

Derivatives Snapshot

	Nifty Spot	Nifty Futures	Nifty Futures Prem. / Disc	Nifty Futures Basis	Nifty Futures OI	Nifty Futures Change in OI	Nifty Futures Volume (in cr.)	Highest Total OI Call Strike	Highest Total OI Put Strike	Nifty OI PCR	NSE VIX
Current	14653.05	14644.70	-8.35	53.40	8415600	-1098375	0.83	15000	14000	1.41	23.08
Previous	14485.00	14486.20	1.20	51.20	9513975	-712125	0.95	15000	14000	1.22	23.50
Change	168.05	158.50	-	-	-	-	-	-	-	-	-0.42
% Chg	1.16	1.09	-	-	-	-	-	-	-	-	-1.79

Key Highlights:

- Nifty April Futures ended 158.50 points up @ 14644.70 with a discount of 8.35 points.
- Nifty futures open interest decreased by 10.98 lakh shares with April series total open interest stands at 0.84 crore shares.
- Nifty 15000 call has highest OI, whereas 14000 put holds the highest OI and Banknifty 33000 call has highest OI and 32000 put has highest OI.
- Nifty 14650 call saw addition of 2.38 lakh shares in OI, whereas 14500 put saw addition of 22.89 lakh shares In OI.
- India VIX ended 1.79% down @ 23.08 against the previous close of 23.50

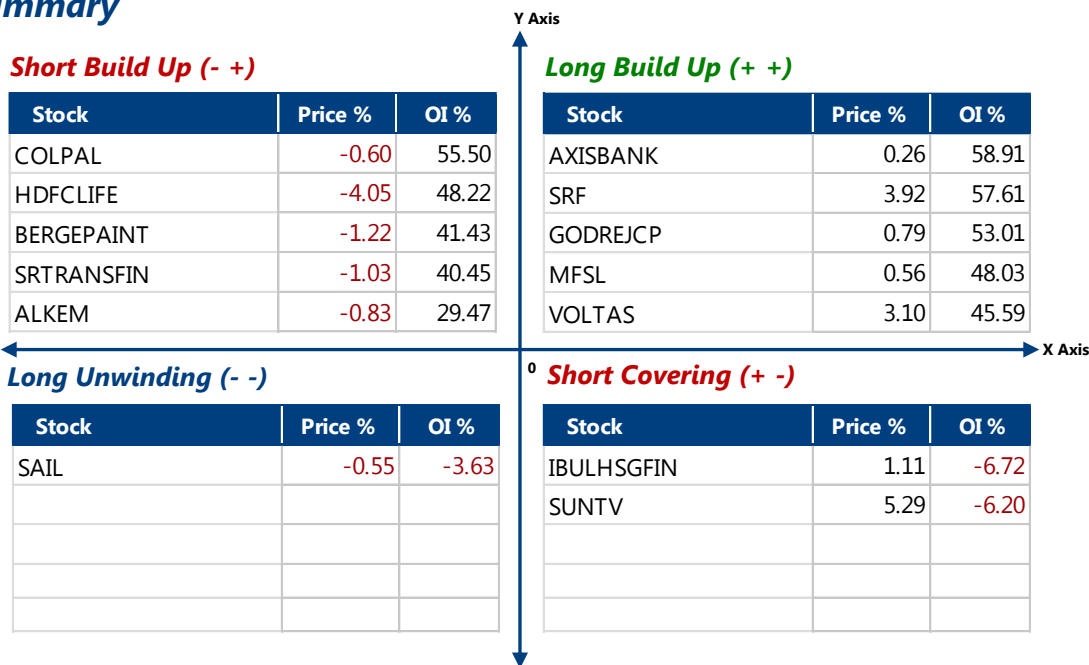
FII Derivatives Statistics

	Buy (in Crs.)	Sell (in Crs.)	Net Buy / Sell (in Crs.)	Cumulative (in Crs.)
INDEX FUTURES	5716.35	5779.91	-63.56	1730
INDEX OPTIONS	243466.77	241437.87	2028.9	33806
STOCK FUTURES	40971.15	40018.09	953.06	3624
STOCK OPTIONS	17354.95	17369.28	-14.33	-1369

Securities in Ban for Trade

Sr. No	Stock Name	Sr. No.	Stock Name
1	SAIL	5	-
2	-	6	-
3	-	7	-
4	-	8	-

Open Interest Summary



- Long Build Up: When price of a particular stock/Index future rises along with the rise in Open Interest.
- Short Build Up: When Price of a particular stock/Index future falls with the rise in Open Interest.
- Short Covering: When price of a particular stock/Index future rises with the fall in Open Interest.
- Long Unwinding: When price of a particular stock/Index future falls along with the fall in Open Interest.