

# Rollover Analysis – July 2024

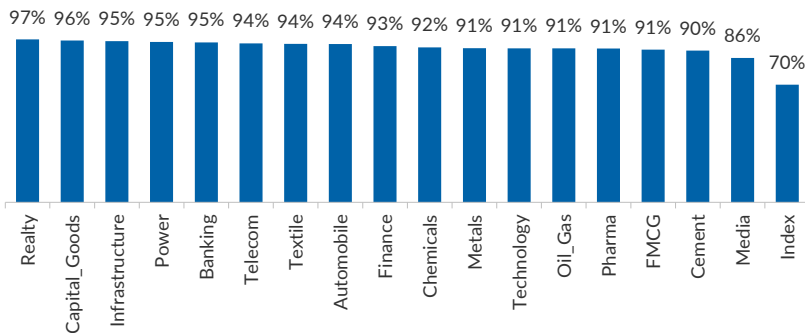
## Nifty retreats off record highs, IT and FMCG indices shine bright!

This month, US key indices witnessed a mixed trend. Failing to surpass levels of \$2500, US Gold slipped below levels of \$2400, while US Silver stayed weak for the consecutive month. Erasing prior month's partial gain, Brent crude revisited levels of 80. Dollar index failed to cling on to higher levels, hovering near levels of 104.

**July series highlight** a) Nifty settled July series marginally up (+1.5%); it scaled record highs above 24800, but on the flip side, it defended levels of 24200 for the better part of the month b) On the back of 10% gains in June series, IT index again stood out as an out-performer (+11%). c) Continuing its northbound voyage in uncharted zone, FMCG index was steady (+10%). d) Pharma and Oil&Gas indices maintained their uptrend (+8%). e) Snapping five series' winning streak, Metal index lost ~6%. f) Post five series' up move, heavy weight BankNifty took a pause (-3.6%).

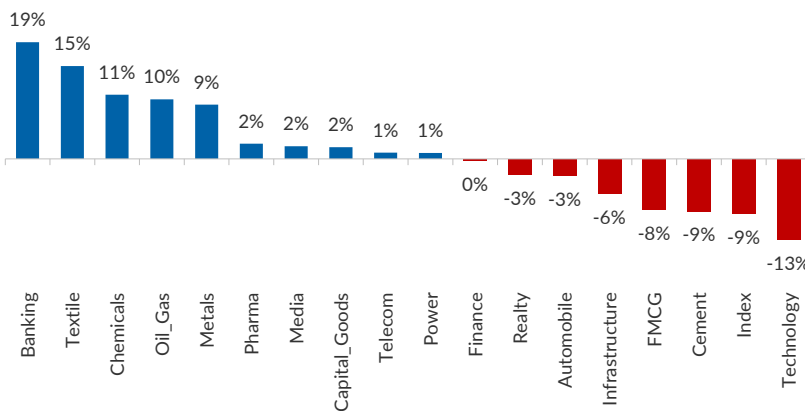
**Nifty's rollovers stood at ~70% (~1.38cr OI) vs 76% (~1.51cr OI) of the prior month.** Nifty' OI base has decreased by 9%. During the month, FII's were aggressively net long on index futures by ~3.9lakh contracts, although in the recent past FII's unwinded longs and added shorts; currently they are net buyers on index future by ~62k contracts.

### Sector-wise rollovers (%)



Source: Bloomberg, NSE, YES Sec

### Exhibit 1: Sector wise open interest change (%)



Source: NSE, YES Sec

### Strategy (Expiry: 29<sup>th</sup> Aug)

Buy Ambuja Cement 700 strike call option near 15

Stop loss is 3

Target is 40

### Rationale:

- Recent consolidation above key support of 640 seems to be in a mature phase. Positive follow-up action would likely resume uptrend.

### Sector wise positioning:

- Given lower implied vols', further consolidation in Nifty is expected between 24200-24800; a decisive break below 24200 is imperative to digest month uptrend and subsequent retracement towards 23800.
- Despite multi-month out-performance, select IT names like HCL tech have more room on the upside; throwback will spell buying opportunity.
- Pharma index witnessed higher rolls, and its internal breadth remained positive. We stay bullish on Lupin and Auro pharma.
- Open interest base has increased in the Banking space. Ratio of BankNifty vs Nifty fell to multi-month lower levels, sustenance above feb'24 low (i.e. 2.05) is crucial to regain upside momentum.
- Metal space is likely to remain choppy, while positive follow-up action and stability is essential in the Auto space to end recent sideways consolidation.
- Mixed action among sectoral indices is expected to continue, hence ideal approach remains to focus on stocks specific action.

