

Friday, May 26th, 2020

The NIFTY Apr rollover stands at 78.93% BANKNIFTY Apr rollover stands at 80.60%, NIFTYIT rollover stands at 76.19%.

Highest rollover was observed in stocks like ADANIPOWER (99.36), BOSCHLTD (99.24%), GODREJCP (99.22%) and NESTLEIND (99.15%) while lowest rollovers were seen in TCS (57.93%), HDFCLIFE (71.31%), CENTURYTEX (71.62%) and LT (71.81%).

Symbol	Total OI	Jun OI	Jul OI	Aug OI	Rollover Jun 2020 (%)	Rollover May 2020 (%)
NIFTY	14449800	3044400	10638150	767250	78.9311963	75.67
BANKNIFTY	1624570	315120	1262225	47225	80.6028672	81.13
NIFTYIT	350	350	0	0	0	76.19

Symbol	Total OI	Jun OI	Jul OI	Aug OI	Rollover Jun 2020 (%)	Rollover May 2020(%)
ACC	2248500	30000	2207500	11000	78.93	75.67
ADANIENT	18324000	472000	17804000	48000	80.60	81.13
ADANIPOWER	30985000	197500	30752500	35000	0.00	76.19
ADANIPOWER	12900000	12900000	0	0	98.67	91.89
AMARAJABAT	1851200	55200	1786000	10000	97.42	94.69
AMBUJACEM	18476500	197500	18222000	57000	99.36	98.62
APOLLOHOSP	1192500	55000	1132500	5000	0.00	93.76
APOLLOTYRE	10708000	513000	9915000	280000	97.02	97.01
ASHOKLEY	36431000	5768000	29565000	1098000	98.93	97.73
ASIANPAINT	5438700	155400	5260200	23100	95.39	95.95
AUOPHARMA	11284000	117000	11133200	33800	95.21	93.15
AXISBANK	66740400	2400000	64172400	168000	84.17	97.88
BAJAJ-AUTO	1844000	55750	1782750	5500	97.14	95.81
BAJAJFINSV	817125	58750	751750	6625	98.96	94.54
BAJFINANCE	7165250	643500	6434750	87000	96.40	98.13
BALKRISIND	1136000	295200	826400	14400	96.98	97.89
BANDHANBNK	10174200	434400	9678600	61200	92.81	98.42
BANKBARODA	47133800	4190400	41770800	1172600	91.02	92.28
BATAINDIA	1375000	53350	1314500	7150	74.01	90.87
BEL	18392400	1110000	16803600	478800	95.73	97.88
BERGEPAIN	4230600	71500	4151400	7700	91.11	95.58
BHARATFORG	5783100	191100	5574000	18000	96.12	96.41
BHARTIARTL	81292218	2728374	78400956	162888	93.96	76.41
BHEL	54196200	4867200	48069000	1260000	98.31	84.73
BIOCON	15807900	685400	14881000	241500	96.70	94.15
BOSCHLTD	131950	1000	130600	350	96.64	88.45
BPCL	19328400	808200	18293400	226800	91.02	87.60
BRITANNIA	1859400	250000	1606200	3200	95.66	82.00
CADILAH	7475600	1685200	5744200	46200	99.24	99.74
CANBK	11572000	767000	10525000	280000	95.82	96.59
CENTURYTEX	3362000	954000	2388400	19600	86.55	88.13
CHOLAFIN	7862500	925000	6872500	65000	77.46	95.50
CIPLA	12819350	587650	12144600	87100	93.37	91.80
COALINDIA	37215600	3493800	33485000	236800	71.62	98.54
COLPAL	2126600	55300	2060800	10500	88.24	0.00
CONCOR	4784343	150048	4620228	14067	95.42	81.70
CUMMINSIND	1298400	43200	1220400	34800	90.61	74.57
DABUR	13917500	1676250	12228750	12500	97.40	97.95

