



Thursday, Aug 27<sup>th</sup>, 2015

The NIFTY Aug rollover stands at 66.86%, BANKNIFTY Aug rollover stands at 67.23%, CNXIT Aug rollover stands at 73.91%.

Highest rollover was observed in stocks like JUBLFOOD (93.43%), KTKBANK (92.13%), RECLTD (91.17%) and TATAMTRDVR (90.74%) while low rollovers were seen in IBULHSGFIN (46.41%), ADANIPORES (50.17%), GODREJIND (50.84%) and IOB (59.22%).

Symbol	Total OI	Aug OI	Sep OI	Oct OI	Rollover Aug- 2015 (%)	Rollover Jul- 2015 (%)
NIFTY	32180050	10664625	21045725	469700	66.86	65.92
BANKNIFTY	2909850	953700	1913350	42800	67.23	78.67
CNXIT	11500	3000	8450	50	73.91	62.46

Symbol	Total OI	Aug OI	Sep OI	Oct OI	Rollover Aug- 2015 (%)	Rollover Jul- 2015 (%)
ABIRLANUVO	617250	94125	521625	1500	84.75	74.61
ACC	1768250	683000	1084000	1250	61.37	75.62
ADANIENT	13101000	2824000	10212500	64500	78.44	78.56
ADANIPORES	16023000	7984000	8025000	14000	50.17	77.89
ADANIPOWER	82212000	10368000	71228000	616000	87.39	88.89
AJANTPHARM	878750	269750	607500	1500	69.30	82.70
ALBK	6476000	966000	5420000	90000	85.08	84.12
AMARAJABAT	426250	116750	309250	250	72.61	82.92
AMBUJACEM	10293000	1882000	8401000	10000	81.72	74.03
AMTEKAUTO	11820000	3002000	8778000	40000	74.60	93.90
ANDHRABANK	14404000	3288000	11020000	96000	77.17	85.63
APOLLOHOSP	779750	303500	476000	250	61.08	90.19
APOLLOTYRE	10570000	2624000	7904000	42000	75.18	81.43
ARVIND	4162000	1021000	3111000	30000	75.47	71.95
ASHOKLEY	73500000	15532000	57480000	488000	78.87	89.91
ASIANPAINT	4733250	899000	3808000	26250	81.01	81.82
AUROPHARMA	14461000	1685000	12735500	40500	88.35	91.16
AXISBANK	30960500	5505000	25277000	178500	82.22	81.07
BAJAJ-AUTO	2268000	384125	1874375	9500	83.06	78.19
BAJFINANCE	171875	21625	150125	125	87.42	76.08
BANKBARODA	40454000	10818000	29132000	504000	73.26	83.46
BANKINDIA	13026000	2193000	10047000	786000	83.16	73.23
BATAINDIA	1157750	344250	807750	5750	70.27	79.42
BEL	470250	77500	390750	2000	83.52	89.91
BHARATFORG	3840000	400250	3429500	10250	89.58	86.74
BHARTIARTL	24541000	3406000	21094000	41000	86.12	83.82
BHEL	31896000	5238000	26366000	292000	83.58	87.09
BIOCON	4965000	1192500	3767000	5500	75.98	86.59
BOSCHLTD	403625	157500	246125	--	60.98	66.48
BPCL	5835000	1342500	4478500	14000	76.99	70.49
BRITANNIA	991375	206750	783625	1000	79.15	94.85
CAIRN	13037000	2828000	9962000	247000	78.31	82.14
CANBK	11272000	1759000	8809000	704000	84.39	82.74
CASTROLIND	1540500	455000	1083500	2000	70.46	87.10
CEATLTD	1308000	435000	866500	6500	66.74	84.68