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## Exhibit 2: Leaders

Scrip	Price	Price % Chg	OI% Chg	Rolls %
INDIACEM	364	25%	-3%	78%
ONGC	335	25%	46%	79%
PERSISTENT	4,754	17%	-19%	91%
GLENMARK	1,434	17%	-45%	93%
ICICIPRULI	705	17%	-19%	84%

Source: Bloomberg, NSE, YES Sec

## Exhibit 3: Losers

Scrip	Price	Price % Chg	OI% Chg	Rolls %
IDEA	15	-18%	1%	89%
RBLBANK	231	-13%	22%	97%
SIEMENS	6,871	-12%	21%	96%
BANKBARODA	247	-12%	13%	97%
ABB	7,657	-12%	8%	95%

Source: Bloomberg, NSE, YES Sec

## Exhibit 4: Open interest gainers

Scrip	Price	Price % Chg	OI% Chg	Rolls %
GNFC	676	-1%	99%	90%
SHRIRAMFIN	2,700	-9%	90%	97%
POLYCAB	6,447	-8%	72%	95%
CONCOR	1,020	-3%	69%	94%
MGL	1,758	16%	67%	87%

Source: Bloomberg, NSE, YES Sec

## Exhibit 5: Open interest losers

Scrip	Price	Price % Chg	OI% Chg	Rolls %
MFSL	1,098	12%	-35%	95%
TVSMOTOR	2,464	4%	-31%	90%
APOLLOTYRE	540	5%	-29%	82%
PFC	526	9%	-28%	94%
HDFCLIFE	686	15%	-27%	81%

Source: Bloomberg, NSE, YES Sec

## Exhibit 6: High rollover

Scrip	Price	Price % Chg	OI% Chg	Rolls %
CHOLAFIN	1,370	-5%	-4%	98%
ZYDUSLIFE	1,211	14%	43%	98%
INDIGO	4,462	5%	-11%	98%
ATUL	7,360	16%	55%	98%
POWERGRID	338	1%	4%	98%

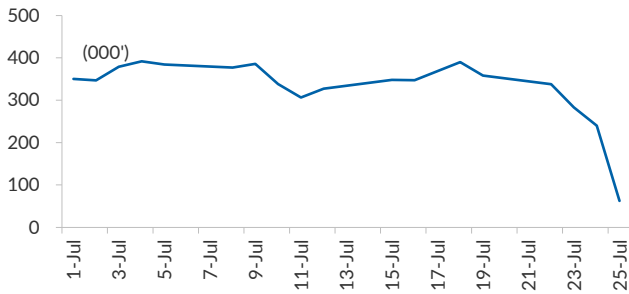
Source: Bloomberg, NSE, YES Sec

## Exhibit 7: Low rollover

Scrip	Price	Price % Chg	OI% Chg	Rolls %
ITC	492	15%	-8%	61%
GRASIM	2,803	6%	-24%	66%
DEEPAKNTR	2,939	16%	-2%	67%
PEL	945	3%	-22%	74%
BERGEPAIN	530	5%	-26%	77%

