

Derivative Insight

July 1, 2025

Index Snapshot:

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	25,614.20	-0.53%	25,517.05	97.15	25733.9	1209881	-1.92%	0.81	0.95	16.92	13.28
Bank Nifty	57,553.60	-0.16%	57,312.75	240.85	57782.6	165279	0.24%	1.08	0.50	19.38	13.76

Option Analysis:

Indian benchmark indices Sensex and Nifty are likely to open flat with positive bias on July 1, tracking cues from GIFT Nifty trading around 25,650.5 a short while ago this morning. The Foreign institutional investors (FIIs) sold equities worth Rs 831 crore on June 30, while Domestic institutional investors (DIIs) purchased equities worth Rs 3497 crore on the same day.

Institutional Trading Activity NSE & BSE

Category	Buy Value Rs (Cr)	Sell Value Rs (Cr)	Net Value Rs (Cr)
FIIs	12,967.60	13,799.10	-831.50
DIIs	15,914.52	12,417.08	3,497.44
Fii Derivatives	11,07,932.65	11,23,036.97	-15,104.32
Total	11,36,815	11,49,253	-12,438

F & O Turnover:

Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	25,722	22.6%	1,32,573
Index Options	11547849.92	-28.2%	5,99,52,819
Stock Futures	74,949	-34.3%	10,49,190
Stock Options	2,98,948	21.6%	40,46,151
Total	1,19,47,470	-25.4%	6,51,80,733

F & O Highlights:

The maximum Call open interest was seen at the 26,000 strike, followed by 25,600 and 25,700 strikes. The maximum Call writing was observed at the 25,600 strike, followed by 25,700 and 25,800 strikes. On the Put side, the 25,500 strike holds the maximum open interest, followed by 25,000 and 25,200 strikes, with the maximum Put writing at the 24,900 strike, followed by 25,200 and 24,800 strikes. The weekly options data suggests that 25,500 is expected to be the key zone for further direction in the Nifty 50. The short-term trading range may lie between 25,200–25,700

Stocks in F&O ban: Nil

Stocks in F&O ban: RBL Bank

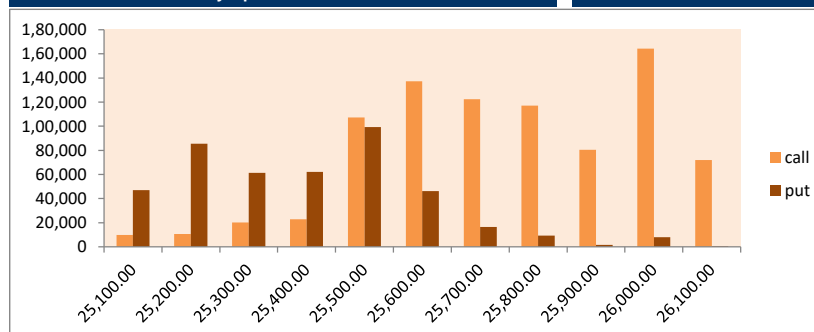
FII Open Interest

FII OI(Rs Cr)	30-Jun-25	Previous	% Change	FII OI (Qty)	30-Jun-25	Previous	% Change
Index Futures	4740.00	4682.00	1.22%	Index Futures	23521.00	23198.00	1.37%
Index Options	28612.00	26965.00	5.76%	Index Options	142634.00	134118.00	5.97%
Stock Futures	389109.00	389466.00	-0.09%	Stock Futures	5460969.00	5459430.00	0.03%
Stock Options	42607.00	36992.00	13.18%	Stock Options	602605.00	522181.00	13.35%
Total	465068.00	458105.00	1.50%	Total	6229729	6138927	1.46%

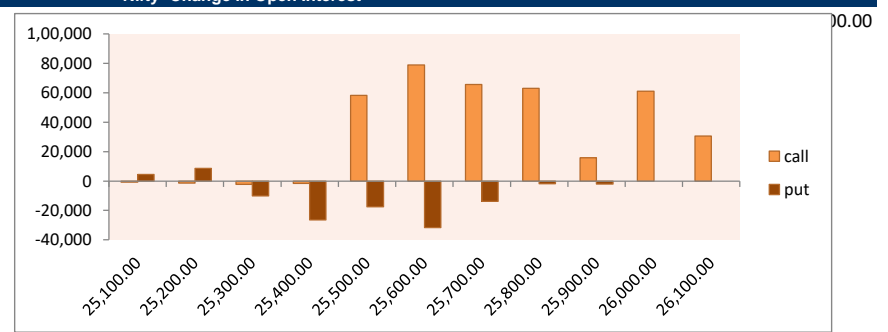
FII Derivatives Statistics-Turnover

Particulars	Buy (Rs Cr)	Sell (Rs Cr)	Net	OI Total (Rs Cr)	Index	Stocks	Total
Index Futures	3070.28	3973.13	-902.85	Future	55795.00	354292.00	410087.00
Index Options	1048007.24	1058911.63	-10904.39	Call	717232.00	93834.00	811066.00
Stock Futures	14669.14	18160.49	-3491.35	Put	602134.00	70866.00	673000.00
Stock Options	42185.99	41991.72	194.27				
Total	1107932.65	1123036.97	-15104.32	Total	1375161.00	518992.00	1894153.00

Nifty Open Interest Data



Nifty -Change in Open Interest



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mutated start on June 20, tracking cues from GIFT Nifty trading around 24,805 a short while ago this

The Foreign institutional investors (FIIs) extended their buying on third consecutive day on June 19 as they bought equities worth Rs 934 crore. On the other hand,

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.