

Wednesday, Mar 28th, 2018

The NIFTY Mar rollover stands at 68.73% BANKNIFTY Mar rollover stands at 75.22%, NIFTYIT Mar rollover stands at 46.69%.

Highest rollover was observed in stocks like JSWSTEEL (95.07%), EQUITAS (94.96%), PETRONET (94.48%) and CASTROLIND (94.16%) while low rollovers were seen in FORTIS (32.31%), OFSS (45.88%), CHOLAFIN (50.72%) and BAJAJFINSV (52.42%).

Symbol	Total OI	Mar OI	Apr OI	May OI	Rollover Mar - 2018 (%)	Rollover Feb - 2018 (%)
NIFTY	30507975	9538350	19321050	1648575	68.73	62.34
BANKNIFTY	2155840	534320	1477720	143800	75.22	65.27
NIFTYIT	47550	25350	22150	50	46.69	67.42

Symbol	Total OI	Mar OI	Apr OI	May OI	Rollover Mar - 2018 (%)	Rollover Feb - 2018 (%)
ACC	1762800	634400	1122400	6000	64.01	71.26
ADANIEN	21340000	2620000	17704000	1016000	87.72	81.50
ADANIPTS	16107500	2255000	13287500	565000	86.00	80.08
ADANIPOWER	105180000	9660000	93860000	1660000	90.82	87.48
AJANTPHARM	637500	122500	514000	1000	80.78	82.80
ALBK	18360000	4860000	13220000	280000	73.53	81.10
AMARAJABAT	1425900	280000	1136800	9100	80.36	76.80
AMBUJACEM	21257500	10040000	11155000	62500	52.77	75.76
ANDHRABANK	23730000	3350000	20220000	160000	85.88	83.83
APOLLOHOSP	889000	167000	719000	3000	81.21	77.42
APOLLOTYRE	13308000	2853000	10266000	189000	78.56	86.92
ARVIND	6176000	786000	5274000	116000	87.27	82.95
ASHOKLEY	56679000	5432000	50421000	826000	90.42	88.21
ASIANPAINT	4811400	574200	4121400	115800	88.07	72.60
AUROPHARMA	25710400	3250400	22304800	155200	87.36	90.54
AXISBANK	48210000	9464400	38558400	187200	80.37	86.28
BAJAJ-AUTO	2455750	382500	2067500	5750	84.42	74.96
BAJAJFINSV	1168125	555750	611125	1250	52.42	90.14
BAJFINANCE	5313500	550500	4752500	10500	89.64	85.56
BALKRISIND	1213600	372800	834400	6400	69.28	81.33
BALRAMCHIN	18340000	3888500	13835500	616000	78.80	81.87
BANKBARODA	59868000	8376000	50344000	1148000	86.01	87.53
BANKINDIA	27882000	3342000	22866000	1674000	88.01	84.26
BATAINDIA	2532200	251900	2278100	2200	90.05	81.73
BEL	30858300	5266800	24982650	608850	82.93	83.19
BEML	2614200	236400	2147100	230700	90.96	82.41
BERGEPAIN	1502600	409200	1084600	8800	72.77	65.19
BHARATFIN	4965000	685000	4268000	12000	86.20	77.65
BHARATFORG	7471200	555600	6906000	9600	92.56	84.82
BHARTIARTL	57883300	3469700	54184100	229500	94.01	90.37
BHEL	55627500	7117500	47842500	667500	87.21	85.79
BIOCON	8154000	1047600	7011000	95400	87.15	84.69
BOSCHLTD	253850	93100	160625	125	63.32	81.31
BPCL	13145400	2700000	10389600	55800	79.46	75.01

