

Rollover Analysis – January 2024

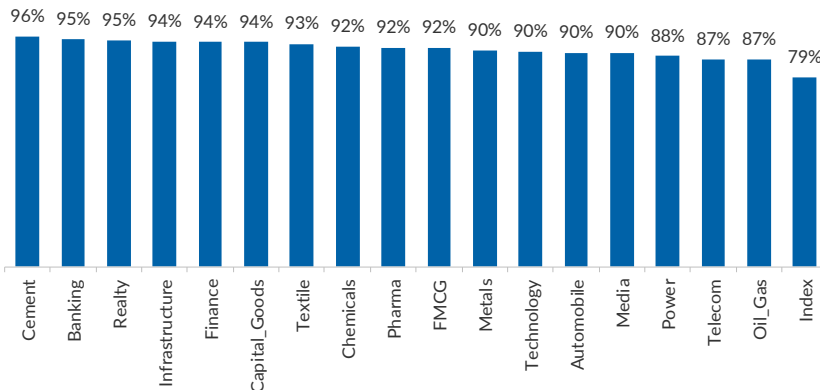
Nifty stayed beneath 21500, BankNifty slipped below 45k; higher implied vols' to keep mkts choppy

Continuing the prior month's rally, US key indices sustained at higher levels. Reclaiming levels of 103, Dollar index snapped its multi-month losing streak. US Gold saw no meaningful upside, save for managing to stay above levels of 2000/oz. Brent Crude oil gradually trended up.

January series Highlights a) After rallying ~16% in the past two series, Nifty took a pause (down 2% eoe) b) Erasing prior month's gain, BankNifty was the major dragger (down 7.5% eoe) although PSUbank index settled in the green for the straight third series. c) Media index was a top loser (down 10%) while Realty and Oil & Gas indices out-performed (up 6%) d) Infrastructure index remained steady (up ~5%). Ahead of the interim budget, sectoral indices witnessed a mixed trend

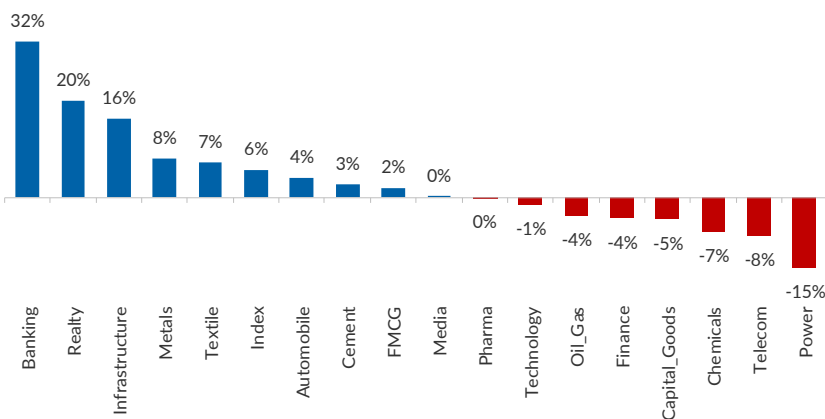
Rollovers for Nifty/Bank-Nifty stood at 81% (~1.29cr OI)/77% (~37 lakh OI) vs 80% (~1.38cr OI)/81% (~22.6 lakh OI) of the prior month. Nifty' open interest base has shrunk 7%, while BankNifty OI base soared by 63% eoe. At the start of the month, FILs' index futures long/short ratio was above 2x which is now 0.28x.

Exhibit 1: Sector-wise rollovers (%)



Source: Bloomberg, NSE, YES Sec

Exhibit 2: Sector wise open interest change (%)



Source: NSE, YES Sec

Strategy (Expiry: 29th Feb)

Buy SAIL February future between 118-119

Stop loss is 112

Target is 131

Rationale:

- Post multi-week decline, the stock has seen renewed buying interest.
- Positive follow-up action to multiple bullish candles is likely to steer the stock back to 52-week higher zone.

Sector wise positioning:

- Nifty will continue to remain choppy, inability to provide follow-up actions on either side are typical characteristics of a consolidation move. Immediate band is seen between 21000 (dec swing low) - 21600 zone. Mixed action among the sectoral indices is expected to continue, hence ideal strategy would be to continue focusing on stock-specific action.
- Ratio of BankNifty vs Nifty settled near key support of 2.10x; stability on ratio followed by positive follow-up action above 45500 in BankNifty would be the ideal blend to allow any sustained rally to set in.
- With higher rollovers, open interest base has risen in the Banking, Realty and Infra spaces.
- Realty and Auto indices are likely to face consolidation, while cement stocks still show relative strength with higher rolls.
- Long build up is seen in JK Cement and ACC with rollover of more than 90%, these stocks are likely to extend their recent up moves.

