

Thursday, Jun 29th, 2017

The NIFTY Jun rollover stands at 72.97% BANKNIFTY Jun rollover stands at 68.67%, NIFTYIT Jun rollover stands at 82.63%.

Highest rollover was observed in stocks like RBLBANK (94.46%), CENTURYTEX (94.05%), JSWENERGY (93.82%) and JINDALSTEL (93.39%) while low rollovers were seen in ABIRLANUVO (59.29%), PETRONET (61.91%), TORNTPHARM (63.77%) and NIITTECH (65.55%).

Symbol	Total OI	Jun OI	Jul OI	Aug OI	Rollover Jun - 2017 (%)	Rollover May - 2017 (%)
NIFTY	27884175	7537875	19447950	898350	72.97	74.09
BANKNIFTY	3368320	1055400	2270200	42720	68.67	60.60
NIFTYIT	47200	8200	38950	50	82.63	62.82

Symbol	Total OI	Jun OI	Jul OI	Aug OI	Rollover Jun - 2017 (%)	Rollover May - 2017 (%)
ABIRLANUVO	1533600	624400	901600	7600	59.29	82.59
ACC	1510000	248800	1256800	4400	83.52	71.10
ADANIEN	25728000	3352000	22192000	184000	86.97	84.55
ADANIPOWER	135180000	14360000	120440000	380000	89.38	86.72
AJANTPHARM	394400	80000	314400	--	79.72	82.15
ALBK	22920000	5110000	17210000	600000	77.71	76.21
AMARAJABAT	1210200	126000	1078200	6000	89.59	78.19
AMBUJACEM	15487500	3690000	11755000	42500	76.17	83.97
ANDHRABANK	27070000	4670000	22220000	180000	82.75	83.12
APOLLOHOSP	1867100	431600	1429500	6000	76.88	85.54
APOLLOTYRE	17466000	2718000	14700000	48000	84.44	86.59
ARVIND	8132000	2180000	5928000	24000	73.19	65.58
ASHOKLEY	54810000	8995000	45269000	546000	83.59	85.91
ASIANPAINT	3466200	487200	2969400	9600	85.94	73.18
AUROPHARMA	15805600	3169600	12416800	219200	79.95	83.80
AXISBANK	41546400	6159600	35193600	193200	85.17	75.94
BAJAJ-AUTO	1642500	216250	1426250	--	86.83	81.85
BAJAJFINSV	473250	82625	390625	--	82.54	92.81
BAJFINANCE	3879500	537500	3338000	4000	86.15	87.97
BALKRISIND	357600	65200	292400	--	81.77	78.04
BALRAMCHIN	13212500	1683500	11235000	294000	87.26	91.82
BANKBARODA	55412000	8081500	46928000	402500	85.42	79.24
BANKINDIA	30012000	5934000	23280000	798000	80.23	76.68
BATAINDIA	5011600	580800	4429700	1100	88.41	89.75
BEL	33183000	4455000	28561500	166500	86.57	91.25
BEML	2213400	351000	1858200	4200	84.14	89.58
BERGEPAIN	1438800	224400	1214400	--	84.40	77.97
BHARATFIN	17017000	2168000	14836000	13000	87.26	80.37
BHARATFORG	4750800	976800	3748200	25800	79.44	73.94
BHARTIARTL	41454500	6781300	34544000	129200	83.64	75.32
BHEL	37330000	4905000	31720000	705000	86.86	84.47
BIOCON	15204600	3753000	11406600	45000	75.32	75.96
BOSCHLTD	107125	14050	93075	--	86.88	82.88