BRITANNIA	971800	121600	850200	0	87.49	85.30
CADILAHC	6091200	755200	5281600	54400	87.60	70.33
CANBK	13606400	1582400	10822400	1201600	88.37	82.60
CANFINHOME	7175000	1148750	5630000	396250	83.99	87.64
CAPF	8160800	547200	7386400	227200	93.29	90.85
CASTROLIND	11564000	674800	10880800	8400	94.16	83.76
CEATLTD	1192100	152600	1038100	1400	87.20	76.97
CENTURYTEX	6281000	408650	5865200	7150	93.49	91.76
CESC	6667100	938850	5467000	261250	85.92	84.88
CGPOWER	23736000	2352000	21240000	144000	90.09	82.61
CHENNPETRO	2839500	324000	2512500	3000	88.59	82.96
CHOLAFIN	626000	308500	317500	0	50.72	68.27
CIPLA	9972000	1198000	8296000	478000	87.99	79.19
COALINDIA	24380400	7581200	16143600	655600	68.90	63.05
COLPAL	1721300	370300	1351000	0	78.49	74.58
CONCOR	1085000	179375	903125	2500	83.47	70.88
CUMMINSIND	2412600	256200	2137800	18600	89.38	70.00
DABUR	15140000	1435000	13705000	0	90.52	94.45
DALMIABHA	681000	109500	570000	1500	83.92	91.87
DCBBANK	5071500	855000	4144500	72000	83.14	81.12
DHFL	29244000	2245500	26923500	75000	92.32	88.26
DISHTV	51968000	4767000	43750000	3451000	90.83	87.35
DIVISLAB	2752000	467200	2113600	171200	83.02	87.09
DLF	50985000	4600000	45855000	530000	90.98	87.71
DRREDDY	4363250	369750	3980250	13250	91.53	83.26
EICHERMOT	242600	54200	187650	750	77.66	83.36
ENGINEERSIN	8197000	1330000	6800500	66500	83.77	70.90
EQUITAS	18672000	940800	17692800	38400	94.96	92.08
ESCORTS	3528800	422400	3104200	2200	88.03	86.39
EXIDEIND	9344000	756000	8584000	4000	91.91	84.67
FEDERALBNK	60197500	6732000	52833000	632500	88.82	86.50
FORTIS	15631000	10580500	4994500	56000	32.31	94.16
GAIL	16884777	2821686	13993749	69342	83.29	74.83
GLENMARK	5549400	423900	5101200	24300	92.36	90.37
GMRINFRA	313380000	26235000	284445000	2700000	91.63	89.82
GODFRYPHLP	649000	62000	586000	1000	90.45	74.63
GODREJCP	2705600	292800	2411200	1600	89.18	91.02
GODREJIND	2067000	220500	1842000	4500	89.33	81.73
GRANULES	17100000	2580000	14440000	80000	84.91	84.52
GRASIM	7352250	1969500	5376750	6000	73.21	86.84
GSFC	21361500	3231000	18081000	49500	84.87	85.37
HAVELLS	5282000	756000	4506000	20000	85.69	84.86
HCC	49275000	8070000	40470000	735000	83.62	84.08
HCLTECH	11201400	1391600	9596300	213500	87.58	77.99
HDFC	18517500	3024000	15412000	81500	83.67	71.48
HDFCBANK	19726500	4658000	15021000	47500	76.39	65.74
HDIL	33021000	6615000	26406000	0	79.97	89.57
HEROMOTOCO	1803400	492600	1307800	3000	72.68	77.11
HEXAWARE	4485000	1089000	3240000	156000	75.72	73.18
HINDALCO	48422500	7294000	40407500	721000	84.94	85.07
HINDPETRO	29691900	4747050	24864525	80325	84.01	84.04
HINDUNILVR	8831400	702600	8124000	4800	92.04	76.42
HINDZINC	16553600	1776000	14774400	3200	89.27	70.07
IBULHSGFIN	17733600	2257600	15460400	15600	87.27	90.61