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Exhibit 3: Leaders

Scrip	Price	Price % Chg	OI% Chg	Rolls %
OFSS	6,761	60%	5%	69%
GUJGASLTD	557	22%	-19%	82%
INDUSTOWER	227	21%	14%	98%
MOTHERSON	116	18%	-1%	94%
APOLLOTYRE	521	17%	-29%	85%

Source: Bloomberg, NSE, YES Sec

Exhibit 4: Losers

Scrip	Price	Price % Chg	OI% Chg	Rolls %
ZEEL	273	-40%	0%	92%
POLYCAB	5,510	-20%	39%	84%
IEX	163	-17%	-19%	93%
HDFCBANK	1,717	-16%	93%	97%
ASIANPAINT	3,420	-13%	45%	95%

Source: Bloomberg, NSE, YES Sec

Exhibit 5: Open interest gainers

Scrip	Price	Price % Chg	OI% Chg	Rolls %
HDFCBANK	1,447	-16%	93%	97%
NAVINFLUOR	3,365	-13%	93%	88%
JKCEMENT	4,199	10%	91%	98%
NATIONALUM	142	10%	78%	89%
ALKEM	4,988	-3%	73%	64%

Source: Bloomberg, NSE, YES Sec

Exhibit 6: Open interest losers

Scrip	Price	Price % Chg	OI% Chg	Rolls %
CHAMBLFERT	371	-4%	-53%	88%
METROPOLIS	1,550	-8%	-38%	88%
COROMANDEL	1,136	-9%	-35%	83%
SIEMENS	4,220	5%	-31%	96%
HINDPETRO	432	2%	-29%	91%

Source: Bloomberg, NSE, YES Sec

Exhibit 7: High rollover

Scrip	Price	Price % Chg	OI% Chg	Rolls %
AXISBANK	1,051	-6%	29%	98%
GLENMARK	897	4%	3%	98%
JKCEMENT	4,199	10%	91%	98%
MANAPPURAM	178	2%	-11%	98%
DALBHARAT	2,219	-4%	-2%	98%

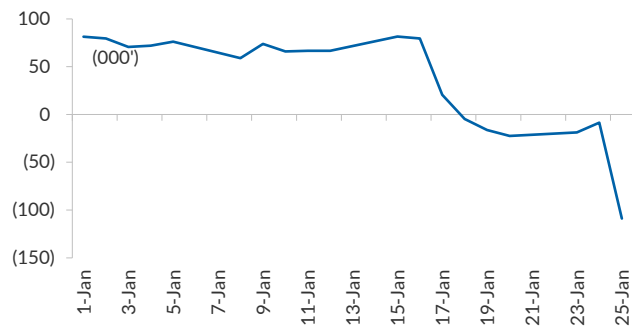
Source: Bloomberg, NSE, YES Sec

Exhibit 8: Low rollover

Scrip	Price	Price % Chg	OI% Chg	Rolls %
ONGC	235	12%	12%	61%
ALKEM	4,988	-3%	73%	64%
HINDALCO	571	-8%	-20%	67%
OFSS	6,761	60%	5%	69%
BRITANNIA	5,149	-3%	-1%	71%