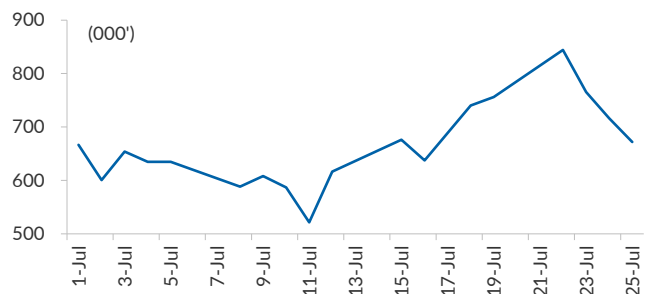
Source: Bloomberg, NSE, YES Sec

**Exhibit 8: FII's Index futures net positions**



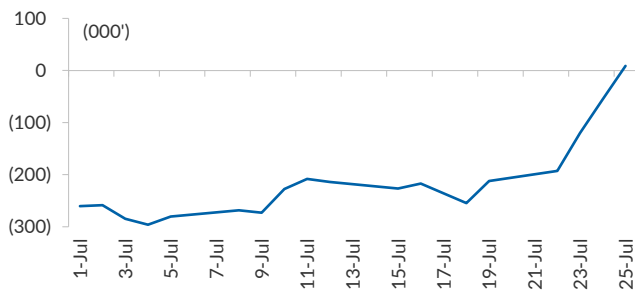
Source: Bloomberg, NSE, YES Sec

**Exhibit 9: FII's Stock futures net position**



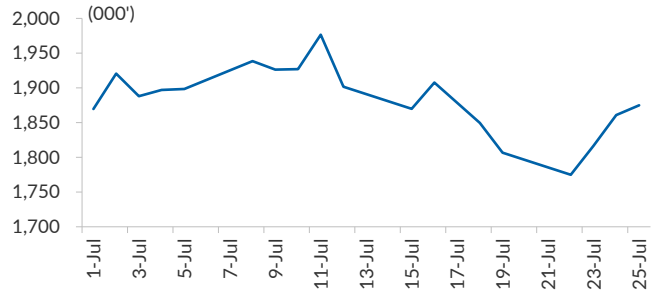
Source: Bloomberg, NSE, YES Sec

**Exhibit 10: Client Index futures net positions**



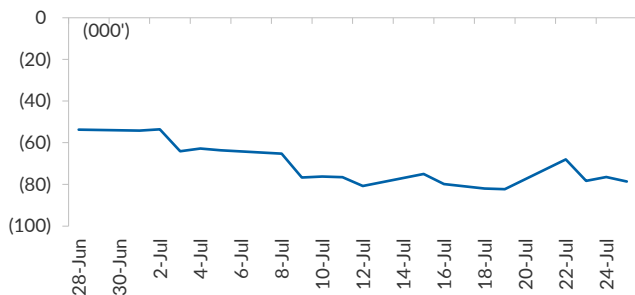
Source: Bloomberg, NSE, YES Sec

**Exhibit 11: Client Stock futures net position**



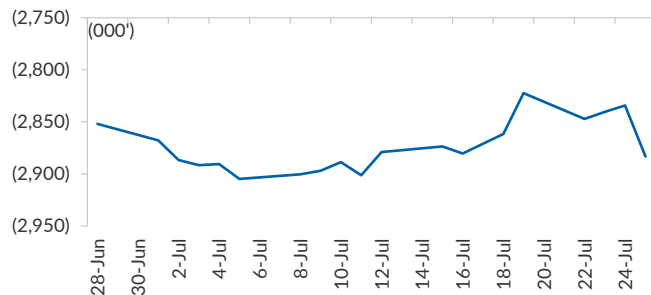
Source: Bloomberg, NSE, YES Sec

**Exhibit 12: DII Index futures net positions**



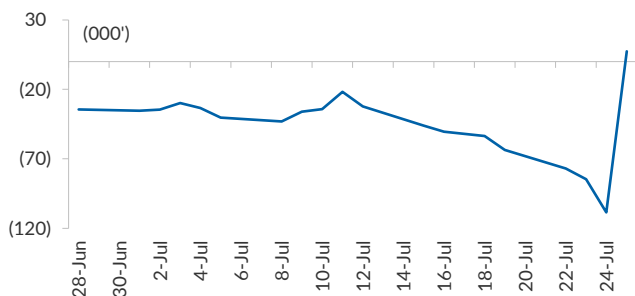
Source: Bloomberg, NSE, YES Sec

**Exhibit 13: DII Stock futures net position**



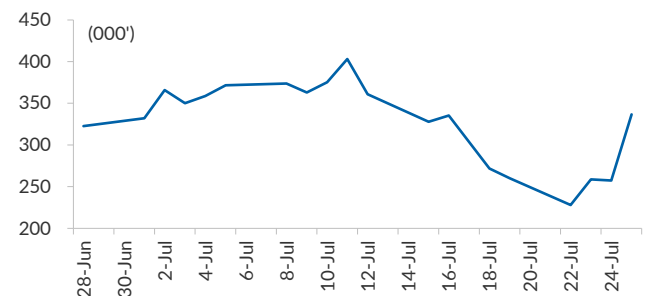
Source: Bloomberg, NSE, YES Sec

**Exhibit 14: Pro Index futures net positions**



Source: Bloomberg, NSE, YES Sec

**Exhibit 15: Pro Stock futures net position**



Source: Bloomberg, NSE, YES Sec

## Exhibit 16: Rollovers Data

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
<b>Automobile</b>			<b>-2.7%</b>	<b>93.8%</b>	<b>329,242,905</b>	<b>338,444,195</b>	
APOLLOTYRE	540	4.8%	-29.2%	81.9%	10,412,500	14,705,000	Short Covering
ASHOKLEY	234	-4.1%	-3.2%	96.4%	69,450,000	71,755,000	Long unwinding
BAJAJ-AUTO	9,326	-1.7%	-8.6%	93.3%	1,838,100	2,010,225	Long unwinding
BALKRISIND	3,177	-1.3%	15.8%	96.8%	2,097,600	1,811,400	Short build up
BHARATFORG	1,602	-5.1%	25.0%	93.3%	8,065,000	6,452,500	Short build up
BOSCHLTD	34,441	2.8%	0.3%	95.1%	297,650	296,875	Long build up
EICHERMOT	4,855	2.4%	4.3%	92.3%	3,274,075	3,139,500	Long build up
ESCORTS	4,085	-1.9%	23.0%	95.6%	1,542,750	1,254,000	Short build up
EXIDEIND	544	-4.2%	5.9%	93.1%	24,523,200	23,164,200	Short build up