CENTURYTEX	8918000	843000	8069000	6000	90.55	88.12
CESC	1957000	323500	1630500	3000	83.47	82.96
CIPLA	12247500	2699500	9524000	24000	77.96	87.59
COALINDIA	25222000	10000000	15136000	86000	60.35	78.39
COLPAL	736000	113250	622375	375	84.61	84.68
CROMPGREAV	20910000	7618000	13236000	56000	63.57	81.22
DABUR	3518000	1004000	2512000	2000	71.46	84.76
DHFL	2383000	380500	2000000	2500	84.03	89.47
DISHTV	25076000	3948000	21016000	112000	84.26	76.08
DIVISLAB	764375	182125	578125	4125	76.17	86.22
DLF	40364000	7586000	32632000	146000	81.21	81.45
DRREDDY	1822125	585875	1231125	5125	67.85	78.25
EICHERMOT	259250	65750	193000	500	74.64	78.87
ENGINEERSIN	2178000	437000	1738000	3000	79.94	89.14
EXIDEIND	8580000	2488000	6066000	26000	71.00	88.67
FEDERALBNK	30088000	4468000	25564000	56000	85.15	79.46
GAIL	13876000	3977000	9773000	126000	71.34	78.84
GLENMARK	1923750	692750	1230500	500	63.99	85.75
GMRINFRA	174785000	26819000	146172000	1794000	84.66	91.39
GODREJIND	2799000	1376000	1401000	22000	50.84	65.13
GRASIM	1246625	175500	1070625	500	85.92	88.60
HAVELLS	4256000	891000	3356000	9000	79.06	80.29
HCLTECH	8604500	986250	7602500	15750	88.54	85.72
HDFC	14838000	2771000	12012750	54250	81.32	85.28
HDFCBANK	33418500	6208750	27140000	69750	81.42	90.77
HDIL	22882000	6794000	15952000	136000	70.31	82.09
HEROMOTOCO	1471125	408125	1048500	14500	72.26	61.74
HEXAWARE	7559000	1320000	6224000	15000	82.54	92.25
HINDALCO	63844000	9630000	53350000	864000	84.92	80.07
HINDPETRO	10868500	1714000	9118500	36000	84.23	81.69
HINDUNILVR	6325000	1714750	4542250	68000	72.89	78.63
HINDZINC	3360000	548000	2782000	30000	83.69	79.11
IBREALEST	29460000	6388000	23048000	24000	78.32	83.80
IBULHSGFIN	5039500	2700500	2335000	4000	46.41	66.87
ICICIBANK	66771000	13810000	52498000	463000	79.32	84.33
IDBI	26440000	2696000	23576000	168000	89.80	87.02
IDEA	30786000	5764000	24928000	94000	81.28	83.57
IDFC	59928000	7528000	51684000	716000	87.44	91.85
IFCI	56272000	7192000	48040000	1040000	87.22	86.63
IGL	1424500	335000	1089000	500	76.48	70.19
INDIACEM	27388000	4904000	22352000	132000	82.09	87.99
INDUSINDBK	5834000	1823000	3982750	28250	68.75	71.82
INFY	20411250	4202250	16127750	81250	79.41	80.56
IOB	22480000	9168000	13032000	280000	59.22	66.20
IOC	11820000	2280000	9517000	23000	80.71	80.64
IRB	6565000	1091000	5465000	9000	83.38	82.64
ITC	40077000	11434000	28469000	174000	71.47	81.88
JINDALSTEL	43202000	7062000	36040000	100000	83.65	85.50
JISLJAEQS	45716000	7232000	38336000	148000	84.18	88.74
JPASSOCIAT	173304000	24312000	147512000	1480000	85.97	86.57
JPOWER	50863000	7562000	43301000	--	85.13	66.74
JSWENERGY	4994000	1092000	3882000	20000	78.13	81.69
JSWSTEEL	11804000	1611500	10186250	6250	86.35	89.51
JUBLFOOD	1724750	113250	1608750	2750	93.43	80.88
JUSTDIAL	1461750	195750	1261750	4250	86.61	82.77



KOTAKBANK	13350500	2544000	10760500	46000	80.94	79.53
KSCL	1567250	322250	1235250	9750	79.44	91.50
KTKBANK	17006000	1338000	15594000	74000	92.13	87.47
L&TFH	42552000	5276000	36876000	400000	87.60	91.11
LICHSGFIN	11040500	3114000	7908500	18000	71.79	89.17
LT	9316000	1917625	7337250	61125	79.42	80.45
LUPIN	5098625	1167000	3916750	14875	77.11	84.35
M&M	5835250	1076000	4721250	38000	81.56	85.29
M&MFIN	10595000	2725000	7866000	4000	74.28	78.87
MARUTI	3786250	839250	2928500	18500	77.83	85.50
MCLEODRUSS	3262000	433000	2819000	10000	86.73	82.68
MINDTREE	323500	81000	241250	1250	74.96	72.82
MOTHERSUMI	9092250	2347500	6701250	43500	74.18	80.48
MRF	69750	15125	54250	375	78.32	84.14
NHPC	45760000	9207000	35662000	891000	79.88	83.80
NMDC	17494000	4520000	12196000	778000	74.16	79.22
NTPC	29854000	4360000	25280000	214000	85.40	80.53
OFSS	326000	62250	263625	125	80.90	88.97
OIL	687000	137500	548000	1500	79.99	81.64
ONGC	31456000	5511000	25743000	202000	82.48	84.54
ORIENTBANK	9109000	1244000	7822000	43000	86.34	89.49
PAGEIND	52500	8875	43625	--	83.10	90.70
PETRONET	3782000	1176000	2588000	18000	68.91	88.82
PFC	10076000	2144000	7918000	14000	78.72	87.49
PIDILITIND	826000	173500	652000	500	79.00	90.33
PNB	26678000	6308000	19604000	766000	76.36	56.75
POWERGRID	23986000	6486000	17476000	24000	72.96	80.51
PTC	10492000	1480000	8876000	136000	85.89	76.68
RCOM	51948000	8900000	42636000	412000	82.87	82.27
RECLTD	13765000	1216000	12530000	19000	91.17	69.48
RELCAPITAL	12802500	2827500	9852000	123000	77.91	80.55
RELIANCE	36515500	4789250	31571750	154500	86.88	91.06
RELINFRA	9016000	1983000	6875000	158000	78.01	82.96
RPOWER	62728000	7620000	53816000	1292000	87.85	93.03
SAIL	43528000	6264000	36000000	1264000	85.61	79.77
SBIN	74540000	14350000	59389000	801000	80.75	84.85
SIEMENS	1585750	281500	1291000	13250	82.25	78.49
SKSMICRO	5669500	1584000	4078000	7500	72.06	69.52
SOUTHBANK	16785000	2628000	14040000	117000	84.34	85.85
SRF	1031250	102000	926000	3250	90.11	87.27
SRTRANSFIN	2741750	312000	2427000	2750	88.62	87.92
STAR	2742750	685000	2034500	23250	75.03	86.06
SUNPHARMA	14917250	3358250	11471750	87250	77.49	87.61
SUNTV	11271000	1734000	9523000	14000	84.62	89.13
SYNDIBANK	10304000	1124000	9140000	40000	89.09	83.08
TATACHEM	5898000	967000	4928000	3000	83.60	87.04
TATACOMM	6363500	2322000	3905000	136500	63.51	86.56
TATAGLOBAL	33012000	3122000	29776000	114000	90.54	93.00
TATAMOTORS	51441500	11947000	38877500	617000	76.78	88.99
TATAMTRDVR	18665000	1728000	16924000	13000	90.74	93.40
TATAPOWER	30180000	6264000	23796000	120000	79.24	90.41
TATASTEEL	42157000	8806000	32375000	976000	79.11	86.75
TCS	4825250	910875	3879625	34750	81.12	79.79
TECHM	11500500	2142500	9274000	84000	81.37	66.34
TITAN	13452000	4198000	9216000	38000	68.79	90.82



