



Rollover Tracker

The Nifty March rollover stands at 58.46% compared to 67.47% in Feb expiry, Banknifty March rollover stands at 64.72% compared to 70.90% in Feb expiry, CNXIT March rollover stands at 73.08% compared to 65.71% in Feb expiry.

Highest rollover was observed in stocks like ABGShip (96.29%), Punjilloyd (95.11%), Bharatforg (94.67%) and Raymond (93.51%) while low rollovers were seen in Indianbank (24.79%), Glaxo(39.36%), HDFC(39.77%) and IDBI (41.77%).

Among index heavyweights Tatasteel (82.13%) and M&M (77.25%), observed better rollovers on the other hand Reliance (70.12%), Bhartiartl (69.95%), SBIN (68.22%) and Infy (59.88%), observed lower rollovers into the March series.

Symbol	Total OI	Mar OI	Apr OI	May OI	Rollover Mar - 2012 (%)	Rollover Feb - 2012 (%)
NIFTY	40016650	16622000	20900050	2494600	58.46	67.47
BANKNIFTY	1906075	672475	1219825	13775	64.72	70.90
CNXIT	11700	3150	8550	00	73.08	65.71

Symbol	Total OI	Mar OI	Apr OI	May OI	Rollover Mar -2012 (%)	Rollover Feb -2012 (%)
ABAN	2227000	327000	1872000	28000	85.32	76.27
ABB	361250	147250	213750	250	59.24	75.06
ABGSHIP	4474000	166000	4242000	66000	96.29	70.59
ABIRLANUVO	521250	99500	421500	250	80.91	88.07
ACC	1416750	387750	1002000	27000	72.63	74.54
ADANIANT	5060500	1016500	4038000	6000	79.91	86.46
ADANIPOWER	16872000	4016000	12832000	24000	76.20	81.23
ALBK	1886000	498000	1376000	12000	73.59	76.64
ALOKTEXT	82511000	6105000	76351000	55000	92.60	90.49
AMBUJACEM	5726000	2220000	3488000	18000	61.23	77.94
ANDHRABANK	1516000	742000	772000	2000	51.06	70.48
APIL	460500	94500	365500	500	79.48	66.61
APOLLOTYRE	7480000	1368000	6100000	12000	81.71	92.01
ARVIND	5132000	932000	4060000	140000	81.84	70.83
ASHOKLEY	14520000	6336000	8152000	32000	56.36	61.91
ASIANPAINT	127125	56125	71000	0	55.85	76.96

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AUROPHARMA	3950000	852000	3098000	0	78.43	85.63
AXISBANK	6622500	1643000	4920750	58750	75.19	75.04
BAJAJ-AUTO	1206250	310000	893750	2500	74.30	78.31
BAJAJHIND	26672000	4048000	22376000	248000	84.82	88.75
BAJAJHLDNG	33000	17000	16000	0	48.48	52.71
BALRAMCHIN	10452000	1600000	8852000	0	84.69	86.86
BANKBARODA	3146000	1114000	2031000	1000	64.59	74.05
BANKINDIA	1921000	420000	1494000	7000	78.14	69.53
BATAINDIA	1080000	312500	753500	14000	71.06	83.24
BEL	68500	21500	47000	0	68.61	73.57
BEML	163500	91000	72000	500	44.34	80.68
BFUTILITIE	635000	103500	530000	1500	83.70	84.79
BGREENERGY	923000	248000	671000	4000	73.13	75.30
BHARATFORG	4055000	216000	3837000	2000	94.67	97.05
BHARTIARTL	16701000	5018000	11617000	66000	69.95	84.63
BHEL	18480000	4360000	13885000	235000	76.41	69.02
BHUSANSTL	547000	304000	241000	2000	44.42	67.63
BIOCON	2715000	480000	2224000	11000	82.32	81.30
BOMDYEING	685000	129000	555000	1000	81.17	72.60
BOSCHLTD	24875	5625	15000	4250	77.39	50.00
BPCL	1363000	495000	863000	5000	63.68	68.98
BRFL	329000	85000	244000	0	74.16	54.65
CAIRN	17204000	4953000	11800000	451000	71.21	85.95
CANBK	1364500	664000	700500	0	51.34	70.23
CENTRALBK	1800000	374000	1406000	20000	79.22	78.75
CENTURYTEX	5132000	443000	4683000	6000	91.37	86.68
CESC	586000	185000	401000	0	68.43	85.52
CHAMBLFERT	4296000	1348000	2942000	6000	68.62	68.37
CIPLA	4766000	1614000	3150000	2000	66.14	76.06
COALINDIA	6619000	1962000	4619000	38000	70.36	84.37
COLPAL	154000	52250	101750	0	66.07	72.27
COREEDUTEC	11133000	1495000	9588000	50000	86.57	92.34
CROMPGREAV	4338000	802000	3526000	10000	81.51	81.79
CUMMINSIND	236000	126000	105000	5000	46.61	59.89
DABUR	3522000	1552000	1970000	0	55.93	80.99
DCB	10096000	3312000	6632000	152000	67.19	83.09
DELTA CORP	8138000	2016000	6118000	4000	75.23	84.44
DENABANK	5016000	1000000	3984000	32000	80.06	81.82
DISHTV	13404000	3252000	10124000	28000	75.74	84.88
DIVISLAB	812500	210000	545500	57000	74.15	74.98
DLF	22362000	5374000	16857000	131000	75.97	74.62