ICICIBANK	109043000	16692500	91509000	841500	84.69	66.60
ICICIPRULI	5155800	991900	4150900	13000	80.76	88.39
IDBI	51800000	13620000	37970000	210000	73.71	84.22
IDEA	114961000	11438000	102746000	777000	90.05	89.40
IDFC	176167200	11761200	163508400	897600	93.32	94.66
IDFCBANK	195408000	12357000	181881000	1170000	93.68	91.53
IFCI	81620000	11550000	68640000	1430000	85.85	85.89
IGL	6371750	913000	5392750	66000	85.67	82.07
INDIACEM	25263000	2453500	22585500	224000	90.29	84.98
INDIANB	3708000	406000	3286000	16000	89.05	84.39
INDIGO	4162800	1132200	3025200	5400	72.80	74.79
INDUSINDBK	6710100	1363500	5215500	131100	79.68	70.46
INFIBEAM	42656000	3080000	37356000	2220000	92.78	92.74
INFRATEL	6925800	1575900	5028600	321300	77.25	78.29
INFY	39663600	4716000	34887000	60600	88.11	84.50
IOC	44778000	5190000	38220000	1368000	88.41	56.10
IRB	16860000	2032500	14627500	200000	87.94	87.33
ITC	95649600	9609600	85449600	590400	89.95	75.29
JETAIRWAYS	6666000	726000	5781600	158400	89.11	87.23
JINDALSTEL	36544500	5274000	30978000	292500	85.57	89.89
JISLJALEQS	41076000	6327000	34137000	612000	84.60	88.43
JPASSOCIAT	220218000	26350000	193120000	748000	88.03	90.83
JSWSTEEL	69453000	3426000	65301000	726000	95.07	88.68
JUBLFOOD	2240500	495500	1646500	98500	77.88	81.95
JUSTDIAL	4629800	925400	3386600	317800	80.01	83.54
KAJARIACER	1504800	323200	1180000	1600	78.52	85.46
KOTAKBANK	11980000	2235200	9532000	212800	81.34	67.15
KPIT	10494000	2137500	8320500	36000	79.63	87.57
KSCL	2424000	331500	2092500	0	86.32	87.70
KTKBANK	26683600	2447200	23639800	596600	90.83	86.13
L&TFH	33628500	2956500	29893500	778500	91.21	83.29
LICHSGFIN	13470600	1027400	12371700	71500	92.37	88.71
LT	15723000	4512750	11069250	141000	71.30	73.73
LUPIN	15452400	1376400	13687800	388200	91.09	88.11
M&M	16903000	3248000	13627000	28000	80.78	77.01
M&MFIN	8096250	686250	7190000	220000	91.52	85.72
MANAPPURAM	19986000	2010000	17868000	108000	89.94	87.37
MARICO	5449600	603200	4196400	650000	88.93	87.13
MARUTI	2540250	366975	2128125	45150	85.55	81.86
MCDOWELL-N	2288500	135750	2144000	8750	94.07	90.55
MCX	3647000	218500	3415000	13500	94.01	88.83
MFSL	3139000	417000	2716000	6000	86.72	92.10
MGL	1056000	166200	889800	0	84.26	83.35
MINDTREE	2292000	627600	1653600	10800	72.62	77.19
MOTHERSUMI	17318400	3020800	13865600	432000	82.56	86.68
MRF	39300	4440	34815	45	88.70	87.33
MRPL	5179500	814500	4360500	4500	84.27	78.26
MUTHOOTFIN	1944000	235500	1704000	4500	87.89	84.30
NATIONALUM	45024000	8184000	36608000	232000	81.82	87.62
NBCC	12678000	1596000	10467000	615000	87.41	81.24
NCC	29968000	4944000	24728000	296000	83.50	87.42
NESTLEIND	231600	16300	215300	0	92.96	83.26
NHPC	45009000	14472000	29781000	756000	67.85	70.13
NIITTECH	1914000	340500	1389000	184500	82.21	75.49