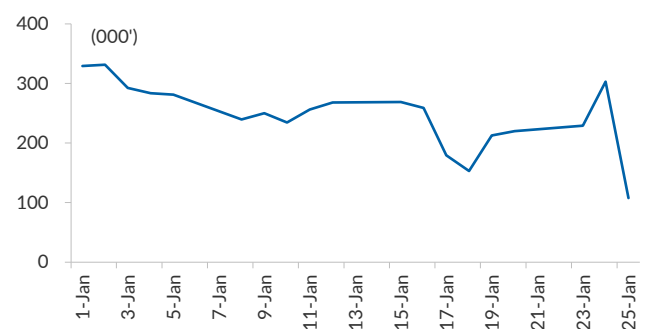
Source: Bloomberg, NSE, YES Sec

Exhibit 9: FII's Index futures net positions



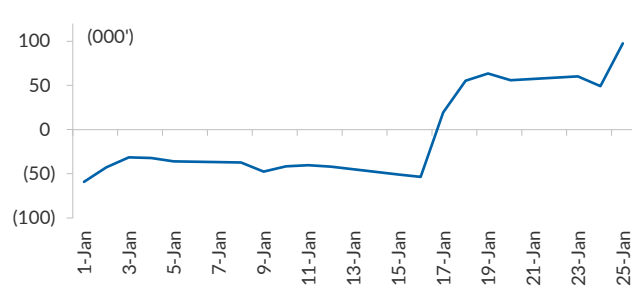
Source: Bloomberg, NSE, YES Sec

Exhibit 10: FII's Stock futures net position



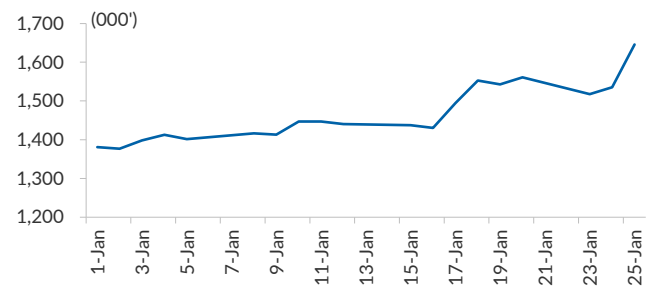
Source: Bloomberg, NSE, YES Sec

Exhibit 11: Client Index futures net positions



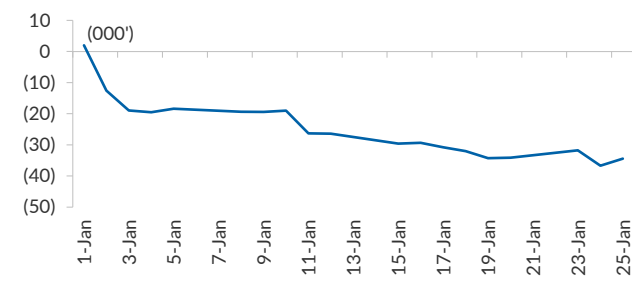
Source: Bloomberg, NSE, YES Sec

Exhibit 12: Client Stock futures net position



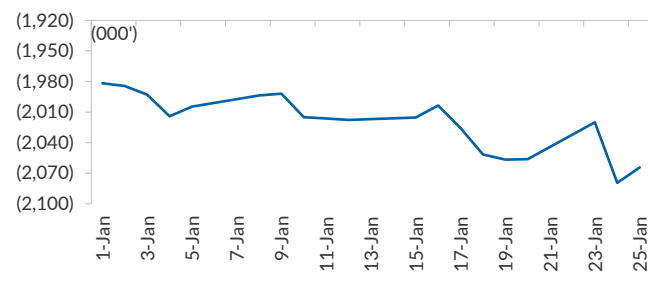
Source: Bloomberg, NSE, YES Sec

Exhibit 13: DII Index futures net positions



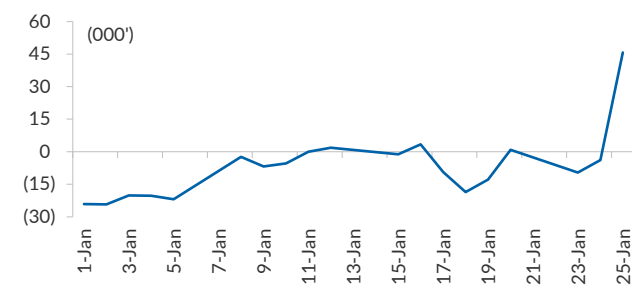
Source: Bloomberg, NSE, YES Sec

Exhibit 14: DII Stock futures net position



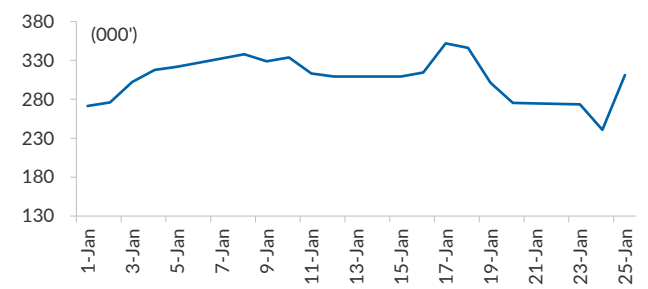
Source: Bloomberg, NSE, YES Sec

Exhibit 15: Pro Index futures net positions



Source: Bloomberg, NSE, YES Sec

Exhibit 16: Pro Stock futures net position



Source: Bloomberg, NSE, YES Sec

Exhibit 17: Rollovers Data

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
Automobile			4.1%	89.6%	308,063,405	296,030,060	
APOLLOTYRE	521	17.4%	-28.7%	84.5%	11,274,400	15,815,100	Short Covering
ASHOKLEY	171	-3.3%	20.6%	92.9%	93,140,000	77,255,000	Short build up
BAJAJ-AUTO	7,619	13.0%	15.1%	88.9%	2,162,375	1,879,250	Long build up
BALKRISIND	2,534	-0.6%	20.0%	86.0%	1,843,500	1,536,000	Short build up
BHARATFORG	1,211	-3.4%	-2.1%	88.1%	5,391,500	5,509,000	Long unwinding
BOSCHLTD	22,782	2.6%	-2.0%	92.0%	122,000	124,450	Short Covering
EICHERMOT	3,643	-11.7%	41.4%	94.5%	4,033,750	2,851,975	Short build up
ESCORTS	2,968	-0.7%	-1.6%	88.7%	2,949,375	2,997,500	Long unwinding