BPCL	15414000	2546400	12703200	164400	83.48	76.89
BRITANNIA	362800	74800	287400	600	79.38	86.95
CADILAHC	3662400	753600	2905600	3200	79.42	82.79
CANBK	18988188	2596728	16175580	215880	86.32	78.88
CANFINHOME	586750	87500	498500	750	85.09	91.67
CAPF	3875200	507200	3355200	12800	86.91	75.99
CASTROLIND	11316200	1223600	10092600	--	89.19	91.39
CEATLTD	1540700	367500	1166900	6300	76.15	70.93
CENTURYTEX	7953000	473000	7472850	7150	94.05	91.30
CESC	7164300	611600	6550500	2200	91.46	88.54
CGPOWER	17988000	2832000	15156000	--	84.26	82.97
CHOLAFIN	494500	66000	428500	--	86.65	72.63
CIPLA	7082000	1126000	5945000	11000	84.10	80.36
COALINDIA	26424800	3417000	22715400	292400	87.07	79.42
COLPAL	1165500	175000	990500	--	84.98	63.71
CONCOR	1195000	236250	958125	625	80.23	81.56
CUMMINSIND	607800	109200	497400	1200	82.03	72.47
DABUR	12782500	1067500	11712500	2500	91.65	91.57
DALMIABHA	841200	105600	735600	--	87.45	89.34
DCBBANK	6574500	1791000	4761000	22500	72.76	71.21
DHFL	22143000	1711500	20287500	144000	92.27	90.89
DISHTV	27335000	5292000	21602000	441000	80.64	80.14
DIVISLAB	8974000	1340400	7128000	505600	85.06	87.57
DLF	41640000	9610000	31865000	165000	76.92	75.39
DRREDDY	2487400	316200	2167800	3400	87.29	89.10
EICHERMOT	218350	34875	183225	250	84.03	76.71
ENGINERSIN	17097500	3692500	13314000	91000	78.40	81.22
EQUITAS	9644800	1116800	8512000	16000	88.42	80.24
ESCORTS	4402200	667700	3712500	22000	84.83	81.07
EXIDEIND	15536000	1796000	13712000	28000	88.44	84.43
FEDERALBNK	89331000	12397000	76329000	605000	86.12	82.34
FORTIS	31025700	2718900	28296000	10800	91.24	92.80
GAIL	14446000	2052000	12330000	64000	85.80	71.49
GLENMARK	7697900	869400	6808900	19600	88.71	76.27
GMRINFRA	264465000	43200000	220185000	1080000	83.67	87.84
GODFRYPHLP	588500	80000	508500	--	86.41	84.27
GODREJCP	1833600	360000	1473600	--	80.37	75.85
GODREJIND	2056500	282000	1771500	3000	86.29	85.50
GRANULES	14750000	1660000	13070000	20000	88.75	86.19
GRASIM	7051500	1936500	5090250	24750	72.54	71.89
GSFC	8541000	1300500	7236000	4500	84.77	89.86
HAVELLS	5308000	944000	4320000	44000	82.22	66.86
HCC	17616000	2772000	14808000	36000	84.26	--
HCLTECH	7763700	1561700	6195000	7000	79.88	73.65
HDFC	9924000	1646000	8239000	39000	83.41	75.54
HDFCBANK	26479500	4602000	21838500	39000	82.62	68.67
HDIL	32808000	6048000	26616000	144000	81.57	83.48
HEROMOTOCO	1318400	198800	1111000	8600	84.92	70.15
HEXAWARE	3534000	1050000	2460000	24000	70.29	81.54
HINDALCO	44954000	5656000	39084500	213500	87.42	84.62
HINDPETRO	19480650	1685250	17737650	57750	91.35	84.40
HINDUNILVR	9886800	1256400	8614200	16200	87.29	76.21
HINDZINC	18089600	1625600	16406400	57600	91.01	84.71
IBREALEST	29400000	4660000	24740000	--	84.15	79.44
IBULHSGFIN	14232000	2212800	12003200	16000	84.45	80.73



