

Thursday, Jan 31st, 2013

The Nifty Jan rollover stands at 64.37% compared to 61.58% in Dec expiry, Banknifty Jan rollover stands at 66.94% compared to 70.58% in Dec expiry, CNXIT Jan rollover stands at 64.15% compared to 64.61% in Dec expiry.

Highest rollover was observed in stocks like Renuka (95.54%), Jisljaleqs (93.94%), KTKbank (93.89%) and Punjlloyd (93.58%) while low rollovers were seen in Srstransfin (51.27%), Bhusanstl (53.96%) and Infy (56.03%).

Symbol	Total OI	Jan OI	Feb OI	Mar OI	Rollover Jan - 2013 (%)	Rollover Dec - 2012 (%)
NIFTY	20303950	7234550	12029000	1040400	64.37	61.58
BANKNIFTY	1630550	539025	1051475	40050	66.94	70.58
CNXIT	23150	8300	14850	0	64.15	64.61

Symbol	Total OI	Jan OI	Feb OI	Mar OI	Rollover Jan - 2013 (%)	Rollover Dec - 2012 (%)
ABIRLANUVO	1390750	133750	1256000	1000	90.38	87.57
ACC	975500	214000	741250	20250	78.06	70.91
ADANIENIT	7450000	1248000	6188000	14000	83.25	75.27
ADANIPOWER	6664000	1888000	4774000	2000	71.67	77.23
ADANIPOWER	12904000	3424000	9432000	48000	73.47	89.05
ALBK	6720000	1176000	5516000	28000	82.50	79.91
AMBUJACEM	8710000	2912000	5756000	42000	66.57	79.42
ANDHRABANK	4896000	1672000	3212000	12000	65.85	84.55
APOLLOTYRE	12948000	2652000	10208000	88000	79.52	82.26
ARVIND	7636000	1296000	6268000	72000	83.03	75.91
ASHOKLEY	18135000	2961000	15120000	54000	83.67	80.8
ASIANPAINT	318375	116125	200375	1875	63.53	67.03
AUROPHARMA	13996000	918000	13042000	36000	93.44	87.79
AXISBANK	5816500	1211250	4541500	63750	79.18	71.46
BAJAJ-AUTO	1115000	250875	854250	9875	77.50	72.79
BANKBARODA	2005500	750500	1253000	2000	62.58	66.01
BANKINDIA	4279000	615000	3652000	12000	85.63	67.16
BATAINDIA	2460750	220750	2236250	3750	91.03	91.86
BHARATFORG	5569000	459000	5107000	3000	91.76	88.54
BHARTIARTL	9713000	2793000	6860000	60000	71.24	75.33
BHEL	30047000	4228000	25216000	603000	85.93	71.1
BHUSANSTL	519684	239268	279400	1016	53.96	54.86
BIOCON	3807000	739000	3066000	2000	80.59	92.06
BPCL	5484000	765000	4703000	16000	86.05	81.4
CAIRN	16250000	2609000	13616000	25000	83.94	79.06
CANBK	2877000	521000	2348000	8000	81.89	68.79
CENTURYTEX	6913000	616000	6281000	16000	91.09	89.84
CESC	1565000	282000	1277000	6000	81.98	86.56
CHAMBLFERT	14596000	1284000	13220000	92000	91.20	85.52
CIPLA	12729000	1679000	11042000	8000	86.81	88.39



