



## Rollover Tracker

The Nifty Jan rollover stands at 73.76% compared to 67.37% in Dec expiry, Banknifty Jan rollover stands at 75.60% compared to 75.09% in Dec expiry, CNXIT Jan rollover stands at 60.38% compared to 76.28% in Dec expiry.

Highest rollover was observed in stocks like Aloktext (97.14%), Skumarsynf (95.13%), Centurytex (93.22%) and Abirlanuvo (92.34%) while low rollovers were seen in Videoind (33.35%), Techm (44.20%), Geship (47.27%) and Gloxo (55.03%).

Among index heavyweights M&M (83.24%), TCS (81.37%), SBIN (80.17%) and Reliance (80.11%) observed better rollovers into the January series.

Symbol	Total OI	Jan OI	Feb OI	Mar OI	Rollover Jan -2012 (%)	Rollover Dec -2011 (%)
NIFTY	33944850	8908600	23331000	1705250	73.76	67.37
BANKNIFTY	2704025	659675	2023475	20875	75.60	75.09
CNXIT	21200	8400	12750	50	60.38	76.28

Symbol	Total OI	Jan OI	Feb OI	Mar OI	Rollover Jan -2012 (%)	Rollover Dec -2011 (%)
ABAN	2376000	712000	1592000	72000	70.03	65.41
ABB	506500	77250	429000	250	84.75	87.72
ABGSHIP	4263000	381000	3836000	46000	91.06	97.14
ABIRLANUVO	692250	53000	639250	0	92.34	83.64
ACC	959000	230750	723250	5000	75.94	77.62
ADANIENT	3662500	698000	2963000	1500	80.94	81.92
ADANIPOINTS	7638000	1376000	6262000	0	81.98	80.17
ADANIPOWER	8660000	1320000	7340000	0	84.76	81.39
ALBK	2706000	494000	2204000	8000	81.74	70.53
ALOKTEXT	79959000	2288000	76373000	1298000	97.14	91.56
AMBUJACEM	6926000	1660000	5058000	208000	76.03	71.64
ANDHRABANK	2410000	584000	1822000	4000	75.77	78.75
APIL	648000	127500	520000	500	80.32	89.75
APOLLOTYRE	7012000	988000	6012000	12000	85.91	84.63
AREVAT&D	435000	104000	331000	0	76.09	53.64
ARVIND	3312000	1356000	1896000	60000	59.06	65.88
ASHOKLEY	19680000	6616000	12856000	208000	66.38	74.56
ASIANPAINT	246125	58125	188000	0	76.38	81.3

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AUROPHARMA	4324000	626000	3696000	2000	85.52	78.98
AXISBANK	9861750	1683000	7905000	273750	82.93	79.39
BAJAJ-AUTO	1310000	259500	1046500	4000	80.19	76.01
BAJAJHIND	26264000	4728000	20552000	984000	82.00	86.71
BAJAJHLDNG	95000	28000	67000	0	70.53	66.67
BALRAMCHIN	13412000	1436000	11964000	12000	89.29	90.89
BANKBARODA	3177500	991000	2186000	500	68.81	77.71
BANKINDIA	3880000	713000	3149000	18000	81.62	72.53
BATAINDIA	1093000	170000	917000	6000	84.45	80.25
BEL	52000	16000	36000	0	69.23	67.53
BEML	260500	68500	191500	500	73.70	60
BFUTILITIE	584500	115500	469000	0	80.24	82.37
BGREENERGY	1133000	197000	925000	11000	82.61	79.6
BHARATFORG	4763000	414000	4348000	1000	91.31	92.47
BHARTIARTL	11972000	2728000	9199000	45000	77.21	72.92
BHEL	12294000	1473000	10422000	399000	88.02	81.35
BHUSANSTL	625000	125000	487000	13000	80.00	66.21
BIOCON	2351000	424000	1924000	3000	81.97	78.28
BOMDYEING	712000	161000	547000	4000	77.39	74.25
BOSCHLTD	3500	875	2625	0	75.00	59.46
BPCL	1039000	302500	733000	3500	70.89	71.25
BRFL	1166000	314000	852000	0	73.07	38.08
CAIRN	12521000	1233000	10707000	581000	90.15	80
CANBK	1944000	371000	1572500	500	80.92	75.95
CENTRALBK	2428000	250000	2172000	6000	89.70	82.25
CENTURYTEX	3616000	245000	3368000	3000	93.22	87.05
CESC	737000	192000	545000	0	73.95	77.21
CHAMBLFERT	3166000	1278000	1884000	4000	59.63	68.29
CIPLA	3975000	754000	3218000	3000	81.03	79.85
COALINDIA	8305000	1987000	6081000	237000	76.07	79.21
COLPAL	156750	29750	127000	0	81.02	46.55
COREEDUTEC	6097000	1241000	4854000	2000	79.65	96.77
CROMPGREAV	6170000	2596000	3558000	16000	57.93	82.68
CUMMINSIND	352500	139500	206000	7000	60.43	66.66
DABUR	5430000	1112000	4318000	0	79.52	72.65
DCB	9512000	1664000	7480000	368000	82.51	77.14
DCHL	5360000	508000	4844000	8000	90.52	91.65
DELTACORP	8368000	894000	7460000	14000	89.32	79.36
DENABANK	8912000	1448000	7456000	8000	83.75	80.68
DHANBANK	3188000	388000	2792000	8000	87.83	74.47
DISHTV	13672000	1588000	12076000	8000	88.39	82.05