DIVISLAB	3180800	38000	3130000	12800	96.86	98.49
DLF	27967500	1650000	26195400	122100	96.67	97.60
DRREDDY	3298000	76500	3215000	6500	87.96	79.82
EICHERMOT	289005	13590	274890	525	98.81	96.64
EQUITAS	15418700	2954700	12182800	281200	94.10	98.21
ESCORTS	2897400	300300	2577300	19800	97.68	98.61
EXIDEIND	13558100	2682500	10821600	54000	95.30	97.03
FEDERALBNK	65033500	5117000	59134500	782000	80.84	96.43
GAIL	36671828	2090928	34233200	347700	89.64	93.86
GLENMARK	4536000	768600	3684600	82800	80.21	94.24
GMRINFRA	85185000	7290000	77490000	405000	92.13	98.59
GODREJCP	6241800	48800	6188000	5000	94.30	95.85
GODREJPROP	500500	85150	415350	0	83.06	97.91
GRASIM	18931650	338250	18565850	27550	91.44	96.47
HAVELLS	5253000	136000	5098000	19000	99.22	92.55
HCLTECH	19776400	1640800	18116000	19600	82.99	94.57
HDFC	29951900	257000	29651700	43200	98.21	91.09
HDFCBANK	36099350	1467500	34430550	201300	97.41	98.84
HDFCLIFE	20333800	5834700	14484800	14300	91.70	96.68
HEROMOTOCO	2907700	128800	2770500	8400	99.14	92.93
HINDALCO	33485500	1988000	31282500	215000	95.93	97.48
HINDPETRO	16863600	739200	16005600	118800	71.31	96.32
HINDUNILVR	18721800	1581000	17109600	31200	95.57	96.27
IBULHSGFIN	14683700	2485200	11863700	334800	94.06	91.46
ICICIBANK	114646125	2927375	111303500	415250	95.62	92.12
ICICIPRULI	7474500	430500	7030500	13500	91.56	58.06
IDEA	207242000	34202000	172340000	700000	83.08	84.94
IDFCFIRSTB	109633000	7128000	96064000	6441000	97.45	93.71
IGL	8545625	888250	7599625	57750	94.24	97.33
INDIGO	2949000	510000	2404500	34500	83.50	97.44
INDUSINDBK	31082800	1282000	29587200	213600	93.50	67.71
INFRATEL	9477600	498000	8948800	30800	89.61	96.41
INFY	51176400	1384800	49683600	108000	82.71	91.69
IOC	55125500	1460000	52286100	1379400	95.88	88.94
ITC	83295200	11407200	70899200	988800	94.75	97.07
JINDALSTEL	16095000	2695000	13335000	65000	97.29	91.98
JSWSTEEL	39401500	494500	38772000	135000	97.35	97.52
JUBLFOOD	2668500	347000	2302500	19000	86.31	94.90
JUSTDIAL	1521800	399000	1122800	0	83.26	85.16
KOTAKBANK	9771200	1006000	8745600	19600	98.74	91.71
L&TFH	27958400	5790400	21052800	1115200	87.00	95.99
LICHSGFIN	9350700	1428700	7684000	238000	73.78	88.36
LT	12693575	3577875	8999100	116600	89.70	91.39
LUPIN	7708950	712600	6974250	22100	79.29	96.64
M&M	18209200	663000	17465000	81200	84.72	94.86
M&MFIN	12515400	1204800	11197200	113400	71.81	89.10
MANAPPURAM	15528000	1266000	14100000	162000	90.76	96.60
MARICO	10926900	94900	10786000	46000	96.36	96.42
MARUTI	2988400	102500	2867600	18300	90.37	96.30
MCDOWELL-N	13212500	252500	12923750	36250	91.85	87.84
MFSL	1667900	166400	1498900	2600	99.13	94.86
MGL	704400	43200	658200	3000	96.57	97.75
MINDTREE	1411200	100000	1302400	8800	98.09	95.80
MOTHERSUMI	23142000	490000	22435000	217000	90.02	97.71

MRF	15500	140	15280	80	93.87	96.70
MUTHOOTFIN	3482250	483000	2979000	20250	92.91	97.44
NATIONALUM	38595300	1977300	35887000	731000	97.88	88.59
NAUKRI	695550	64800	628500	2250	99.10	94.69
NCC	19998000	3240000	16758000	0	86.13	81.07
NESTLEIND	511700	4350	506150	1200	94.88	95.35
NIITTECH	550875	40875	508500	1500	90.68	92.65
NMDC	26477300	756000	25587300	134000	83.80	95.94
NTPC	61811100	1579200	59901300	330600	99.15	94.64
ONGC	72430300	1582600	69954500	893200	92.58	97.88
PAGEIND	141295	28225	112770	300	97.14	87.50
PEL	4161586	217536	3929750	14300	97.45	98.97
PETRONET	14583000	2130000	12147000	306000	97.82	98.59
PFC	47262600	1054000	45973000	235600	80.02	0.00
PIDILITIND	3432500	46000	3374000	12500	94.77	99.93
PNB	48822400	2888400	44058000	1876000	85.39	68.45
POWERGRID	33252000	1644000	31508000	100000	97.77	96.87
PVR	1342400	153200	1146400	42800	98.66	91.92
RAMCOCEM	1032200	36000	993650	2550	94.08	99.87
RBLBANK	18103100	1876500	16005600	221000	95.06	54.94
RECLTD	14880000	1218000	13536000	126000	88.59	99.36
RELIANCE	37004885	2130090	34558160	316635	96.51	98.92
SAIL	45490500	4317500	38874000	2299000	89.63	98.01
SBILIFE	5099250	177750	4919250	2250	91.81	14.75
SBIN	108666000	3759000	103452000	1455000	94.24	96.41
SHREECEM	139400	2700	136500	200	90.51	86.01
SIEMENS	2315500	35750	2275900	3850	96.51	76.96
SRF	528000	17750	507750	2500	96.54	99.88
SRTRANSFIN	2941850	359400	2548650	33800	98.06	95.50
SUNPHARMA	33530300	977500	32461800	91000	98.46	98.22
SUNTV	5639400	104400	5500500	34500	96.64	86.60
TATACHEM	1548400	122400	1404000	22000	87.78	97.86
TATACONSUM	12970800	348300	12600900	21600	97.08	89.08
TATAMOTORS	87536400	9571800	76989900	974700	98.15	96.52
TATAPOWER	64062000	10467000	52177500	1417500	92.10	90.87
TATASTEEL	19320400	3481500	15539700	299200	97.31	92.40
TCS	13613950	5727250	7863300	23400	89.07	90.35
TECHM	16940400	199200	16699200	42000	83.66	98.03
TITAN	6542250	201750	6309000	31500	81.98	93.38
TORNTPHARM	1195500	19500	1173500	2500	57.93	88.69
TORNTPOWER	1896000	138000	1701000	57000	98.82	95.68
TVSMOTOR	4069600	232200	3808000	29400	96.92	97.74
UBL	760900	39200	720300	1400	98.37	95.15
UJJIVAN	2808600	272000	2477200	59400	92.72	95.13
ULTRACEMCO	2378800	151800	2222600	4400	94.29	90.20
UPL	10626100	1354500	9187100	84500	94.85	95.87
VEDL	114380500	7430500	106398200	551800	90.32	95.07
VOLTAS	4047000	412000	3605000	30000	93.62	93.57
WIPRO	24240000	1593600	22608000	38400	87.25	96.92
ZEEL	30301500	7216500	22986000	99000	93.50	64.73

Source: NSE

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

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