ICICIBANK	134959000	34867250	99789250	302500	74.16	65.07
ICIL	9971500	1298500	8673000	--	86.98	80.16
IDBI	46648000	5248000	40144000	1256000	88.75	84.29
IDEA	83202000	14455000	68194000	553000	82.63	88.71
IDFC	86684400	13516800	73009200	158400	84.41	73.52
IDFCBANK	111040000	10960000	97884000	2196000	90.13	86.21
IFCI	82390000	10956000	71324000	110000	86.70	87.53
IGL	1649450	238150	1411300	--	85.56	80.70
INDIACEM	26453000	2950500	23446500	56000	88.85	87.34
INDIANB	4088000	892000	3184000	12000	78.18	81.01
INDIGO	1489800	401400	1023600	64800	73.06	88.79
INDUSINDBK	5607000	875400	4723800	7800	84.39	62.33
INFIBEAM	1313200	242400	1070800	--	81.54	67.76
INFRATEL	7943500	2104000	5781700	57800	73.51	74.54
INFY	38495500	5455000	32916000	124500	85.83	84.07
IOC	27411000	2790000	24543000	78000	89.82	80.90
IRB	20962500	1832500	19070000	60000	91.26	82.74
ITC	46147200	7296000	38637600	213600	84.19	62.00
JETAIRWAYS	4065200	1046000	3010800	8400	74.27	79.89
JINDALSTEL	44370000	2934000	41368500	67500	93.39	88.66
JISLJALEQS	41139000	4842000	36171000	126000	88.23	85.91
JPASSOCIAT	178568000	20468000	158032000	68000	88.54	90.42
JSWENERGY	67882500	4192000	63138000	552500	93.82	91.10
JSWSTEEL	66732000	14253000	52314000	165000	78.64	83.13
JUBLFOOD	2870500	468500	2390000	12000	83.68	82.61
JUSTDIAL	4591200	699600	3826800	64800	84.76	76.09
KAJARIACER	482400	101600	380800	--	78.94	--
KOTAKBANK	9926400	1977600	7920800	28000	80.08	57.08
KPIT	4864000	824000	4008000	32000	83.06	79.90
KSCL	4458000	879000	3579000	--	80.28	78.79
KTKBANK	28095475	4166875	23666400	262200	85.17	82.56
L&TFH	23152500	4230000	18841500	81000	81.73	82.95
LICHSGFIN	4964300	1282600	3645400	36300	74.16	74.44
LT	12391000	3568500	8644000	178500	71.20	65.06
LUPIN	11678400	3778800	7782000	117600	67.64	78.79
M&M	6355000	789500	5558000	7500	87.58	66.77
M&MFIN	13107500	2765000	10295000	47500	78.91	79.71
MARICO	5709600	1671800	4037800	--	70.72	80.78
MARUTI	2326650	409200	1877250	40200	82.41	75.36
MCDOWELL-N	2539000	425250	2110750	3000	83.25	89.87
MCX	1719000	519000	1197500	2500	69.81	78.94
MFSL	5589000	749000	4839000	1000	86.60	86.18
MGL	484200	98400	382800	3000	79.68	82.16
MINDTREE	4935600	1206000	3726000	3600	75.57	74.69
MOTHERSUMI	9082500	2952500	6115000	15000	67.49	90.65
MRF	38925	4290	34455	180	88.98	88.32
MRPL	6957000	2137500	4599000	220500	69.28	73.56
MUTHOOTFIN	2130000	309000	1821000	--	85.49	81.99
NATIONALUM	4960000	1000000	3960000	--	79.84	--
NBCC	4398000	576000	3792000	30000	86.90	83.42
NCC	26928000	6864000	19944000	120000	74.51	76.76
NESTLEIND	74600	11800	62700	100	84.18	78.61
NHPC	25056000	4671000	20385000	--	81.36	80.08
NIITTECH	670500	231000	439500	--	65.55	76.09
NMDC	34434000	3684000	30552000	198000	89.30	85.04