HEROMOTOCO	5,399	-2.3%	15.0%	97.8%	4,248,900	3,695,400	Short build up
M&M	2,825	-1.8%	-5.6%	96.4%	13,128,500	13,913,200	Long unwinding
MARUTI	12,455	2.0%	15.0%	91.4%	3,534,700	3,074,950	Long build up
MOTHERSON	192	-1.1%	3.3%	96.2%	117,817,400	114,082,800	Short build up
MRF	138,351	9.7%	5.6%	95.4%	60,530	57,345	Long build up
TATAMOTORS	1,096	12.4%	-11.1%	96.4%	64,377,500	72,377,250	Short Covering
TVSMOTOR	2,464	4.4%	-31.3%	89.6%	4,574,500	6,654,550	Short Covering
<b>Banking</b>			<b>19.2%</b>	<b>94.7%</b>	<b>1,900,805,500</b>	<b>1,594,628,550</b>	
AUBANK	632	-5.2%	6.2%	82.5%	23,784,000	22,393,000	Short build up
AXISBANK	1,181	-8.7%	16.8%	95.0%	51,209,375	43,858,750	Short build up
BANDHANBNK	186	-7.9%	7.8%	93.4%	103,947,200	96,448,800	Short build up
BANKBARODA	247	-12.3%	13.2%	96.9%	172,560,375	152,398,350	Short build up
CANBK	113	-5.3%	13.5%	97.2%	277,080,750	244,167,750	Short build up
CUB	159	-5.7%	24.9%	92.9%	27,480,000	22,005,000	Short build up
FEDERALBNK	205	15.0%	8.8%	91.3%	94,505,000	86,885,000	Long build up
HDFCBANK	1,628	-4.6%	28.3%	97.2%	176,348,700	137,489,000	Short build up
ICICIBANK	1,196	-2.2%	3.7%	97.6%	84,250,600	81,274,900	Short build up
IDFCFIRSTB	75	-9.3%	26.9%	95.3%	444,720,000	350,362,500	Short build up
INDUSINDBK	1,385	-7.3%	14.0%	95.2%	29,122,500	25,550,000	Short build up
KOTAKBANK	1,783	-2.8%	8.0%	97.4%	36,350,000	33,668,000	Short build up
PNB	118	-2.0%	48.3%	95.7%	230,224,000	155,288,000	Short build up
RBLBANK	231	-12.7%	22.3%	96.6%	68,017,500	55,617,500	Short build up
SBIN	853	0.5%	-6.9%	96.5%	81,205,500	87,222,000	Short Covering
<b>Capital_Goods</b>			<b>1.9%</b>	<b>95.9%</b>	<b>310,167,184</b>	<b>304,308,314</b>	
ABB	7,657	-11.6%	8.2%	94.6%	1,534,500	1,417,750	Short build up
ASTRAL	2,190	-8.8%	13.4%	94.1%	2,982,609	2,630,289	Short build up

