

## All fall down

The Index finally broke the 10700 support which it had been holding for the June series. The Nifty index had been struggling to break free of the 10700-10850 range since the last 14 trading sessions. The bears got a grip over the market right from the opening hour of trade with the selling pressure intensifying by the mid-session. Majority of sectors lost ground, exceptions being IT & PHARMA. The INDIIVIX closed at 13.62%, up 6.46%. OI PCR stood at 1.03.

The bank nifty ended weak, down 178 points over the previous day. OI PCR for the Bank index was noted at 0.69.

FII positions noted mixed action in index futures. Client's data noted significant addition in call longs in the options segment.

Akshay P Bhagwat

akshay.bhagwat@jmfl.com

Tel: (91 22) 6704 3483

Avani Bhatt

avani.bhatt@jmfl.com

Tel: (91 22) 6704 3592

### Index Statistics

Particulars	Close	Previous Close	Change
Nifty Future	10671.00	10757.90	-0.81%
Volumes	181753	154542	17.61%
Open Interest	279958	324384	-13.70%
OIPCR	1.03	1.24	-0.21
Basis	0.00	-11.00	11.00

Banknifty Future	26428.75	26600	-0.64%
Volumes	108027	75396	43.28%
Open Interest	38738	56031	-30.86%
OIPCR	0.69	0.73	-0.04
Basis	5.00	-1.00	6.00
India Vix	13.62	12.74	6.46%

Source: Nseindia.com

### Participant wise Total Open Interest (contracts traded) in Index

Client Type	Index Futures		Options Index			
	Long	Short	Call long	Put long	Call short	Put short
Client	280523	155801	738471	602745	655147	934105
DII	32010	50837	47035	81865	0	0
FII	116514	214759	200289	439778	133495	118096
Pro	24820	32470	138939	182227	336091	254414
TOTAL	453867	453867	1124733	1306615	1124733	1306615

### Participant wise Open Interest (contracts ) daily change

Client Type	Index Futures		Options Index			
	Long	Short	Call long	Put long	Call short	Put short
Client	3957	-2182	156519	-43249	46241	6525
DII	-12	669	0	-187	0	0
FII	5617	8619	-21949	13162	15807	-13019
Pro	1055	3511	-10685	14083	61837	-9697
TOTAL	10617	10617	123884	-16191	123884	-16191

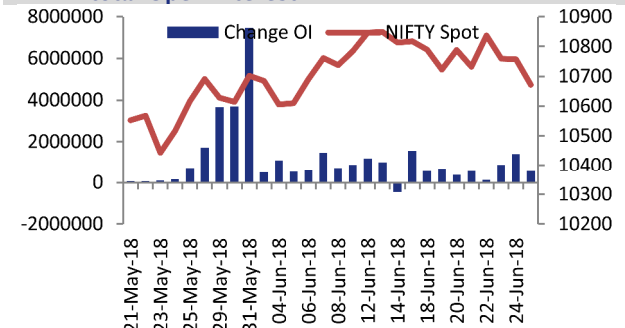
Source: Nseindia.com

Addition in open interest was noted in Nifty Index on a weak price action.

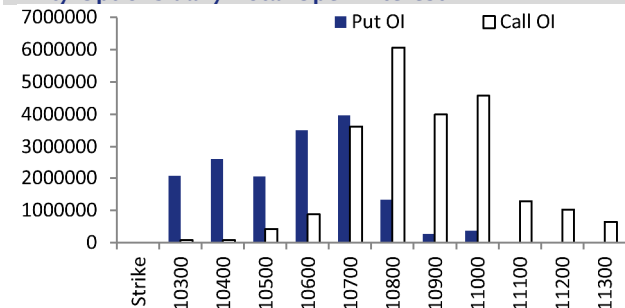
Highest total Open interest for June series in Nifty was noted at 10700 strikes in puts and 10800 strikes in calls. Significant daily Open interest addition was noted at 10700, 10800 strikes in calls. Shedding was evident in 10700, 10800 strikes in puts.

In Bank nifty significant highest open interest in calls was noted at 26000 strike in puts and 27000 calls in monthly June series.