NTPC	21216000	4456000	16656000	104000	79.00	72.53
OFSS	115800	36450	79350	--	68.52	68.23
OIL	2544718	441870	2093784	9064	82.64	78.99
ONGC	65861250	9202500	55440000	1218750	86.03	84.28
ORIENTBANK	13704000	1890000	11646000	168000	86.21	83.40
PAGEIND	33250	10750	22500	--	67.67	71.17
PCJEWELLER	2994000	858000	2134500	1500	71.34	71.90
PEL	1122900	142200	974100	6600	87.34	83.97
PETRONET	12655500	4821000	7807500	27000	61.91	91.03
PFC	47502000	6570000	40548000	384000	86.17	83.63
PIDILITIND	1747000	164000	1581000	2000	90.61	89.33
PNB	56413000	9572500	45601500	1239000	83.03	72.19
POWERGRID	22980000	3388000	19476000	116000	85.26	85.41
PTC	15024000	2392000	12472000	160000	84.08	87.54
PVR	418800	53200	365600	--	87.30	76.68
RAMCOCEM	505600	145600	355200	4800	71.20	--
RAYMOND	1776800	209600	1567200	--	88.20	85.90
RBLBANK	13258000	735000	12171000	352000	94.46	--
RCOM	130820000	21312000	106834000	2674000	83.71	83.82
RDEL	17352000	5256000	11988000	108000	69.71	73.28
RECLTD	49368000	10782000	37716000	870000	78.16	77.42
RELCAPITAL	11035500	3004500	8017500	13500	72.77	89.93
RELIANCE	13425500	2388500	10782000	255000	82.21	77.45
RELINFRA	9835800	997100	8798400	40300	89.86	86.78
RPOWER	60876000	6888000	52920000	1068000	88.69	89.15
SAIL	75804000	11472000	63780000	552000	84.87	80.42
SBIN	109005000	33078000	75279000	648000	69.65	75.96
SHREECEM	30500	6450	24050	--	78.85	80.75
SIEMENS	1010500	269500	740500	500	73.33	78.52
SINTEX	26597625	5073000	21382125	142500	80.93	88.61
SOUTHBANK	99886974	7589289	90408648	1889037	92.40	83.93
SRF	611000	109000	501500	500	82.16	75.74
SRTRANSFIN	3113400	435600	2676000	1800	86.01	80.79
STAR	2507000	300500	2205000	1500	88.01	86.86
SUNPHARMA	39942100	5747700	33784800	409600	85.61	84.70
SUNTV	7627000	871000	6726000	30000	88.58	84.93
SUZLON	480330000	1E+08	362490000	17430000	79.10	88.63
SYNDIBANK	19449000	3744000	15633000	72000	80.75	81.02
TATACHEM	3720000	496500	3189000	34500	86.65	85.92
TATACOMM	9465400	1577800	7871500	16100	83.33	79.14
TATAELXI	1307600	158400	1146400	2800	87.89	87.16
TATAGLOBAL	33093000	2394000	30595500	103500	92.77	90.65
TATAMOTORS	48055500	8160000	39655500	240000	83.02	74.81
TATAMTRDVR	20958000	3727500	17148600	81900	82.21	90.28
TATAPOWER	25947000	2727000	22779000	441000	89.49	73.55
TATASTEEL	33124000	4418000	28270000	436000	86.66	84.40
TCS	7423750	1121000	6256000	46750	84.90	70.12
TECHM	12978900	1486100	11423500	69300	88.55	84.25
TITAN	4896000	1380000	3492000	24000	71.81	86.86
TORNTPHARM	350000	126800	223200	--	63.77	63.73
TORNTPOWER	4236000	789000	3447000	--	81.37	89.24
TV18BRDCST	104890000	8585000	96203000	102000	91.82	92.85
TVSMOTOR	6224000	1334000	4874000	16000	78.57	74.34
UBL	976500	268100	707000	1400	72.54	74.50
UJJIVAN	6842400	704400	6133200	4800	89.71	86.96



ULTRACEMCO	2322000	525400	1795400	1200	77.37	80.69
UNIONBANK	24832000	3708000	20672000	452000	85.07	77.52
UPL	7734000	1076400	6652800	4800	86.08	63.78
VEDL	56840000	7896000	48681500	262500	86.11	76.87
VGUARD	3723000	489000	3225000	9000	86.87	84.29
VOLTAS	7992000	2108000	5840000	44000	73.62	85.21
WIPRO	27792000	2803200	24868800	120000	89.91	78.06
WOCKPHARMA	4135400	364200	3718400	52800	91.19	79.92
YESBANK	9711450	1629250	8021650	60550	83.22	67.96
ZEEL	9339200	907400	8424000	7800	90.28	85.17

Source: NSE

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

Research Analyst Registration No.

INH000002764

Contact

SMS: 'Arihant' to 56677

Website

www.arihantcapital.com

Email Id

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, 1st Floor,
Andheri Ghatkopar Link Road, Chakala, Andheri (E), Mumbai-400093
T. 022-42254800. Fax: 022-42254880
www.arihantcapital.com