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DRREDDY	998750	285250	711500	2000	71.44	77.77
EDUCOMP	4044000	896000	3128000	20000	77.84	76.47
ESCORTS	10656000	1304000	9328000	24000	87.76	88.16
ESSAROIL	14196000	1980000	12200000	16000	86.05	85.24
EXIDEIND	1180000	644000	536000	0	45.42	68.10
FEDERALBNK	627000	233000	393000	1000	62.84	81.77
FINANTECH	1088750	194250	894500	0	82.16	85.30
FORTIS	5324000	672000	4634000	18000	87.38	90.50
GAIL	2946500	1236000	1707500	3000	58.05	77.39
GESHIP	210000	91000	118000	1000	56.67	74.24
GLAXO	11750	7125	4625	0	39.36	72.12
GMDCLTD	914000	290000	624000	0	68.27	63.85
GMRINFRA	54144000	14136000	39672000	336000	73.89	87.86
GODREJIND	1418000	497000	920000	1000	64.95	87.77
GRASIM	744125	155625	588500	0	79.09	79.36
GSPL	5764000	1338000	4420000	6000	76.79	88.29
GUJFLUORO	3021500	585500	2436000	0	80.62	84.63
GVKPIL	51684000	8952000	42576000	156000	82.68	80.74
HAVELLS	649000	96000	552000	1000	85.21	80.41
HCC	24632000	4040000	20368000	224000	83.60	84.83
HCLTECH	2333000	991000	1339000	3000	57.52	65.98
HDFC	15913000	9584000	6289500	39500	39.77	87.09
HDFCBANK	14590500	5803500	8664000	123000	60.22	72.57
HDIL	25604000	5012000	20498000	94000	80.42	82.30
HEROMOTOCO	1817125	647125	1114375	55625	64.39	71.58
HEXWARE	6308000	1120000	5148000	40000	82.24	85.78
HINDALCO	32508000	6700000	25578000	230000	79.39	84.20
HINDOILEXP	3964000	1004000	2960000	0	74.67	89.92
HINDPETRO	5143000	674000	4462000	7000	86.89	86.99
HINDUNILVR	9388000	2951000	6358000	79000	68.57	71.20
HINDZINC	1118000	350000	766000	2000	68.69	78.10
IBREALEST	14280000	2220000	12008000	52000	84.45	86.77
ICICIBANK	11948250	4418000	7406250	124000	63.02	67.73
IDBI	17478000	10178000	7262000	38000	41.77	76.26
IDEA	11828000	2992000	8828000	8000	74.70	76.86
IDFC	19650000	4754000	14758000	138000	75.81	80.94
IFCI	80560000	12704000	67760000	96000	84.23	91.44
IGL	374000	150500	222500	1000	59.76	69.56
INDHOTEL	6372000	2272000	4076000	24000	64.34	81.84
INDIACEM	4584000	1912000	2660000	12000	58.29	68.91
INDIAINFO	2576000	512000	2064000	0	80.12	76.77