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
BEL	302	-1.4%	4.0%	96.5%	152,372,400	146,527,050	Short build up
BHEL	313	4.7%	-9.0%	95.8%	72,990,750	80,214,750	Short Covering
CROMPTON	448	7.4%	15.2%	97.0%	22,764,600	19,758,600	Long build up
CUMMINSIND	3,639	-10.0%	27.8%	97.8%	5,346,000	4,184,400	Short build up
DIXON	10,989	-6.7%	17.2%	94.3%	1,890,800	1,612,700	Short build up
HAL	4,846	-8.9%	-5.7%	93.3%	11,684,100	12,387,300	Long unwinding
HAVELLS	1,838	-1.5%	17.2%	97.8%	8,372,500	7,144,500	Short build up
LT	3,638	1.4%	-0.5%	97.0%	16,120,650	16,205,400	Short Covering
POLYCAB	6,447	-8.1%	71.9%	95.3%	3,302,875	1,920,875	Short build up
SIEMENS	6,871	-12.3%	21.4%	95.6%	2,169,000	1,787,100	Short build up
VOLTAS	1,474	-2.4%	1.4%	97.2%	8,636,400	8,517,600	Short build up
<b>Cement</b>			<b>-8.6%</b>	<b>89.9%</b>	<b>71,864,325</b>	<b>78,632,150</b>	
ACC	2,599	-2.0%	-9.9%	96.1%	4,382,400	4,864,200	Long unwinding
AMBUJACEM	681	2.5%	-16.9%	96.7%	31,322,700	37,688,400	Short Covering
DALBHARAT	1,780	-1.4%	13.1%	90.1%	4,218,225	3,729,000	Short build up
GRASIM	2,803	5.9%	-24.2%	65.5%	6,423,250	8,478,750	Short Covering
INDIACEM	364	25.3%	-2.7%	78.3%	12,771,600	13,119,600	Short Covering
JKCEMENT	4,311	-4.3%	18.9%	94.5%	558,125	469,500	Short build up
RAMCOCEM	803	-4.7%	23.9%	94.2%	9,682,350	7,813,200	Short build up
SHREECEM	27,609	-1.5%	-23.1%	96.9%	217,675	283,100	Long unwinding
ULTRACEMCO	11,434	-1.6%	4.6%	97.1%	2,288,000	2,186,400	Short build up
<b>Chemicals</b>			<b>10.6%</b>	<b>91.8%</b>	<b>84,841,425</b>	<b>76,736,025</b>	
AARTIIND	696	0.5%	1.2%	97.0%	11,878,000	11,732,000	Long build up
ATUL	7,360	15.6%	54.9%	98.0%	873,400	564,000	Long build up
CHAMBLFERT	488	-2.7%	22.7%	92.9%	9,496,200	7,742,500	Short build up
COROMANDEL	1,595	3.4%	-5.8%	94.0%	3,508,400	3,723,300	Short Covering
DEEPAKNTR	2,939	16.5%	-1.5%	67.4%	1,758,900	1,785,900	Short Covering
GNFC	676	-0.7%	98.8%	89.5%	6,147,700	3,092,700	Short build up
NAVINFLUOR	3,544	-2.6%	18.6%	94.8%	1,688,225	1,423,625	Short build up
PIIND	4,024	4.5%	0.1%	95.1%	1,711,000	1,709,250	Long build up
TATACHEM	1,054	-4.1%	2.4%	92.3%	9,412,700	9,193,250	Short build up
UPL	533	-6.7%	7.3%	96.8%	38,366,900	35,769,500	Short build up
<b>Finance</b>			<b>-0.3%</b>	<b>92.6%</b>	<b>608,319,101</b>	<b>610,235,982</b>	
ABCAPITAL	220	-7.2%	13.7%	96.4%	73,553,400	64,686,600	Short build up
BAJAJFINSV	1,582	-2.0%	-0.1%	96.1%	12,581,000	12,598,500	Long unwinding
BAJFINANCE	6,682	-7.3%	31.5%	95.8%	10,567,125	8,035,750	Short build up
CANFINHOME	833	-8.6%	11.0%	88.7%	5,656,950	5,096,325	Short build up

