

## Derivative Insight

March 28, 2025

### Index Snapshot:

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	23,777.65	0.41%	23,591.95	185.70	23898.15	795870	-24.03%	1.01	0.98	15.81	14.77
Bank Nifty	51,907.60	0.59%	51,575.85	331.75	52054.7	148601	-19.34%	1.00	1.09	19.40	15.18

### Option Analysis:

Indian benchmark indices Sensex and Nifty 50 are likely see flat opening on March 28 tracking cues from GIFT Nifty trading around 23,753, a short while ago this morning.

The Foreign institutional investors (FIIs) bought equities worth Rs 11,111 crore on March 27, while Domestic institutional investors (DIIs) also bought equities of Rs 2517 crore, on the same day.

### Institutional Trading Activity NSE & BSE

Category	Buy Value Rs (Crs)	Sell Value Rs (Crs)	Net Value Rs (Crs)
FIIs	31,783.75	20,672.50	11,111.25
DIIs	39,853.05	37,335.35	2,517.70
Fii Derivatives	4,733,487.19	4,750,715.71	-17,228.52
<b>Total</b>	<b>4,805,124</b>	<b>4,808,724</b>	<b>-3,600</b>

### F & O Turnover:

Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	44,255	-19.6%	263,016
Index Options	53958234.53	-109.5%	323,515,875
Stock Futures	247,520	-3.9%	4,298,731
Stock Options	350,596	39.7%	5,760,063
<b>Total</b>	<b>54,600,605</b>	<b>-104.8%</b>	<b>333,837,685</b>

### F & O Highlights:

According to the weekly options data, the maximum Call open interest was seen at the 24,500 strike (with 72.65 lakh contracts). This level can act as a key resistance for the Nifty in the short term. It was followed by the 24,000 strike (44.39 lakh contracts), and the 23,800 strike (33.75 lakh contracts). On the Put side, the 23,000 strike holds the maximum Put open interest (with 41.39 lakh contracts), which can act as a key support level for the Nifty. It was followed by the 23,500 strike (40.48 lakh contracts) and the 23,600 strike (35.41 lakh contracts).

Stocks from F&O ban: Nil

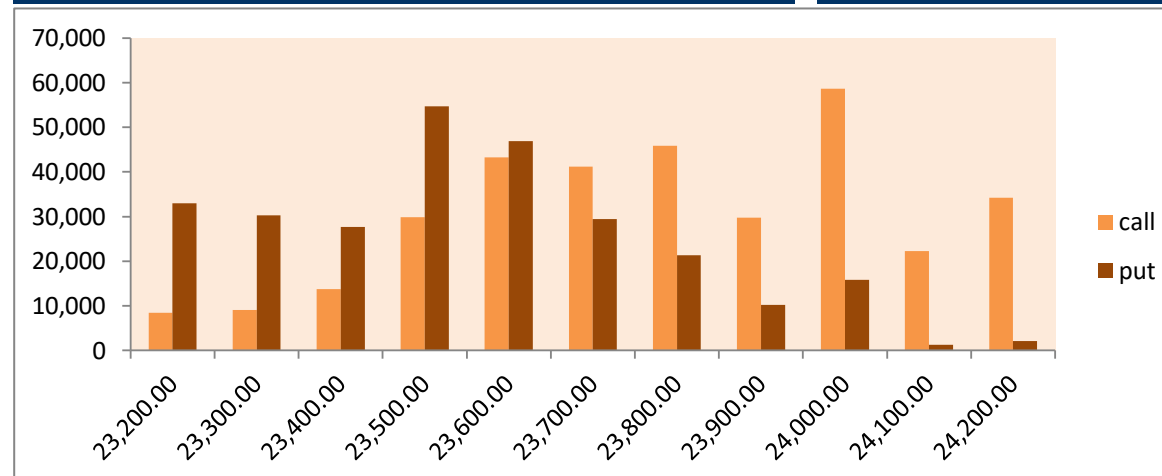
### FII Open Interest

FII OI(Rs Cr)	27-Mar-25	Previous	% Change	FII OI (Qty)	24-Mar-25	Previous	% Change
Index Futures	6971.00	11588.00	-66.23%	Index Futures	44757.00	75114.00	-67.83%
Index Options	32371.00	171139.00	-428.68%	Index Options	209215.00	1113988.00	-432.46%
Stock Futures	343900.00	354740.00	-3.15%	Stock Futures	5601885.00	5819248.00	-3.88%
Stock Options	19907.00	97889.00	-391.73%	Stock Options	337591.00	1645139.00	-387.32%
<b>Total</b>	<b>403149.00</b>	<b>635356.00</b>	<b>-57.60%</b>	<b>Total</b>	<b>6193448</b>	<b>8653489</b>	<b>-39.72%</b>

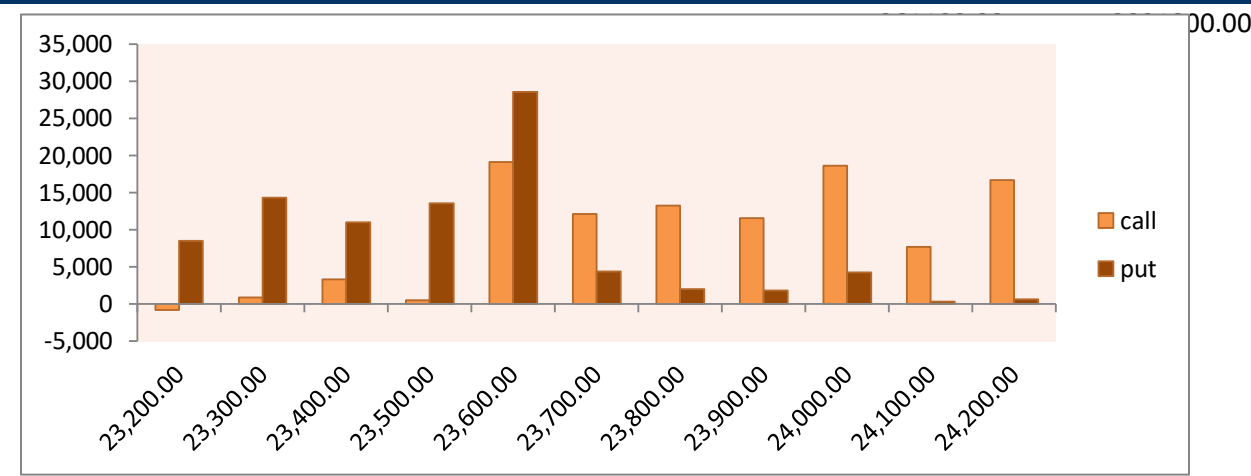
### FII Derivatives Statistics-Turnover

Particulars	Buy (Rs Cr)	Sell (Rs Cr)	Net	OI Total (Rs Cr)	Index	Stocks	Total
Index Futures	8950.82	8111.97	838.85	Future	51800.00	323891.00	375691.00
Index Options	4634748.29	4654697.29	-19949	Call	445045.00	56662.00	501707.00
Stock Futures	54729.15	52241.43	2487.72	Put	447626.00	44540.00	492166.00
Stock Options	35058.93	35665.02	-606.09				
<b>Total</b>	<b>4733487.19</b>	<b>4750715.71</b>	<b>-17228.52</b>	<b>Total</b>	<b>944471.00</b>	<b>425093.00</b>	<b>1369564.00</b>

### Nifty Open Interest Data



### Nifty -Change in Open Interest



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institutional investors (FIIs) bought equities worth Rs 1,462.96 crore on March 18. Domestic institutional in the same day

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