EXIDEIND	313	0.8%	3.8%	95.3%	17,704,800	17,064,000	Long build up
HEROMOTOCO	4,396	5.3%	-18.9%	70.7%	2,619,900	3,228,600	Short Covering
M&M	1,643	-5.5%	-1.5%	96.5%	12,679,450	12,872,300	Long unwinding
MARUTI	9,929	-4.2%	1.0%	93.9%	2,960,250	2,932,350	Short build up
MOTHERSON	116	17.6%	-0.6%	94.0%	87,947,700	88,466,000	Short Covering
MRF	138,013	9.1%	2.4%	83.9%	33,405	32,635	Long build up
TATAMOTORS	814	7.3%	0.4%	93.7%	58,179,900	57,937,650	Long build up
TVSMOTOR	1,957	-3.2%	-9.2%	89.4%	5,021,100	5,528,250	Long unwinding
Banking			32.3%	95.1%	1,644,557,650	1,242,998,225	
AUBANK	709	-10.3%	46.3%	93.4%	19,447,000	13,295,000	Short build up
AXISBANK	1,051	-6.1%	29.1%	98.4%	55,808,125	43,225,000	Short build up
BANDHANBNK	222	-8.0%	17.3%	96.9%	111,865,000	95,330,000	Short build up
BANKBARODA	228	-3.0%	29.5%	97.6%	140,607,675	108,584,775	Short build up
CANBK	469	5.5%	12.5%	97.0%	56,724,300	50,422,500	Long build up
CUB	142	-5.4%	2.9%	96.5%	32,085,000	31,180,000	Short build up
FEDERALBNK	143	-9.1%	31.3%	89.8%	116,505,000	88,765,000	Short build up
HDFCBANK	1,447	-15.7%	93.4%	97.3%	188,406,350	97,435,250	Short build up
ICICIBANK	1,014	0.1%	22.6%	96.9%	100,786,700	82,218,500	Long build up
IDFCFIRSTB	81	-9.8%	30.9%	95.7%	320,017,500	244,522,500	Short build up
INDUSINDBK	1,521	-6.2%	63.8%	95.7%	26,242,500	16,017,500	Short build up
KOTAKBANK	1,782	-7.8%	48.5%	84.6%	31,618,000	21,287,200	Short build up
PNB	105	9.1%	18.9%	95.0%	262,432,000	220,776,000	Long build up
RBLBANK	257	-5.6%	17.4%	95.2%	51,745,000	44,070,000	Short build up
SBIN	617	-6.0%	51.7%	97.1%	130,267,500	85,869,000	Short build up