NMDC	32592000	3942000	28374000	276000	87.91	80.75
NTPC	34876000	5280000	29564000	32000	84.86	75.51
OFSS	120000	64950	55050	0	45.88	79.81
OIL	4058406	958518	3093090	6798	76.38	67.60
ONGC	36540000	6270000	29898750	371250	82.84	75.12
ORIENTBANK	16128000	2622000	12966000	540000	83.74	77.10
PAGEIND	33750	8750	25000	0	74.07	71.71
PCJEWELLER	8137500	1422000	6043500	672000	82.53	71.10
PEL	1866360	126236	1739822	302	93.24	91.83
PETRONET	17073000	942000	16014000	117000	94.48	90.16
PFC	82800000	12390000	68112000	2298000	85.04	87.10
PIDILITIND	1849000	408000	1438000	3000	77.93	78.01
PNB	83052000	10072000	69532000	3448000	87.87	82.22
POWERGRID	25260000	4020000	21192000	48000	84.09	77.47
PTC	24320000	2336000	21144000	840000	90.39	88.95
PVR	712000	92800	616400	2800	86.97	79.82
RAMCOCEM	1404800	502400	902400	0	64.24	79.01
RAYMOND	4991200	369600	4598400	23200	92.59	90.85
RBLBANK	4935000	674000	4230000	31000	86.34	90.83
RCOM	102396000	14756000	86520000	1120000	85.59	85.27
RECLTD	40992000	4716000	33948000	2328000	88.50	85.12
RELCAPITAL	14346000	1366500	12473250	506250	90.47	89.42
RELIANCE	59858000	5485000	53806000	567000	90.84	80.38
RELINFRA	10416900	877500	8920600	618800	91.58	85.91
REPCOHOME	1266300	344700	921600	0	72.78	87.22
RNAVAL	46863000	7389000	39213000	261000	84.23	86.72
RPOWER	72917000	10296000	60840000	1781000	85.88	89.18
SAIL	110280000	18876000	88128000	3276000	82.88	88.10
SBIN	90660000	13842000	74271000	2547000	84.73	76.03
SHREECEM	75800	20650	55150	0	72.76	84.17
SIEMENS	859500	112500	744500	2500	86.91	74.18
SOUTHBANK	168356280	16570500	150128730	1657050	90.16	86.92
SREINFRA	16925000	3340000	13520000	65000	80.27	89.78
SRF	793000	157500	558000	77500	80.14	62.83
SRTRANSFIN	2595000	158400	2419200	17400	93.90	90.54
STAR	3583800	322800	3057000	204000	90.99	84.12
SUNPHARMA	60801400	4700300	55479600	621500	92.27	91.22
SUNTV	4943000	711000	4178000	54000	85.62	88.50
SUZLON	386855000	42035000	330225000	14595000	89.13	85.75
SYNDIBANK	34317000	3402000	30834000	81000	90.09	90.36
TATACHEM	5826000	615000	5107500	103500	89.44	89.89
TATACOMM	6208000	472000	5735200	800	92.40	86.67
TATAELXI	1920800	324000	1589600	7200	83.13	79.33
TATAGLOBAL	25240500	2947500	22149000	144000	88.32	86.05
TATAMOTORS	76485000	10473000	64728000	1284000	86.31	84.59
TATAMTRDVR	31747500	3122500	28407500	217500	90.16	91.46
TATAPOWER	64485000	10899000	53361000	225000	83.10	86.15
TATASTEEL	30885710	9153247	20606742	1125721	70.36	86.16
TCS	10546750	2019750	8417500	109500	80.85	81.36
TECHM	13604400	2164800	11271600	168000	84.09	82.89
TITAN	15103500	5445000	9615000	43500	63.95	89.47
TORNTPHARM	737000	96000	640500	500	86.97	84.44
TORNTPOWER	5064000	1044000	3996000	24000	79.38	81.13
TV18BRDCST	93908000	10693000	80427000	2788000	88.61	81.39

TVSMOTOR	3892000	693000	3191000	8000	82.19	69.15
UBL	1298500	163800	1026900	107800	87.39	70.21
UJJIVAN	5113600	451200	4449600	212800	91.18	85.46
ULTRACEMCO	2029000	240600	1737400	51000	88.14	84.01
UNIONBANK	35260000	4736000	29724000	800000	86.57	84.59
UPL	11985600	1107600	10844400	33600	90.76	85.64
VEDL	40741750	6952750	32511500	1277500	82.93	69.50
VGUARD	2385000	363000	2022000	0	84.78	85.18
VOLTAS	2996000	475000	2425000	96000	84.15	76.42
WIPRO	33907200	4598400	29292000	16800	86.44	83.38
WOCKPHARMA	3688200	301500	3285900	100800	91.83	89.38
YESBANK	56581000	9646000	46065250	869750	82.95	83.43
ZEEL	8218600	1134900	7059000	24700	86.19	77.09

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.	Contact	Website	Email Id
INH000002764	SMS: 'Arihant' to 56677	www.arihantcapital.com	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