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INDIANB	355000	267000	87000	1000	24.79	69.95
INDUSINDBK	2284000	827000	1454000	3000	63.79	71.85
INFY	3417625	1371250	2028250	18125	59.88	78.90
IOB	1464000	424000	972000	68000	71.04	67.28
IOC	2596000	725000	1869000	2000	72.07	90.89
IRB	1970000	352000	1616000	2000	82.13	72.01
ITC	33014000	10408000	22408000	198000	68.47	78.59
IVRCLINFRA	29512000	3304000	25984000	224000	88.80	81.97
JETAIRWAYS	1026000	237000	784000	5000	76.90	69.11
JINDALSAW	1410000	166000	1244000	0	88.23	84.16
JINDALSTEL	4600000	1219000	3359500	21500	73.50	81.00
JISJALEQS	5162000	1440000	3720000	2000	72.10	78.29
JPASSOCIAT	31580000	6808000	24604000	168000	78.44	79.13
JPOWER	11920000	1368000	10552000	0	88.52	85.1
JSWENERGY	18688000	2508000	16172000	8000	86.58	91.37
JSWISPAT	31780000	4074000	27678000	28000	87.18	92.91
JSWSTEEL	8209500	881000	7312000	16500	89.27	91.47
JUBLFOOD	737500	261250	475500	750	64.58	53.84
KOTAKBANK	3777000	1290000	2460500	26500	65.85	73.86
KTKBANK	4640000	724000	3916000	0	84.40	87.31
LICHSGFIN	11334000	3515000	7729000	90000	68.99	74.17
LITL	67632000	7884000	59484000	264000	88.34	85.79
LT	5553750	2121750	3396750	35250	61.80	78.35
LUPIN	1113000	426500	684500	2000	61.68	69.92
M&M	5304000	1206500	4070500	27000	77.25	73.24
MARUTI	2871000	656000	2172500	42500	77.15	81.46
MAX	482000	193000	289000	0	59.96	78.73
MCDOWELL-N	2171750	253750	1913750	4250	88.32	83.86
MCLEODRUSS	6051000	675000	5376000	0	88.84	92.43
MPHASIS	436000	220000	215000	1000	49.54	63.6
MRF	79375	26125	53000	250	67.09	81.87
MRPL	2048000	348000	1696000	4000	83.01	82.53
MTNL	27640000	3568000	24040000	32000	87.09	91.07
NAGAROIL	954000	99000	846000	9000	89.62	--
NCC	3212000	672000	2524000	16000	79.08	90.81
NHPC	47475000	5292000	41121000	1062000	88.85	88.12
NMDC	1828000	507000	1318000	3000	72.26	84.58
NTPC	17960000	4218000	13506000	236000	76.51	86.18
OFSS	286375	39750	246625	0	86.12	90.71
OIL	446875	168750	278125	0	62.24	61.06
ONGC	12068000	4410000	7584000	74000	63.46	66.27