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
CHOLAFIN	1,370	-5.1%	-3.9%	98.2%	8,003,125	8,330,625	Long unwinding
HDFCAMC	4,089	0.5%	7.3%	95.3%	2,839,500	2,647,500	Long build up
HDFCLIFE	686	15.2%	-27.2%	80.7%	26,059,000	35,777,500	Short Covering
ICICIGI	1,970	9.1%	4.2%	93.1%	4,390,500	4,212,500	Long build up
ICICIPRULI	705	16.7%	-19.0%	83.8%	9,997,500	12,337,500	Short Covering
IDFC	112	-8.6%	9.6%	95.7%	109,680,000	100,090,000	Short build up
LICHSGFIN	763	-3.8%	-3.3%	94.5%	28,150,000	29,119,000	Long unwinding
M&MFIN	285	-4.0%	4.3%	95.5%	35,646,000	34,176,000	Short build up
MANAPPURAM	206	-2.9%	24.1%	95.5%	61,173,000	49,311,000	Short build up
MFSL	1,098	12.2%	-35.2%	94.9%	3,305,600	5,104,800	Short Covering
MUTHOOTFIN	1,751	-4.8%	7.2%	92.5%	4,463,250	4,164,050	Short build up
PEL	945	3.5%	-22.1%	73.7%	10,568,250	13,566,750	Short Covering
PFC	526	8.9%	-27.9%	94.0%	46,787,000	64,880,400	Short Covering
RECLTD	609	16.2%	-20.1%	94.4%	45,298,000	56,698,000	Short Covering
SBICARD	704	-3.8%	34.8%	97.8%	22,412,800	16,620,800	Short build up
SBILIFE	1,703	15.6%	-26.3%	86.9%	7,022,625	9,524,250	Short Covering
SHRIRAMFIN	2,700	-8.6%	90.2%	97.0%	8,335,200	4,382,700	Short build up
LTF	175	-3.2%	4.3%	96.3%	71,829,276	68,875,432	Short build up
<b>FMCG</b>			<b>-8.3%</b>	<b>90.5%</b>	<b>255,109,770</b>	<b>278,293,600</b>	
ASIANPAINT	2,911	0.8%	5.3%	93.9%	12,631,400	11,991,800	Long build up
BALRAMCHIN	451	4.5%	-24.1%	93.7%	7,177,600	9,451,200	Short Covering
BATAINDIA	1,590	9.5%	-5.5%	92.8%	3,237,000	3,426,375	Short Covering
BERGEPAIN	530	5.3%	-25.6%	77.3%	14,732,520	19,793,400	Short Covering
BRITANNIA	5,803	6.2%	-5.0%	90.9%	2,459,200	2,588,800	Short Covering
COLPAL	3,171	10.8%	16.7%	93.6%	3,385,900	2,901,500	Long build up
DABUR	635	5.6%	-11.7%	91.6%	14,908,750	16,877,500	Short Covering
GODREJCP	1,479	7.8%	14.0%	93.6%	6,665,500	5,847,000	Long build up
HINDUNILVR	2,719	9.7%	-17.4%	81.5%	15,177,300	18,370,500	Short Covering
INDIAMART	3,016	14.4%	54.6%	90.1%	1,593,300	1,030,800	Long build up
ITC	492	15.2%	-7.8%	60.5%	100,529,600	109,062,400	Short Covering
JUBLFOOD	577	4.4%	-6.5%	94.8%	19,540,000	20,890,000	Short Covering
MARICO	678	10.1%	-24.3%	96.2%	11,475,600	15,160,800	Short Covering
NESTLEIND	2,491	-1.7%	15.3%	95.7%	6,730,200	5,837,200	Short build up
PIDILITIND	3,131	-0.9%	12.4%	94.7%	2,388,500	2,124,500	Short build up
TATACONSUM	1,229	12.6%	-23.7%	94.0%	9,277,650	12,160,350	Short Covering
TITAN	3,428	1.0%	16.2%	95.6%	9,516,150	8,191,575	Long build up
UBL	2,045	2.5%	-5.1%	91.7%	2,156,000	2,272,000	Short Covering

