

**Derivative Insight**

July 2, 2025

**Index Snapshot:**

Stocks	Fut	% Change	Spot	Basis	Next Month Future	OI (Rs Cr)	OI % Change	PCR OI	PCR Vol	HV	IV
Nifty	25,643.30	0.11%	25,541.80	101.50	25756.9	1310660	1.28%	0.88	0.92	16.87	12.91
Bank Nifty	57,689.60	0.24%	57,459.45	230.15	57911	181978	2.42%	1.15	0.45	19.33	14.07

**Option Analysis:**

Indian benchmark indices Sensex and Nifty are likely to see a firm opening on July 2, tracking cues from GIFT Nifty trading around 25,680 a short while ago this morning. The Foreign institutional investors (FIIs) extended their selling on July 1 as they sold equities worth Rs 1970 crore, while Domestic institutional investors (DIIs) continued their buying as they bought equities worth Rs 771 crore on the same day.

**F & O Highlights:**

Weekly options data indicated that the Nifty 50 may trade in the 25,400–25,700 range in the near term. Maximum Call open interest was seen at the 26,000 strike, followed by 25,600 and 25,700, with the highest Call writing at 25,600, and then at 26,000 and 26,150. On the Put side, the 25,500 strike held the maximum Put open interest, followed by 25,000 and 25,400, with the most significant Put writing seen at 25,500, followed by 25,400 and 24,800.

Stocks in F&O ban: RBL Bank

**Institutional Trading Activity NSE & BSE**

Category	Buy Value Rs (Cr)	Sell Value Rs (Cr)	Net Value Rs (Cr)
FIIs	11,556.94	13,527.08	-1,970.14
DIIs	12,921.96	12,150.88	771.08
Fii Derivatives	9,38,302.89	9,13,617.81	24,685.08
<b>Total</b>	<b>9,62,782</b>	<b>9,39,296</b>	<b>23,486</b>

**FII Open Interest**

FII OI (Rs Cr)	1-Jul-25	Previous	% Change	FII OI (Qty)	1-Jul-25	Previous	% Change
Index Futures	5156.00	4740.00	8.07%	Index Futures	25530.00	23521.00	7.87%
Index Options	35097.00	28612.00	18.48%	Index Options	174517.00	142634.00	18.27%
Stock Futures	390635.00	389109.00	0.39%	Stock Futures	5482621.00	5460969.00	0.39%
Stock Options	49437.00	42607.00	13.82%	Stock Options	693296.00	602605.00	13.08%
<b>Total</b>	<b>480325.00</b>	<b>465068.00</b>	<b>3.18%</b>	<b>Total</b>	<b>6375964</b>	<b>6229729</b>	<b>2.29%</b>

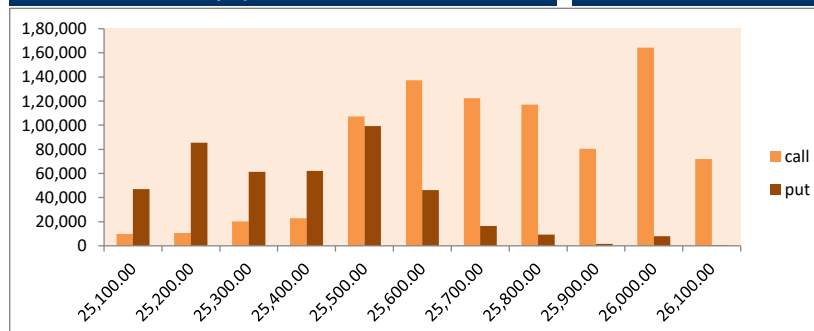
**F & O Turnover:**

Segment	Turnover (Rs.Cr)	% chg	No. of Contracts
Index Futures	15,070	-41.4%	77,305
Index Options	9350004.72	19.0%	4,86,69,490
Stock Futures	78,187	4.3%	10,81,805
Stock Options	3,36,098	-12.4%	44,06,845
<b>Total</b>	<b>97,79,360</b>	<b>18.1%</b>	<b>5,42,35,445</b>

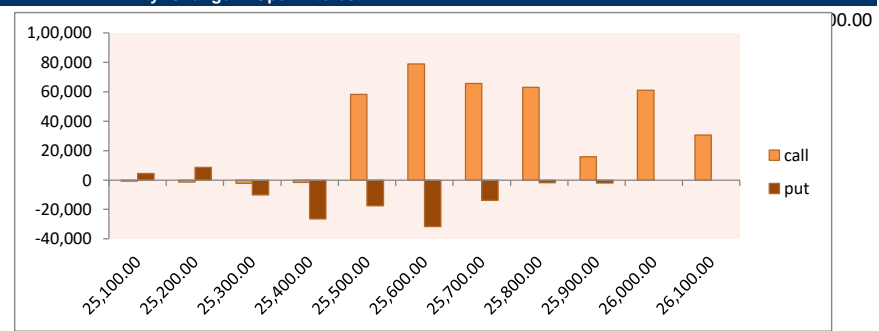
**FII Derivatives Statistics-Turnover**

Particulars	Buy (Rs Cr)	Sell (Rs Cr)	Net	OI Total (Rs Cr)	Index	Stocks	Total
Index Futures	2329.10	2444.77	-115.67	Future	56755.00	357531.00	414286.00
Index Options	872412.88	844765.49	27647.39	Call	751863.00	107990.00	859853.00
Stock Futures	16158.46	17493.40	-1334.94	Put	684021.00	77971.00	761992.00
Stock Options	47402.45	48914.15	-1511.7				
<b>Total</b>	<b>938302.89</b>	<b>913617.81</b>	<b>24685.08</b>	<b>Total</b>	<b>1492639.00</b>	<b>543492.00</b>	<b>2036131.00</b>

**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.**