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
Capital_Goods			-4.6%	93.9%	232,749,153	243,902,928	
ABB	4,770	1.7%	-5.4%	93.9%	942,750	996,750	Short Covering
ASTRAL	1,814	-5.0%	2.8%	93.6%	2,994,353	2,911,778	Short build up
BEL	190	3.3%	3.2%	94.3%	80,341,500	77,862,000	Long build up
BHEL	221	14.3%	-14.8%	93.9%	84,866,250	99,592,500	Short Covering
CROMPTON	307	2.3%	-2.0%	96.6%	16,380,000	16,705,800	Short Covering
CUMMINSIND	2,164	10.4%	-10.5%	91.8%	3,198,900	3,575,700	Short Covering
DIXON	5,914	-9.2%	-4.5%	94.8%	1,053,800	1,103,200	Long unwinding
HAL	2,927	3.4%	14.1%	94.3%	7,551,000	6,615,300	Long build up
HAVELLS	1,297	-6.0%	-3.4%	93.5%	5,003,000	5,181,500	Long unwinding
LT	3,615	1.8%	3.7%	92.9%	10,380,000	10,013,100	Long build up
POLYCAB	4,382	-20.5%	38.6%	84.3%	2,150,700	1,551,200	Short build up
SIEMENS	4,220	5.5%	-30.7%	95.8%	1,322,700	1,909,200	Short Covering
VOLTAS	1,772	-2.3%	4.0%	96.0%	15,825,000	15,222,000	Short build up
WHIRLPOOL	1,417	-5.0%	11.5%	96.7%	739,200	662,900	Short build up
Cement			2.7%	96.2%	95,213,007	92,703,225	
ACC	2,492	13.9%	1.1%	94.2%	4,279,800	4,231,500	Long build up
AMBUJACEM	565	9.1%	4.1%	97.2%	50,823,000	48,799,800	Long build up
DALBHARAT	2,219	-4.1%	-2.0%	97.8%	3,221,500	3,288,000	Long unwinding
GRASIM	2,087	-3.0%	1.2%	97.4%	9,106,407	8,996,025	Short build up
INDIACEM	255	-2.0%	-1.2%	95.6%	21,489,000	21,758,700	Long unwinding
JKCEMENT	4,199	10.3%	91.1%	97.8%	1,029,250	538,500	Long build up
RAMCOCEM	977	-4.9%	13.0%	97.6%	3,331,150	2,948,650	Short build up
SHREECEM	28,116	-2.7%	18.5%	93.9%	184,400	155,550	Short build up
ULTRACEMCO	10,024	-4.1%	-12.0%	94.6%	1,748,500	1,986,500	Long unwinding
Chemicals			-7.2%	92.2%	79,888,900	86,073,200	
AARTIIND	639	-1.1%	-9.0%	95.8%	11,621,000	12,766,000	Long unwinding
ATUL	6,373	-10.6%	54.4%	91.6%	321,300	208,050	Short build up
CHAMBLFERT	371	-3.5%	-53.0%	87.6%	6,925,500	14,728,800	Long unwinding
COROMANDEL	1,136	-9.1%	-35.5%	83.4%	715,400	1,108,800	Long unwinding
DEEPAKNTR	2,251	-8.4%	-6.9%	94.4%	2,095,200	2,250,600	Long unwinding
GNFC	737	-2.5%	-2.4%	94.8%	7,428,200	7,612,800	Long unwinding
NAVINFLUOR	3,365	-13.0%	92.6%	87.9%	1,347,750	699,750	Short build up
PIIND	3,262	-7.3%	-13.0%	95.9%	1,827,250	2,101,250	Long unwinding