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
UNITDSPR	1,450	12.2%	11.7%	97.5%	11,527,600	10,315,900	Long build up
<b>Index</b>			<b>-9.0%</b>	<b>69.7%</b>	<b>13,775,500</b>	<b>19,812,160</b>	
NIFTY	24,455	1.5%	-9.0%	69.7%	13,775,500	15,142,850	Short Covering
<b>Infrastructure</b>			<b>-5.7%</b>	<b>95.5%</b>	<b>278,802,425</b>	<b>295,519,900</b>	
ADANIENT	2,994	-6.4%	6.4%	95.0%	16,911,000	15,896,400	Short build up
ADANIPTS	1,494	0.4%	-8.1%	97.8%	26,882,400	29,262,000	Short Covering
CONCOR	1,020	-3.4%	68.8%	93.9%	20,316,000	12,037,000	Short build up
GMRINFRA	95	-5.0%	-11.4%	95.6%	186,232,500	210,116,250	Long unwinding
INDIGO	4,462	5.2%	-11.1%	98.1%	7,695,900	8,652,000	Short Covering
IRCTC	972	-2.6%	6.2%	92.4%	20,764,625	19,556,250	Short build up
<b>Media</b>			<b>2.1%</b>	<b>85.5%</b>	<b>10,129,908</b>	<b>9,924,422</b>	
SUNTV	818	7.5%	12.1%	80.3%	6,042,000	5,388,000	Long build up
PVRINOX	-	-	-	-	-	-	-
<b>Metals</b>			<b>8.9%</b>	<b>91.4%</b>	<b>826,897,425</b>	<b>759,124,550</b>	
COALINDIA	494	5.0%	-8.7%	95.6%	52,829,700	57,888,600	Short Covering
HINDALCO	646	-6.2%	-0.2%	94.1%	40,520,200	40,609,800	Long unwinding
HINDCOPPER	311	-3.1%	-2.5%	97.5%	33,596,700	34,450,000	Long unwinding
JINDALSTEL	941	-10.8%	52.3%	93.4%	17,792,500	11,683,125	Short build up
JSWSTEEL	879	-6.5%	20.6%	84.9%	19,099,125	15,832,125	Short build up
NATIONALUM	185	-0.5%	-19.7%	96.7%	54,472,500	67,807,500	Long unwinding
NMDC	232	-6.4%	-2.3%	87.9%	84,141,000	86,085,000	Long unwinding
SAIL	143	-0.7%	14.9%	85.7%	123,912,000	107,876,000	Short build up
TATASTEEL	158	-9.8%	19.3%	94.2%	251,680,000	210,903,000	Short build up
VEDL	434	-2.4%	18.1%	83.6%	148,853,700	125,989,400	Short build up
<b>Oil_Gas</b>			<b>9.8%</b>	<b>91.2%</b>	<b>626,388,675</b>	<b>570,566,900</b>	
BPCL	329	7.6%	7.4%	94.2%	72,343,800	67,338,000	Long build up
GAIL	230	4.9%	-10.8%	96.9%	115,852,725	129,879,675	Short Covering
GUJGASLTD	642	5.1%	-14.4%	86.5%	7,255,000	8,480,000	Short Covering
HINDPETRO	377	12.2%	22.0%	94.4%	58,072,950	47,605,725	Long build up
IGL	537	10.6%	-5.6%	95.9%	13,772,000	14,588,750	Short Covering
IOC	178	8.2%	18.0%	89.4%	179,736,375	152,260,875	Long build up
MGL	1,758	16.4%	67.1%	87.2%	2,432,800	1,455,600	Long build up
ONGC	335	24.6%	45.6%	79.2%	108,595,025	74,561,025	Long build up
PETRONET	368	15.3%	-22.1%	95.0%	28,215,000	36,234,000	Short Covering
RELIANCE	2,988	-2.7%	5.1%	93.7%	40,113,000	38,163,250	Short build up