TVSMOTOR	6407000	1632000	4697000	78000	74.53	65.73
UBL	748500	94500	653000	1000	87.37	85.38
UCOBANK	14576000	1680000	12796000	100000	88.47	91.03
ULTRACEMCO	1619875	275500	1341125	3250	82.99	76.05
UNIONBANK	10656000	2096000	8460000	100000	80.33	81.19
UNITECH	196581000	23914000	169741000	2926000	87.84	81.23
UPL	5908000	710000	5194500	3500	87.98	83.86
VEDL	50836000	6922000	42834000	1080000	86.38	85.92
VOLTAS	4658000	1253000	3385000	20000	73.10	76.91
WIPRO	7239000	1424500	5801000	13500	80.32	83.88
WOCKPHARMA	3036250	342875	2680250	13125	88.71	81.24
YESBANK	17047000	2631250	14316500	99250	84.56	85.15
ZEEL	7435000	1728000	5696000	11000	76.76	61.87

Source: NSE

\*Rollover calculated using the formula: -  $\frac{(\text{Next month OI} + \text{Far month OI}) * \%}{\text{Total Future OI of all three month}}$

**Contact**

SMS: 'Arihant' to 56677

**Website**[www.arihantcapital.com](http://www.arihantcapital.com)**Email Id**[research@arihantcapital.com](mailto:research@arihantcapital.com)

**Arihant is Forbes Asia's '200 Best under a \$Billion' Company  
'Best Emerging Commodities Broker' awarded by UTV Bloomberg**

**Disclaimer:** This document has been prepared by Arihant Capital Markets Limited (hereinafter called as Arihant) and its subsidiaries and associated companies. This document does not constitute an offer or solicitation for the purchase and sale of any financial instrument by Arihant. Receipt and review of this document constitutes your agreement not to circulate, redistribute, retransmit or disclose to others the contents, opinions, conclusion, or information contained herein. This document has been prepared and issued on the basis of publicly available information, internally developed data and other sources believed to be reliable. Whilst meticulous care has been taken to ensure that the facts stated are accurate and opinions given are fair and reasonable, neither the analyst nor any employee of our company is in any way is responsible for its contents and nor is its accuracy or completeness guaranteed. This document is prepared for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. All recipients of this material should before dealing and or transacting in any of the products referred to in this material make their own investigation, seek appropriate professional advice. The investments discussed in this material may not be suitable for all investors. The recipient alone shall be fully responsible/are liable for any decision taken on the basis of this material. Arihant Capital Markets Ltd (including its affiliates) or its officers, directors, personnel and employees, including persons involved in the preparation or issuance of this material may; (a) from time to time, have positions in, and buy or sell or (b) be engaged in any other transaction and earn brokerage or other compensation in the financial instruments/products discussed herein or act as advisor or lender/borrower in respect of such securities/financial instruments/products or have other potential conflict of interest with respect to any recommendation and related information and opinions. The said persons may have acted upon and/or in a manner contradictory with the information contained here and may have a position or be otherwise interested in the investment referred to in this document before its publication. The user of this report assumes the entire risk of any use made of this data / Report. Arihant especially states that it has no financial liability, whatsoever, to the users of this Report.

## ARIHANT Capital Markets Ltd

#1011, Solitaire Corporate Park, Building No.10, 1<sup>st</sup> Floor,  
Andheri Ghatkopar Link Road, Chakala, Andheri (E), Mumbai-400093

T. 022-42254800. Fax: 022-42254880

[www.arihantcapital.com](http://www.arihantcapital.com)