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
TATACHEM	1,011	-7.9%	-5.6%	95.8%	10,996,700	11,647,350	Long unwinding
UPL	540	-9.0%	11.1%	94.6%	36,610,600	32,949,800	Short build up
Finance			-4.3%	93.9%	493,914,273	516,162,806	
ABCAPITAL	167	2.3%	-20.2%	97.1%	58,741,200	73,645,200	Short Covering
BAJAJFINSV	1,639	-3.2%	8.8%	93.5%	8,900,500	8,178,000	Short build up
BAJFINANCE	7,140	-2.4%	11.8%	94.6%	6,935,125	6,203,375	Short build up
CANFINHOME	775	-1.1%	-7.9%	92.9%	4,449,900	4,831,125	Long unwinding
CHOLAFIN	1,239	-0.5%	2.9%	96.9%	9,580,000	9,313,750	Short build up
HDFCAMC	3,437	6.0%	-14.4%	90.1%	2,388,900	2,791,200	Short Covering
HDFCLIFE	584	-10.7%	23.7%	94.1%	25,944,600	20,972,600	Short build up
ICICIGI	1,492	2.9%	14.4%	95.8%	3,273,000	2,861,500	Long build up
ICICIPRULI	490	-8.2%	30.4%	94.6%	13,596,000	10,429,500	Short build up
IDFC	117	-7.5%	-2.1%	89.8%	66,920,000	68,365,000	Long unwinding
L&TFH	168	3.0%	-13.4%	95.6%	41,291,348	47,689,856	Short Covering
LICHSGFIN	580	9.1%	-20.1%	93.1%	14,068,000	17,614,000	Short Covering
M&MFIN	272	-0.8%	1.5%	86.3%	27,670,000	27,252,000	Short build up
MANAPPURAM	178	2.4%	-10.6%	97.8%	54,132,000	60,576,000	Short Covering
MFSL	885	-7.6%	4.3%	96.6%	6,108,000	5,858,400	Short build up
MUTHOOTFIN	1,390	-5.6%	-7.4%	88.8%	5,632,000	6,079,700	Long unwinding
PEL	881	-4.8%	-3.3%	97.6%	12,047,250	12,463,500	Long unwinding
PFC	422	8.6%	-1.4%	89.7%	61,426,500	62,325,500	Short Covering
RECLTD	474	14.4%	-4.6%	88.7%	37,496,000	39,320,000	Short Covering
SBICARD	731	-4.7%	29.9%	97.4%	18,688,800	14,382,400	Short build up
SBILIFE	1,392	-3.6%	16.6%	97.4%	7,547,250	6,475,500	Short build up
SHRIRAMFIN	2,311	11.8%	-17.1%	98.4%	7,077,900	8,534,700	Short Covering
FMCG			2.0%	91.6%	219,686,755	215,319,755	
ASIANPAINT	2,969	-13.2%	44.6%	95.0%	6,812,200	4,710,800	Short build up
BALRAMCHIN	390	-3.6%	11.9%	86.4%	9,219,200	8,238,400	Short build up
BATAINDIA	1,459	-11.8%	39.7%	92.7%	1,836,750	1,314,750	Short build up
BERGEPAIN	553	-8.1%	19.6%	96.6%	9,133,080	7,634,880	Short build up
BRITANNIA	5,149	-2.9%	-0.9%	70.6%	2,329,400	2,351,200	Long unwinding
COLPAL	2,504	-0.2%	-10.0%	94.1%	3,870,300	4,299,750	Long unwinding
DABUR	535	-2.5%	-2.1%	97.4%	22,633,750	23,127,500	Long unwinding
GODREJCP	1,163	3.5%	-27.7%	95.6%	6,474,500	8,959,500	Short Covering

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HINDUNILVR	2,440	-8.1%	5.6%	93.6%	10,908,900	10,329,300	Short build up
INDIAMART	2,465	-12.2%	8.0%	92.3%	1,038,600	962,100	Short build up
ITC	452	-3.5%	3.9%	93.3%	84,553,600	81,340,800	Short build up
JUBLFOOD	511	-9.6%	-11.8%	90.8%	17,162,500	19,452,500	Long unwinding
MARICO	528	-4.1%	-4.8%	90.1%	10,531,200	11,059,200	Long unwinding
MCDOWELL-N	1,102	-0.2%	-10.1%	96.7%	7,993,300	8,895,600	Long unwinding
NESTLEIND	2,493	-5.8%	20.1%	82.7%	6,093,200	5,075,200	Short build up
PIDILITIND	2,605	-4.8%	40.2%	96.3%	3,287,250	2,345,250	Short build up
TATACONSUM	1,143	9.4%	14.7%	83.6%	8,867,700	7,729,200	Long build up
TITAN	3,790	1.3%	-2.9%	94.7%	4,673,725	4,813,025	Short Covering
UBL	1,854	5.1%	-15.4%	96.9%	2,267,600	2,680,800	Short Covering
Index			5.7%	79.0%	17,564,390	16,612,970	
BANKNIFTY	45,292	-7.2%	63.4%	77.1%	3,686,175	2,256,555	Short build up
FINNIFTY	20,141	-6.2%	174.4%	40.6%	118,640	43,240	Short build up
INDIAVIX	14	9.0%	-	-	-	-	-
MIDCPNIFTY	10,460	1.6%	-	-	-	-	-
NIFTY	21,489	-2.1%	-6.9%	81.3%	12,873,300	13,830,250	Long unwinding
Infrastructure			16.4%	94.2%	309,379,675	265,836,350	
ADANIENT	2,921	2.7%	7.6%	93.0%	13,845,300	12,868,200	Long build up
ADANIPOINTS	1,156	12.5%	-10.0%	97.1%	45,184,800	50,192,800	Short Covering
CONCOR	831	-3.9%	65.6%	94.5%	11,095,000	6,700,000	Short build up
GMRINFRA	78	1.2%	25.0%	93.9%	219,341,250	175,477,500	Long build up
INDIGO	2,887	-2.0%	6.0%	96.7%	4,801,200	4,527,600	Short build up
IRCTC	977	12.0%	-6.0%	89.8%	15,112,125	16,070,250	Short Covering
Media							
SUNTV	651	-9.7%	-2.5%	88.5%	7,464,000	7,657,500	Long unwinding
ZEEL	640	-52.8%	0.0%	88.5%	270,591,000	270,537,000	Short build up
PVRINOX	1,471	-11.9%	18.3%	93.7%	6,074,882	5,136,747	Short build up
Metals			8.0%	90.2%	840,006,875	777,613,275	
COALINDIA	390	1.6%	18.7%	83.7%	65,566,200	55,219,500	Long build up
HINDALCO	571	-7.6%	-19.9%	66.8%	28,859,600	36,008,000	Long unwinding
HINDCOPPER	284	4.2%	-17.9%	97.2%	35,064,800	42,723,300	Short Covering
JINDALSTEL	721	-3.0%	3.8%	97.7%	25,318,750	24,401,250	Short build up
JSWSTEEL	821	-7.4%	-4.5%	91.4%	15,483,825	16,210,125	Long unwinding