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ONMOBILE	2772000	552000	2208000	12000	80.09	80.34
OPTOCIRCU	3640000	1472900	2165800	1300	59.54	68.75
ORCHIDCHEM	6670000	1268000	5402000	0	80.99	89.47
ORIENTBANK	1919000	239000	1676000	4000	87.55	83.63
PANTALOONR	10965000	1520000	9439000	6000	86.14	87.07
PATELENG	1964000	302000	1662000	0	84.62	90.25
PATNI	556000	105000	451000	0	81.12	40.55
PETRONET	6850000	1594000	5250000	6000	76.73	86.03
PFC	4850000	1368000	3478000	4000	71.79	76.37
PIRHEALTH	1159000	182000	977000	0	84.30	90.34
PNB	2492750	680750	1794000	18000	72.69	76.07
POLARIS	1764000	262000	1500000	2000	85.15	82.82
POWERGRID	18876000	5112000	13708000	56000	72.92	85.76
PRAJIND	4380000	640000	3732000	8000	85.39	87.09
PTC	3692000	1008000	2684000	0	72.70	76.55
PUNJLLOYD	27996000	1368000	26224000	404000	95.11	86.38
RANBAXY	3304500	729000	2562000	13500	77.94	81.17
RAYMOND	2435000	158000	2277000	0	93.51	94.54
RCOM	41664000	6088000	35396000	180000	85.39	85.84
RECLTD	4396000	1224000	3162000	10000	72.16	77.59
RELCAPITAL	3399000	791500	2591000	16500	76.71	84.44
RELIANCE	18119500	5414000	12497250	208250	70.12	77.99
RELINFRA	3228000	696500	2506500	25000	78.42	78.76
RENUKA	31664000	4556000	26984000	124000	85.61	90.41
ROLTA	1748000	584000	1148000	16000	66.59	80.5
RPOWER	18344000	4548000	13692000	104000	75.21	80.22
RUCHISOYA	17738000	4424000	13306000	8000	75.06	81.04
SAIL	15200000	3686000	11488000	26000	75.75	76.72
SBIN	5828000	1852250	3917000	58750	68.22	69.29
SCI	5204000	800000	4392000	12000	84.63	83.60
SESAGOA	9347000	3211000	6110000	26000	65.65	79.8
SIEMENS	666500	281750	384750	0	57.73	68.58
SINTEX	5498000	1058000	4428000	12000	80.76	69.77
SKUMARSYNF	18352000	2496000	15816000	40000	86.40	90.87
SOBHA	705000	348000	356000	1000	50.64	72.37
SOUTHBANK	7730000	2960000	4770000	0	61.71	83.78
SREINFRA	9544000	1240000	8304000	0	87.01	87.39
SRTRANSFIN	500500	237000	263500	0	52.65	70.78
STER	23294000	5982000	17274000	38000	74.32	80.97
STRTECH	6352000	736000	5616000	0	88.41	89.84
SUNPHARMA	3318000	951000	2362500	4500	71.34	82.30

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SUNTV	641000	160000	478000	3000	75.04	61.31
SUZLON	99792000	14728000	83856000	1208000	85.24	91.91
SYNDIBANK	1266000	418000	844000	4000	66.98	85.41
TATACHEM	696000	238000	458000	0	65.80	82.49
TATACOFFEE	642000	102250	539750	0	84.07	87.09
TATACOMM	2742000	506000	2232000	4000	81.55	78.24
TATAGLOBAL	9996000	1988000	7992000	16000	80.11	78.06
TATAMOTORS	33992000	7224000	26356000	412000	78.75	80.43
TATAMTRDVR	10272000	1508000	8744000	20000	85.32	95.05
TATAPOWER	16768000	6304000	10448000	16000	62.40	82.43
TATASTEEL	14753000	2637000	11955000	161000	82.13	79.57
TCS	4410750	1413750	2963750	33250	67.95	76.91
TECHM	815000	321500	485000	8500	60.55	81.70
TITAN	6692000	2028000	4622000	42000	69.70	70.74
TTKPRESTIG	70500	10500	59750	250	85.11	80.98
TTML	23936000	3806000	20119000	11000	84.10	87.73
TVSMOTOR	10604000	2272000	8272000	60000	78.57	88.59
UCOBANK	12288000	852000	11392000	44000	93.07	89.74
ULTRACEMCO	1316500	316250	1000000	250	75.98	84.48
UNIONBANK	1631000	459000	1167000	5000	71.86	66.60
UNIPHOS	6374000	1488000	4878000	8000	76.66	82.25
UNITECH	41360000	8080000	32672000	608000	80.46	54.94
VIDEOIND	8346000	1120000	7214000	12000	86.58	90.25
VIJAYABANK	5760000	1164000	4532000	64000	79.79	73.79
VIPIND	2300000	363750	1930000	6250	84.18	85.91
VOLTAS	3604000	1002000	2594000	8000	72.20	80.45
WELCORP	23118000	3256000	19802000	60000	85.92	89.56
WIPRO	4159000	2096000	2052000	11000	49.60	78.38
YESBANK	8627000	2647000	5938000	42000	69.32	89.06
ZEEL	5080000	1758000	3322000	0	65.39	83.20

Source: NSE

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

Contact

SMS: 'Arihant' to 56677

Website

www.arihantcapital.com

Email Id

research@arihantcapital.com

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Arihant Capital Markets Ltd.

3rd Floor Krishna Bhavan, 67 Nehru Road, Vile Parle (E), Mumbai – 400057
T. 022-42254800 F. 022-42254880
www.arihantcapital.com