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
<b>Pharma</b>			<b>2.5%</b>	<b>91.1%</b>	<b>179,088,595</b>	<b>174,741,745</b>	
ABBOTINDIA	28,169	3.8%	-7.0%	97.8%	144,520	155,320	Short Covering
ALKEM	5,214	5.1%	9.8%	97.5%	1,559,500	1,419,800	Long build up
APOLLOHOSP	6,406	3.1%	-23.7%	94.4%	1,521,000	1,994,500	Short Covering
AUROPHARMA	1,370	14.4%	-2.3%	89.1%	12,723,700	13,020,150	Short Covering
BIOCON	364	4.7%	-9.4%	96.8%	46,342,500	51,140,000	Short Covering
CIPLA	1,498	0.4%	5.0%	95.5%	10,322,650	9,833,850	Long build up
DIVISLAB	4,550	0.0%	13.5%	90.1%	2,347,400	2,067,800	Short build up
DRREDDY	6,859	10.2%	2.8%	90.9%	2,807,250	2,730,250	Long build up
GLENMARK	1,434	16.9%	-45.2%	93.0%	4,628,400	8,453,500	Short Covering
GRANULES	552	10.0%	7.8%	84.4%	9,768,000	9,064,000	Long build up
IPCALAB	1,262	15.2%	-26.0%	95.2%	2,360,150	3,190,200	Short Covering
LALPATHLAB	3,001	8.8%	-10.4%	90.2%	924,900	1,031,700	Short Covering
LAURUSLABS	436	2.4%	19.1%	79.6%	18,506,200	15,538,000	Long build up
LUPIN	1,815	14.3%	54.8%	89.5%	10,836,225	7,000,175	Long build up
METROPOLIS	2,067	6.1%	7.7%	81.3%	1,185,200	1,100,800	Long build up
SUNPHARMA	1,674	10.0%	-11.5%	81.3%	15,568,700	17,588,550	Short Covering
SYNGENE	766	7.3%	56.4%	83.2%	7,217,000	4,613,000	Long build up
TORNTPHARM	3,108	11.5%	9.5%	97.1%	1,429,000	1,304,750	Long build up
ZYDUSLIFE	2,275	16.8%	23.0%	98.0%	28,896,300	23,495,400	Long build up
<b>Power</b>			<b>1.0%</b>	<b>95.0%</b>	<b>326,234,400</b>	<b>323,088,600</b>	
IEX	177	-2.2%	-6.9%	96.2%	67,320,000	72,303,750	Long unwinding
NTPC	391	3.4%	10.1%	89.5%	101,359,500	92,050,500	Long build up
POWERGRID	338	1.4%	4.2%	97.9%	67,712,400	64,983,600	Long build up
TATAPOWER	427	-2.7%	-4.2%	96.4%	89,842,500	93,750,750	Long unwinding
<b>Realty</b>			<b>-2.6%</b>	<b>96.5%</b>	<b>72,079,350</b>	<b>73,998,450</b>	
DLF	812	-1.3%	-3.2%	97.0%	44,104,500	45,569,700	Long unwinding
GODREJPROP	3,121	0.0%	11.0%	96.7%	3,680,550	3,315,150	Long build up
INDHOTEL	627	-0.3%	0.6%	95.2%	17,666,000	17,562,000	Short build up
OBEROIRLTY	1,740	-1.8%	-12.2%	97.1%	6,628,300	7,551,600	Long unwinding
<b>Technology</b>			<b>-13.2%</b>	<b>91.2%</b>	<b>172,399,800</b>	<b>198,702,825</b>	
BSOFT	711	2.9%	-27.0%	94.8%	10,366,000	14,208,000	Short Covering
COFORGE	6,317	15.5%	-5.3%	88.7%	1,982,550	2,092,950	Short Covering
HCLTECH	1,596	10.0%	-23.5%	83.2%	14,450,800	18,896,150	Short Covering
INFY	1,834	16.1%	-8.9%	85.6%	45,148,000	49,563,600	Short Covering
LTTS	5,116	4.7%	12.2%	95.2%	1,383,100	1,233,200	Long build up
MCX	4,211	8.2%	2.4%	93.6%	2,688,600	2,624,600	Long build up



Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
MPHASIS	2,862	16.4%	-8.4%	92.9%	4,172,850	4,556,750	Short Covering
NAUKRI	7,030	3.8%	-4.9%	94.7%	1,183,200	1,244,250	Short Covering
OFSS	11,175	13.1%	42.0%	84.7%	1,790,000	1,260,600	Long build up
PERSISTENT	4,754	17.4%	-18.9%	90.8%	1,907,800	2,353,200	Short Covering
TCS	4,344	10.4%	-12.9%	92.5%	15,617,000	17,926,825	Short Covering
TECHM	1,538	6.7%	9.0%	91.5%	16,846,200	15,449,400	Long build up
WIPRO	509	-0.9%	-19.1%	93.7%	51,498,000	63,661,500	Long unwinding
LTIM	5,635	4.4%	-7.3%	95.6%	3,365,700	3,631,800	Short Covering
<b>Telecom</b>			<b>1.0%</b>	<b>94.2%</b>	<b>4,305,197,000</b>	<b>4,262,054,025</b>	
BHARTIARTL	1,450	-2.1%	-13.2%	95.8%	40,863,300	47,075,825	Long unwinding
IDEA	15	-17.8%	1.4%	88.9%	4,169,080,000	4,112,040,000	Short build up
INDUSTOWER	428	16.4%	-7.7%	94.3%	88,529,200	95,941,200	Short Covering
TATACOMM	1,844	-0.5%	-3.9%	97.8%	6,724,500	6,997,000	Long unwinding
<b>Textile</b>			<b>15.3%</b>	<b>93.9%</b>	<b>49,839,120</b>	<b>43,233,530</b>	<b>Short Covering</b>
ABFRL	328	2.3%	15.8%	91.3%	41,542,800	35,861,800	Long build up
PAGEIND	41,137	3.8%	-0.1%	91.7%	181,545	181,680	Short Covering
SRF	2,415	-2.5%	25.5%	95.1%	5,094,375	4,058,250	Short build up
TRENT	5,336	-0.6%	-3.6%	97.4%	3,020,400	3,131,800	Long unwinding
<b>Grand Total</b>				<b>91.1%</b>	<b>10,427,179,608</b>	<b>10,012,045,923</b>	

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