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
NATIONALUM	142	9.5%	77.6%	88.5%	83,340,000	46,935,000	Long build up
NMDC	219	4.9%	0.7%	91.5%	82,278,000	81,724,500	Long build up
SAIL	120	-3.2%	-2.5%	92.6%	156,088,000	160,056,000	Long unwinding
TATASTEEL	135	-3.3%	6.7%	93.5%	221,963,500	208,048,500	Short build up
VEDL	594	8.3%	18.6%	94.8%	126,044,200	106,287,100	Long build up
Oil_Gas			-3.8%	86.6%	499,996,675	519,532,850	
BPCL	477	1.4%	-4.0%	87.6%	36,972,000	38,527,200	Short Covering
GAIL	166	4.7%	-3.5%	88.3%	143,888,325	149,108,400	Short Covering
GUJGASLTD	557	22.3%	-19.0%	81.8%	5,350,000	6,601,250	Short Covering
HINDPETRO	432	2.4%	-29.3%	91.2%	30,194,100	42,695,100	Short Covering
IGL	404	-3.3%	3.5%	91.8%	14,817,000	14,313,750	Short build up
IOC	145	7.8%	-8.4%	89.4%	119,535,000	130,474,500	Short Covering
MGL	1,373	13.5%	13.9%	90.0%	2,858,400	2,508,800	Long build up
ONGC	235	11.9%	12.5%	61.3%	76,118,350	67,686,850	Long build up
PETRONET	258	14.8%	13.2%	96.5%	37,941,000	33,507,000	Long build up
RELIANCE	2,722	3.8%	-5.2%	88.2%	32,322,500	34,110,000	Short Covering
Pharma			0.0%	91.7%	180,494,040	180,518,030	
ABBOTINDIA	25,229	10.4%	28.2%	91.3%	167,040	130,280	Long build up
ALKEM	4,988	-3.3%	73.0%	64.0%	766,000	442,800	Short build up
APOLLOHOSP	6,196	6.7%	-2.3%	93.0%	1,872,125	1,917,125	Short Covering
AUROPHARMA	1,156	5.4%	1.5%	95.0%	21,632,600	21,321,300	Long build up
BIOCON	261	4.3%	-2.4%	96.5%	38,015,000	38,937,500	Short Covering
CIPLA	1,376	8.1%	-1.5%	95.9%	9,571,250	9,718,150	Short Covering
DIVISLAB	3,603	-9.3%	23.9%	92.3%	3,833,800	3,094,400	Short build up
DRREDDY	5,876	-0.3%	6.5%	95.5%	1,874,000	1,760,125	Short build up
GLENMARK	897	3.9%	3.1%	98.1%	11,554,325	11,209,950	Long build up
GRANULES	418	4.8%	15.0%	95.2%	11,772,000	10,238,000	Long build up
IPCALAB	1,112	0.6%	5.9%	97.2%	2,039,050	1,925,950	Long build up
LALPATHLAB	2,413	-6.8%	-11.1%	94.8%	1,075,800	1,209,600	Long unwinding
LAURUSLABS	381	-11.7%	16.4%	94.8%	14,208,600	12,202,600	Short build up
LUPIN	1,463	8.6%	-10.3%	86.6%	7,672,950	8,551,850	Short Covering
METROPOLIS	1,550	-8.0%	-37.7%	87.9%	848,800	1,363,200	Long unwinding
SUNPHARMA	1,365	7.5%	-0.8%	91.2%	12,572,000	12,673,500	Short Covering
SYNGENE	682	-3.5%	-4.4%	97.3%	6,448,000	6,744,000	Long unwinding