COALINDIA	6679000	1835000	4551000	293000	72.53	81.5
COLPAL	446500	83250	361750	1500	81.35	78.21
CROMPGREAV	17190000	2574000	14510000	106000	85.03	85.79
DABUR	2202000	956000	1244000	2000	56.58	86.23
DENABANK	16340000	2236000	13876000	228000	86.32	85.62
DISHTV	22612000	2304000	20256000	52000	89.81	87.45
DIVISLAB	961750	177250	784250	250	81.57	85.3
DLF	18713000	5350000	13132000	231000	71.41	81.28
DRREDDY	765250	207000	557500	750	72.95	79.33
EXIDEIND	6600000	1378000	5194000	28000	79.12	89.07
FEDERALBNK	2400500	470000	1929000	1500	80.42	91.45
FINANTECH	1255250	138750	1114000	2500	88.95	81.63
GAIL	3487000	1064000	2409000	14000	69.49	64.13
GMRINFRA	84880000	9320000	74960000	600000	89.02	81.56
GODREJIND	1437000	276000	1160000	1000	80.79	86.79
GRASIM	1134875	138000	973125	23750	87.84	88.94
GSPL	4708000	640000	4068000	0	86.41	86.66
GVKPIL	78592000	7040000	70608000	944000	91.04	86.73
HAVELLS	488500	149000	339000	500	69.50	73.6
HCLTECH	3464500	1044500	2413500	6500	69.85	70.74
HDFC	9051000	2389500	6586500	75000	73.60	76.97
HDFCBANK	14402500	3926500	10397000	79000	72.74	79.07
HDIL	24532000	6580000	17860000	92000	73.18	87.58
HEROMOTOCO	2083750	510125	1563750	9875	75.52	77.46
HEXAWARE	17398000	1984000	15258000	156000	88.60	88.31
HINDALCO	46682000	6818000	39488000	376000	85.39	84.35
HINDPETRO	10693000	1417000	9265000	11000	86.75	72.17
HINDUNILVR	8948500	2757000	6152000	39500	69.19	66.4
HINDZINC	4178000	870000	3294000	14000	79.18	83.52
IBREALEST	34584000	3084000	31456000	44000	91.08	90.93
ICICIBANK	11464500	2767250	8669000	28250	75.86	72.2
IDBI	14160000	2784000	11336000	40000	80.34	76.64
IDEA	12072000	2204000	9844000	24000	81.74	80.62
IDFC	16238000	2694000	13484000	60000	83.41	83.19
IFCI	73952000	8592000	65272000	88000	88.38	86.69
IGL	1984000	354000	1629000	1000	82.16	89.07
INDHOTEL	13144000	1384000	11624000	136000	89.47	84.11
INDIACEM	9076000	1912000	7152000	12000	78.93	90.13
INDUSINDBK	2427000	692000	1730000	5000	71.49	74.5
INFY	4134375	1817750	2290500	26125	56.03	72.8
IOB	7780000	964000	6756000	60000	87.61	84.31
IOC	3991000	321000	3348000	322000	91.96	85.89
IRB	17194000	1948000	15232000	14000	88.67	88.45
ITC	26846000	8418000	18289000	139000	68.64	73.11
IVRCLINFRA	31560000	3544000	27856000	160000	88.77	91.3
JINDALSTEL	6235000	1216000	4990000	29000	80.50	80.84
JISLJALEQS	18484000	1120000	17308000	56000	93.94	93.11
JPASSOCIAT	66544000	8312000	57360000	872000	87.51	85.34
JPOWER	22048000	3792000	18152000	104000	82.80	76.72
JSWENERGY	11076000	2184000	8884000	8000	80.28	89.02