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DIVISLAB	785000	207000	571500	6500	73.63	64.76
DLF	25058000	4854000	19601000	603000	80.63	88.43
DRREDDY	1062000	235750	825750	500	77.80	66.78
EDUCOMP	3283000	803000	2466000	14000	75.54	83.89
EKC	3048000	348000	2696000	4000	88.58	82.47
ESCORTS	7516000	784000	6664000	68000	89.57	84.93
ESSAROIL	7200000	1876000	5292000	32000	73.94	80.25
EXIDEIND	2396000	732000	1664000	0	69.45	66.81
FEDERALBNK	690000	191000	498000	1000	72.32	81.24
FINANTECH	757500	124750	632500	250	83.53	83.17
FORTIS	5762000	780000	4880000	102000	86.46	67.69
GAIL	4196500	916000	3277000	3500	78.17	63.67
GESHIP	512000	270000	242000	0	47.27	82.65
GLAXO	18625	8375	10000	250	55.03	44.63
GMDCLTD	472000	170000	298000	4000	63.98	69.83
GMRINFRA	53400000	5832000	46624000	944000	89.08	85.07
GODREJIND	2320000	195000	2125000	0	91.59	92.3
GRASIM	511500	97625	382500	31375	80.91	72.08
GSPL	4500000	612000	3884000	4000	86.40	86.16
GUJFLUORO	1606000	183500	1422500	0	88.57	88.92
GVKPIL	48720000	5112000	42996000	612000	89.51	84.39
HAVELLS	785000	292000	493000	0	62.80	71.18
HCC	26256000	3760000	22176000	320000	85.68	84.93
HCLTECH	2808000	653000	2152000	3000	76.75	68.27
HDFC	16409000	2729000	13578000	102000	83.37	86.36
HDFCBANK	18807000	3686500	15091500	29000	80.40	76.86
HDIL	18880000	3654000	15036000	190000	80.65	80.81
HEROMOTOCO	2377375	553125	1730000	94250	76.73	72.75
HEXAWARE	7356000	1600000	5756000	0	78.25	82.93
HINDALCO	22794000	3870000	18826000	98000	83.02	83.33
HINDOILEXP	2730000	440000	2290000	0	83.88	84.05
HINDPETRO	4066000	476000	3581000	9000	88.29	88.75
HINDUNILVR	12070000	2846000	9196000	28000	76.42	73.56
HINDZINC	1312000	352000	952000	8000	73.17	83.56
IBREALEST	12204000	3360000	8796000	48000	72.47	77.69
ICICIBANK	14191500	3785250	10305000	101250	73.33	76.37
IDBI	13874000	2376000	11246000	252000	82.87	87.79
IDEA	11464000	3008000	8420000	36000	73.76	72.24
IDFC	33960000	7156000	26538000	266000	78.93	88.42
IFCI	62952000	14152000	48296000	504000	77.52	46.25
IGL	422500	123500	299000	0	70.77	67.66