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
TORNTPHARM	2,471	8.4%	-8.9%	93.0%	1,434,500	1,574,500	Short Covering
ZYDUSLIFE	2,256	7.4%	-6.7%	89.5%	33,136,200	35,503,200	Short Covering
Power			-14.6%	88.0%	302,441,850	354,259,725	
IEX	136	-16.8%	-19.3%	92.8%	60,787,500	75,356,250	Long unwinding
NTPC	314	-0.8%	-10.1%	86.7%	95,880,000	106,596,000	Long unwinding
POWERGRID	244	1.5%	-23.4%	78.3%	57,423,600	74,955,600	Short Covering
TATAPOWER	368	10.8%	-9.2%	94.2%	88,350,750	97,351,875	Short Covering
Realty			20.1%	94.7%	93,915,375	78,172,425	
DELTACORP	139	-4.3%	2.0%	97.2%	16,110,000	15,798,000	Short build up
DLF	764	4.3%	61.7%	97.6%	52,075,650	32,204,700	Long build up
GODREJPROP	2,335	15.8%	8.7%	91.1%	3,622,825	3,334,025	Long build up
INDHOTEL	477	8.9%	-19.6%	90.4%	15,550,000	19,352,000	Short Covering
OBEROIRLTY	1,313	-9.6%	-12.4%	97.3%	6,556,900	7,483,700	Long unwinding
Technology			-1.5%	89.8%	211,066,250	214,244,375	
BSOFT	825	13.2%	13.3%	92.3%	6,299,000	5,560,000	Long build up
COFORGE	6,233	-1.6%	25.3%	90.9%	1,216,350	970,650	Short build up
HCLTECH	1,556	5.6%	-2.8%	89.5%	12,243,700	12,600,700	Short Covering
INFY	1,676	6.5%	-17.6%	81.3%	22,295,200	27,064,800	Short Covering
LTTS	5,427	3.8%	7.1%	92.4%	567,600	530,000	Long build up
MCX	3,239	0.7%	22.0%	96.4%	2,538,800	2,080,800	Long build up
MPHASIS	2,540	-7.5%	36.3%	92.1%	2,555,850	1,875,225	Short build up
NAUKRI	5,022	-3.4%	-20.5%	92.4%	1,078,800	1,356,600	Long unwinding
OFSS	6,761	59.6%	5.2%	69.4%	681,800	648,000	Long build up
PERSISTENT	8,374	13.2%	-9.8%	87.3%	1,583,700	1,756,700	Short Covering
TCS	3,829	0.0%	4.3%	95.8%	12,046,650	11,546,150	Long build up
TECHM	1,329	2.7%	-3.3%	91.8%	13,551,000	14,017,200	Short Covering
WIPRO	1,266	4.6%	-0.4%	90.9%	132,544,500	133,062,000	Short Covering
LTIM	5,527	-12.4%	58.5%	93.3%	1,863,300	1,175,550	Short build up
Telecom			-8.0%	86.8%	1,902,153,500	2,068,504,250	
BHARTIARTL	1,167	12.0%	-8.0%	72.8%	29,520,300	32,090,050	Short Covering
IDEA	15	9.6%	-9.0%	85.4%	1,773,920,000	1,948,640,000	Short Covering
INDUSTOWER	227	21.0%	14.0%	97.6%	92,592,200	81,219,200	Long build up
TATACOMM	1,729	-1.0%	-6.6%	91.5%	6,121,000	6,555,000	Long unwinding
Textile			7.3%	93.2%	40,206,470	37,459,665	

Sector/Stock	Price	EOE Price % Chg	EOE OI % chg	Rollover %	Current OI	Prev. expiry OI	Inference
ABFRL	243	9.6%	6.8%	95.3%	32,944,600	30,849,000	Long build up
PAGEIND	36,867	-5.1%	12.0%	86.0%	164,220	146,640	Short build up
SRF	2,281	-8.4%	6.9%	95.4%	4,067,250	3,803,625	Short build up
TRENT	3,252	6.8%	13.9%	96.4%	3,030,400	2,660,400	Long build up
Grand Total							
		15.3%	3.6%	90.9%	7,755,428,125	7,489,275,361	Long build up

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