%	Total	6567869	6593273	-0.39%

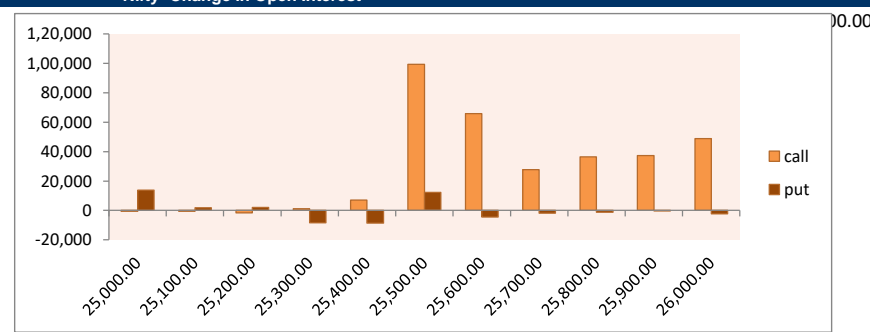
FII Derivatives Statistics-Turnover

Particulars	Buy (Rs Cr)	Sell (Rs Cr)	Net	OI Total (Rs Cr)	Index	Stocks	Total
Index Futures	1745.59	2737.02	-991.43	Future	57994.00	364367.00	422361.00
Index Options	1111788.61	1115075.12	-3286.51	Call	789144.00	153791.00	942935.00
Stock Futures	16857.62	17415.90	-558.28	Put	691975.00	100026.00	792001.00
Stock Options	21961.05	20463.24	1497.81				
Total	1152352.87	1155691.28	-3338.41	Total	1539113.00	618184.00	2157297.00

Nifty Open Interest Data



Nifty -Change in Open Interest



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firm opening on July 2, tracking cues from GIFT Nifty trading around 25,680 a short while ago this morning.

Foreign Institutional Investors (FIIs) net bought equities worth Rs 884 crore while Domestic Institutional Investors (DIIs) purchased Rs 4,286 crore.

The India VIX, which measures expected market volatility, fell sharply by 8.87 percent to 16.42 levels, offering comfort to the bulls. In fact, the index fell below all key moving averages.