JSWSTEEL	9466000	1385500	8056500	24000	85.36	90.98
JUBLFOOD	564750	92250	470750	1750	83.67	74.96
KOTAKBANK	2426000	756500	1664500	5000	68.82	72.46
KTKBANK	21924000	1340000	20552000	32000	93.89	84.53
LICHSGFIN	15755000	2982000	12726000	47000	81.07	90.17
LT	5136250	1155750	3936750	43750	77.50	76.25
LUPIN	2685000	478500	2195000	11500	82.18	76.47
M&M	3475500	1246000	2221000	8500	64.15	75.27
MARUTI	2320500	450500	1846250	23750	80.59	75.37
MCDOWELL-N	8376750	551750	7803000	22000	93.41	91.65
MCLEODRUSS	3758000	258000	3498000	2000	93.13	94.41
MRF	116750	14000	100500	2250	88.01	90.61
NHPC	2.16E+08	52668000	1.59E+08	4044000	75.61	74.34
NMDC	40424000	7802000	32566000	56000	80.70	66.26
NTPC	17114000	3242000	13524000	348000	81.06	72.44
OFSS	522500	40250	482250	0	92.30	90.37
ONGC	12776000	3995000	8717000	64000	68.73	74.83
OPTOCIRCU	11146000	1288000	9720000	138000	88.44	85.82
ORIENTBANK	2356000	717000	1639000	0	69.57	80.25
PANTALOONR	7684000	1630000	6042000	12000	78.79	88.04
PETRONET	5624000	840000	4778000	6000	85.06	83.81
PFC	6366000	1540000	4814000	12000	75.81	66.21
PNB	4640000	843500	3727500	69000	81.82	81.21
POWERGRID	17152000	3810000	13272000	70000	77.79	78.68
PTC	3312000	640000	2672000	0	80.68	87.94
PUNJLLOYD	34912000	2240000	32312000	360000	93.58	92.03
RANBAXY	8218000	840000	7345000	33000	89.78	85.41
RAYMOND	6284000	658000	5619000	7000	89.53	92.07
RCOM	67788000	10748000	56724000	316000	84.14	89.83
RECLTD	4145000	1032000	3099000	14000	75.10	75.3
RELCAPITAL	9631000	1135000	8433000	63000	88.22	87.35
RELIANCE	14531500	3845500	10549250	136750	73.54	75.91
RELINFRA	6548500	1138000	5341500	69000	82.62	85.56
RENUKA	59032000	2632000	56256000	144000	95.54	90.16
RPOWER	49732000	4420000	44984000	328000	91.11	78.36
SAIL	24436000	3972000	19404000	1060000	83.75	79.03
SBIN	6358875	1433000	4886000	39875	77.46	80.73
SESAGOA	11630000	1952000	9584000	94000	83.22	83.66
SIEMENS	1128500	228000	898500	2000	79.80	82.95
SINTEX	26216000	2788000	23340000	88000	89.37	89.19
SRTRANSFIN	589000	287000	300500	1500	51.27	81.88
STER	23652000	2748000	20776000	128000	88.38	73.55
SUNPHARMA	3834000	762500	3055500	16000	80.11	75.95
SUNTV	3067000	622000	2419000	26000	79.72	87.61
SYNDIBANK	6152000	912000	5224000	16000	85.18	81.69
TATACHEM	1788000	301000	1487000	0	83.17	84.88
TATACOMM	3847000	349000	3496000	2000	90.93	90.45
TATAGLOBAL	25602000	2530000	22984000	88000	90.12	89.31
TATAMOTORS	21071000	4864000	15975000	232000	76.92	72.5
TATAMTRDVR	6152000	1438000	4702000	12000	76.63	85.05



TATAPOWER	12312000	2748000	9528000	36000	77.68	68.08
TATASTEEL	19714000	4316000	15247000	151000	78.11	80.78
TCS	3336500	1142750	2174500	19250	65.75	70.85
TECHM	932250	178500	749000	4750	80.85	66.1
TITAN	4844000	872000	3948000	24000	82.00	74.63
UCOBANK	14396000	1012000	13344000	40000	92.97	90.99
ULTRACEMCO	852750	187750	664875	125	77.98	72.44
UNIONBANK	5034000	896000	4122000	16000	82.20	79.6
UNIPHOS	16172000	1606000	14548000	18000	90.07	81.79
UNITECH	1.14E+08	18430000	9.56E+07	490000	83.90	77.99
VIJAYABANK	11016000	1576000	9380000	60000	85.69	88.68
VOLTAS	12704000	1460000	11214000	30000	88.51	82.38
WELCORP	23034000	2758000	20274000	2000	88.03	90.16
WIPRO	3967000	1091000	2857000	19000	72.50	81.98
YESBANK	6261000	1098000	5125000	38000	82.46	79.96
ZEEL	7768000	1274000	6442000	52000	83.60	73.7

Source: NSE

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

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