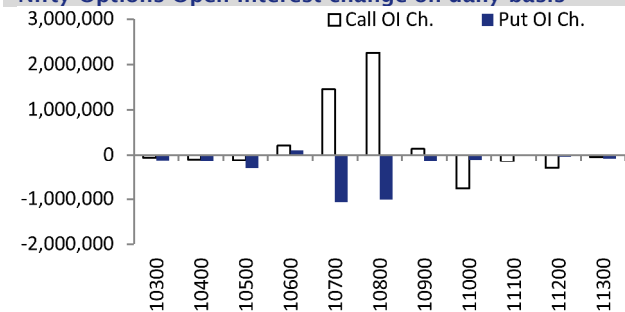
#### NIFTY total Open Interest



#### Nifty Options daily Total Open Interest



#### Nifty Options Open Interest change on daily basis



Source: Nseindia.com

#### Stock Futures Statistics

##### Top 4 Open Interest changes (in percentage)

Stock	Price %	Open Int %
GODREJCP	1.68	17.14
TORNTPHARM	-2.04	14.60
PETRONET	-3.43	4.93
OFSS	-0.77	0.53

##### Top 4 Volume changes (in percentage)

Stock	Price %	Volumes %
DHFL	-1.31	1027.10
RPOWER	-5.18	191.55
HINDUNILVR	-0.57	170.74
BPCL	-7.86	159.55

Source: Nseindia.com

#### Participant wise Open Interest (contracts traded) in Stocks

Client Type	Index Futures		Options Option			
	Long	Short	Call long	Put long	Call short	Put short
Client	1088321	469956	372716	129925	271192	143013
DII	47321	926937	174	0	655	0
FII	698629	496258	37027	31603	45343	27073
Pro	199367	140487	61310	63851	154037	55293
TOTAL	2033638	2033638	471227	225379	471227	225379

#### Participant wise Open Interest (contracts traded) daily change in stocks

Client Type	Index Futures		Options Option			
	Long	Short	Call long	Put long	Call short	Put short
Client	-18915	-2732	5518	-9228	-1053	-2269
DII	6591	-9667	0	0	0	0
FII	5211	919	274	308	-97	-89
Pro	-15317	-10950	490	6086	7432	-476
TOTAL	-22430	-22430	6282	-2834	6282	-2834

Source: Nseindia.com

## Glossary:

OI: Open interest  
PCR: Put call ratio  
INDIA VIX: volatility Index  
Basis: Difference between spot & futures  
FII: Foreign Institutional Investors  
DII: Domestic Institutional Investors  
Pro: Proprietary trades  
CE: calls  
PE: puts  
IV: Implied volatility

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**Admin. Office:** 1st & 2nd Floor, B Wing, Suashish IT Park, Plot No. 68 E, Off. Dattapada Road, Opp. Tata Steel, Borivali (East), Mumbai - 400 066. Tel.: (022) 6761 7000.

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**Chennai:** Seethakathi Business Centre, Unit No. 216, Second Floor, 684-690, Anna Salai (Mount Road), Chennai - 600 002. Tel.: (044) 2829 9888

**Coimbatore:** 3rd Floor, AMI Midtown, 25A-4, DB Road, RS Puram, Coimbatore - 641 002. Tel.: (0422) 402 2400

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**Gurgaon:** Office No 316, 3rd Floor, MGF Metropolis Mall, Sector 28, Main Mehrauli Gurgaon Road, Gurgaon - 122 001. Tel.: (0124) 471 7600

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**Pune:** 205, Business Guild, Opp. Krishna Dining Hall, Law College Road, Erandwane, Pune - 411 004. Tel.: (020) 4903 1600

**Rajkot:** 202, 2nd Floor, Solitaire, Swami Vivekananda Marg, Near Municipal Commissioner's Bungalow, Ramakrishna Nagar, Rajkot-360 002. Tel.: (0281) 619 4000

**Secunderabad:** 305, 3rd Floor, Jade Arcade, Opp. Paradise Hotel, M.G. Road, Secunderabad-500 003. Tel.: (040) 4010 5200

**Surat:** International Commerce Centre, A wing, 2nd flr, 202, Near Majura Gate, Ring Road, Surat-395002. Tel.: (0261) 408 1700

**Tirupati:** 174, 2nd floor, New Balaji Colony, AIR Bypass Road, Tirupati - 517 502, Andhra Pradesh. Tel.: (0877) 668 8100.

**Vadodara:** G1-Ground Floor, "Soham", 49 Alkapuri Society, Opp. HDFC Bank, Alkapuri, Vadodara - 390007. Tel.: (0265) 619 1300

**Vizag:** Door No: 9-1-224/4/3, 1st Floor, Nandan Nirman, CBM Compound, Near Ramatalkies Junction, Visakhapatnam-530 003. Tel.: (0891) 660 3800

## JM Financial Services Ltd.

**Corporate Identity Number:** U67120MH1998PLC115415 | **Compliance officer:** ManishkumarSabu, Tel: 022-67617400, Email: manish.sabu@jmfl.com

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## Research Analyst