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INDHOTEL	5840000	1100000	4696000	44000	81.16	77.22
INDIACEM	5628000	880000	4728000	20000	84.36	82.24
INDIAINFO	2328000	404000	1924000	0	82.65	77.8
INDIANB	684000	260000	424000	0	61.99	75.83
INDUSINDBK	4231000	1812000	2418000	1000	57.17	72.21
INFY	3927625	742625	3174000	11000	81.09	76.6
IOB	1066000	262000	802000	2000	75.42	67.58
IOC	1021000	214000	788000	19000	79.04	76.54
IRB	2774000	698000	2072000	4000	74.84	84.43
ITC	28936000	4046000	24702000	188000	86.02	75.15
IVRCLINFRA	16832000	4184000	12544000	104000	75.14	87.92
JETAIRWAYS	1564000	405000	1158000	1000	74.10	81.74
JINDALSAW	1744000	346000	1396000	2000	80.16	81.52
JINDALSTEL	4984000	645500	4326500	12000	87.05	84.73
JISLJALEQS	3620000	532000	3076000	12000	85.30	84.77
JPASSOCIAT	40168000	11876000	27760000	532000	70.43	83.84
JPOWER	11240000	1056000	10176000	8000	90.60	80.96
JSWENERGY	10572000	1112000	9412000	48000	89.48	87.83
JSWISPAT	35210000	7420000	27538000	252000	78.93	86.51
JSWSTEEL	8938500	850000	8080000	8500	90.49	93.88
JUBLFOOD	990250	113500	876250	500	88.54	86.46
KOTAKBANK	3938500	873000	2953500	112000	77.83	79.55
KTKBANK	6080000	756000	5324000	0	87.57	84.38
LICHSGFIN	15177000	3310000	11799000	68000	78.19	83.48
LITL	56592000	6420000	49680000	492000	88.66	88.94
LT	5771750	1272750	4434750	64250	77.95	78.22
LUPIN	893500	186500	706500	500	79.13	74.37
M&M	5379000	901500	4457000	20500	83.24	79.64
MARUTI	4480750	839250	3528000	113500	81.27	83.87
MAX	679000	131000	547000	1000	80.71	60.11
MCDOWELL-N	1484000	123000	1359000	2000	91.71	87.04
MCLEODRUSS	6828000	591000	6237000	0	91.34	92.95
MLL	6472000	808000	5616000	48000	87.52	83.2
MPHASIS	526000	146000	380000	0	72.24	81.75
MRF	65125	11875	53125	125	81.77	76.95
MRPL	2608000	432000	2172000	4000	83.44	83.8
MTNL	13144000	1400000	11640000	104000	89.35	89.57
NATIONALUM	1804000	360000	1432000	12000	80.04	66.1
NCC	3388000	832000	2540000	16000	75.44	78.14
NHPC	43119000	3879000	38034000	1206000	91.00	83.44
NMDC	1217000	463000	747000	7000	61.96	84.82

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NTPC	14840000	2464000	12282000	94000	83.40	87.23
OFSS	171375	21250	150125	0	87.60	89.68
OIL	67500	26500	41000	0	60.74	63.98
ONGC	8476000	2228000	6040000	208000	73.71	77.68
ONMOBILE	2616000	524000	2088000	4000	79.97	71.18
OPTOCIRCU	3106000	938000	2167000	1000	69.80	87.4
ORCHIDCHEM	3640000	754000	2886000	0	79.29	75.86
ORIENTBANK	870000	202000	664000	4000	76.78	83.91
PANTALOONR	10295000	2172000	8120000	3000	78.90	85.68
PATELENG	2394000	252000	2140000	2000	89.47	82.73
PATNI	553000	136000	417000	0	75.41	55.14
PETRONET	4246000	1150000	3086000	10000	72.92	79.38
PFC	4468000	918000	3542000	8000	79.45	34.81
PIRHEALTH	1379000	261000	1118000	0	81.07	92.39
PNB	3078000	707750	2289750	80500	77.01	83.07
POLARIS	2332000	576000	1750000	6000	75.30	69.99
POWERGRID	12416000	3512000	8888000	16000	71.71	77.67
PRAJIND	3440000	1120000	2308000	12000	67.44	65.37
PTC	5812000	712000	5092000	8000	87.75	80.46
PUNJLLOYD	29500000	3936000	24704000	860000	86.66	86.41
RANBAXY	2008000	677500	1327000	3500	66.26	57.47
RAYMOND	2229000	273000	1955000	1000	87.75	93.49
RCOM	28412000	6232000	21972000	208000	78.07	80.41
RECLTD	5190000	2140000	3030000	20000	58.77	68.26
RELCAPITAL	5342000	734500	4583000	24500	86.25	82.13
RELIANCE	15876750	3158250	12536000	182500	80.11	76.68
RELINFRA	4069500	726500	3309000	34000	82.15	79.47
RENUKA	26860000	5352000	21384000	124000	80.07	87.26
ROLTA	2236000	540000	1688000	8000	75.85	79.44
RPOWER	18288000	3160000	14964000	164000	82.72	83.86
RUCHISOYA	8768000	3342000	5426000	0	61.88	90.51
SAIL	13598000	3562000	9772000	264000	73.80	73.53
SBIN	8333750	1652375	6490750	190625	80.17	81.71
SCI	4196000	668000	3516000	12000	84.08	87.09
SESAGOA	11661000	2862000	8501000	298000	75.46	86.18
SIEMENS	750750	141500	608750	500	81.15	79.22
SINTEX	17092000	1662000	15408000	22000	90.28	87.45
SKUMARSYNF	21176000	1032000	20128000	16000	95.13	80.95
SOBHA	580000	190000	390000	0	67.24	85.61
SOUTHBANK	4380000	690000	3680000	10000	84.25	57.29
SREINFRA	5064000	704000	4344000	16000	86.10	90.31

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Symbol	Total OI	Jan OI	Feb OI	Mar OI	Rollover Jan -2012 (%)	Rollover Dec -2011 (%)
SRTRANSFIN	849000	247500	601000	500	70.85	73.01
STER	28416000	5006000	23312000	98000	82.38	87.9
STRTECH	2392000	648000	1728000	16000	72.91	67.51
SUNPHARMA	3859000	471000	3388000	0	87.79	81.91
SUNTV	1644000	247000	1397000	0	84.98	83.02
SUZLON	88120000	15056000	70968000	2096000	82.91	90.73
SYNDIBANK	1838000	556000	1280000	2000	69.75	76.92
TATACHEM	958000	326000	632000	0	65.97	74.08
TATACOMM	3130000	392000	2738000	0	87.48	91.37
TATAGLOBAL	12584000	1976000	10604000	4000	84.30	85.23
TATAMOTORS	51130000	10702000	39880000	548000	79.07	82.48
TATAMTRDVR	9776000	1092000	8676000	8000	88.83	89.01
TATAPOWER	11412000	2636000	8760000	16000	76.90	74.24
TATASTEEL	17005500	3091000	13425000	489500	81.82	86.52
TCS	7280000	1356250	5890500	33250	81.37	76.81
TECHM	590500	329500	261000	0	44.20	63.88
TITAN	12653000	1673000	10916000	64000	86.78	77.95
TTKPRESTIG	84750	38000	46750	0	55.16	43.49
TTML	23848000	3564000	20251000	33000	85.06	71.16
TVSMOTOR	6116000	1636000	4464000	16000	73.25	81.37
UCOBANK	12600000	1188000	11352000	60000	90.57	84.63
ULTRACEMCO	726000	183250	542250	500	74.76	71.89
UNIONBANK	3182000	612000	2559000	11000	80.77	61.24
UNIPHOS	4654000	692000	3960000	2000	85.13	81.19
UNITECH	46424000	13064000	31880000	1480000	71.86	78.89
VIDEOIND	12018000	8010000	3832000	176000	33.35	75.48
VIJAYABANK	6684000	1312000	5316000	56000	80.37	85.86
VIPIND	2078750	343750	1728750	6250	83.46	76.94
VOLTAS	3050000	538000	2502000	10000	82.36	90.53
WELCORP	16338000	1682000	14642000	14000	89.70	72.72
WIPRO	4266000	904000	3351000	11000	78.81	85.24
YESBANK	12087000	2702000	9336000	49000	77.65	88.01
ZEEL	5736000	1700000	4024000	12000	70.36	87.17

Source: NSE

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

For any queries, please email us at: [research@arihantcapital.com](mailto:research@arihantcapital.com)

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