

Rollover Report

Rollover Highlights:

- The Nifty May expiry rollover is at 58.74% on Wednesday compared to 53.17% on same day of previous expiry.
- The Banknifty May expiry rollover is at 56.03% on Wednesday compared to 48.17% on same day of previous expiry.
- The Market wide May expiry rollover is at 72.92% on Wednesday as compared to 69.2% on same day of previous expiry.
- The Nifty May rollover is higher than its Three months average of 56.97% and its six months average of 57.96%.
- The Banknifty May rollover is lower than its Three months average of 58.68% and its six months average of 56.99%.
- The market wide rollover is higher than with its three months average of 68.51% and six months average of 72.43%.

Stock Highlights:

- TATACONSUM, AUBANK, GAIL, NAUKRI and ONGC saw higher rollovers compared to same day of previous expiry.
- SIEMENS, HDFCAMC, BPCL, NTPC and GMRINFRA saw lower rollovers compared to same day of previous expiry.
- Higher percentage rollover in current expiry: TVSMOTOR, SUNTV, PAGEIND, BRITANNIA and AMBUJACEM.
- Lower percentage rollover in current expiry: NAVINFLUOR, PNB, NTPC, HDFCAMC and BPCL.



SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BANKNIFTY	56.03	48.17	58.7	974725
NIFTY	58.74	53.17	57.0	5444250

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
ACC	68.85	67.98	68.0	662000
AARTIIND	75.21	78.08	78.1	226525
ADANIENT	69.4	65.9	65.9	5584000
ADANIPORTS	86.27	88.8	88.8	10102500
AMARAJABAT	80.36	78.55	78.6	2066000
AMBUJACEM	88.19	78.17	78.2	1791000
ALKEM	83.05	62.28	62.3	75400
APLLTD	84.27	78.15	78.1	207900
APOLLOHOSP	69.67	67.85	67.8	552500
APOLLOTYRE	72.96	79.9	79.9	4477500
ASHOKLEY	83.06	61.16	61.2	5737500
ASIANPAINT	84.99	70.82	70.8	729600
AUROPHARMA	84.96	80.1	80.1	1385800
AUBANK	79.83	42.63	42.6	593000
AXISBANK	75.8	72.4	72.4	10328400
BAJAJ-AUTO	69.3	69.28	69.3	565250
BAJFINANCE	84.05	73.55	73.5	656000
BAJAJFINSV	79.1	72.51	72.5	180000
BALKRISIND	71.81	74.03	74.0	452000
BANDHANBNK	84.11	79.8	79.8	3780000
BANKBARODA	81.37	63.2	63.2	38996100
BATAINDIA	69.93	68.41	68.4	334950
BEL	62.92	57.72	57.7	12072600
BERGEPAINT	74.84	74.45	74.4	1101100
BHARATFORG	82.45	74.77	74.8	1315500
BHARTIARTL	82.61	82.28	82.3	19733511
BHEL	74.89	69.89	69.9	24685500
BIOCON	73.48	67.78	67.8	5131300
BOSCHLTD	77.64	58.23	58.2	31000
BPCL	57.78	74.03	74.0	21402000
BRITANNIA	88.87	69.01	69.0	221400
CADILAHC	81.84	72.72	72.7	4228400
CANBK	70.58	84.91	84.9	16437600



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CUOLAFTAL				222000
CHOLAFIN	73.13	69.87	69.9	2330000
CIPLA	73.97	64.06	64.1	2962700
COALINDIA	76.02	60.42	60.4	11818800
COLPAL	87.88	81.62	81.6	373450
CONCOR	81.95	71.8	71.8	1489539
CUB	82.95	63.73	63.7	988900
CUMMINSIND	73.99	66.38	66.4	634200
DABUR	79.53	78.37	78.4	2313750
DEEPAKNTR	71.71	63.66	63.7	518500
DIVISLAB	76.07	70.68	70.7	608000
DLF	88.18	79.61	79.6	3735600
DRREDDY	79.49	72.88	72.9	602375
EICHERMOT	77.79	68.65	68.6	685650
EXIDEIND	82.13	71.95	72.0	2512800
ESCORTS	81.86	73.85	73.8	760650
FEDERALBNK	80.63	79	79.0	13870000
GAIL	73.84	40.13	40.1	9369600
GLENMARK	77.18	75.03	75.0	2052750
GMRINFRA	61.19	74.09	74.1	42300000
GODREJCP	78.67	60.64	60.6	1187000
GODREJPROP	83.71	68.09	68.1	288600
GRASIM	81.66	78.92	78.9	2852375
GUJGASLTD	75.83	58.85	58.8	381250
HAVELLS	78.71	76.06	76.1	884000
HCLTECH	84.03	76.53	76.5	3319400
HDFC	80.63	71.87	71.9	3476100
HDFCAMC	57.73	75.51	75.5	316400
HDFCBANK	86.48	63.24	63.2	3499100
HDFCLIFE	79.07	72.89	72.9	3236200
HEROMOTOCO	77.8	70.11	70.1	808500
HINDALCO	71.55	66.36	66.4	8610750
HINDPETRO	82.15	74.55	74.5	5013900
HINDUNILVR	71.92	70.75	70.8	1973100
IBULHSGFIN	78.34	70.33	70.3	5694700
ICICIBANK	66.02	74.58	74.6	26214375
ICICIGI	77.79	78.79	78.8	254575
ICICIPRULI	81.34	75.45	75.4	1320000
IDEA	58.12	64.71	64.7	349230000
IDFCFIRSTB	76.59	72.29	72.3	34941000
IGL	83.24	59.87	59.9	1160500
INDIGO	78	62.94	62.9	877500



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INDUSINDBK	71.63	83.54	83.5	5811300
INFY	83.57	69.1	69.1	5376000
INDUSTOWER	73.64	56.5	56.5	3068800
IOC	81.51	66.73	66.7	13520000
IRCTC	76.72	79.43	79.4	310050
ITC	77.89	60.75	60.7	34166400
JINDALSTEL	77.78	69.55	69.6	7560000
JSWSTEEL	84.62	76.53	76.5	5845500
JUBLFOOD	79.92	75.72	75.7	273750
KOTAKBANK	84.61	74.33	74.3	2181200
L&TFH	76.42	73.29	73.3	12805940
LALPATHLAB	68.05	56.16	56.2	151500
LICHSGFIN	79.31	65.7	65.7	1244000
LT	87.51	85.34	85.3	1664050
LTI	83.73	66.59	66.6	116100
LTTS	69.41	75.1	75.1	124200
LUPIN	72.5	72.83	72.8	2377450
M&M	76.99	68.75	68.7	2097900
M&MFIN	78.14	70.9	70.9	9260000
MANAPPURAM	69.98	65.41	65.4	8706000
MARICO	79.46	85.36	85.4	1830000
MARUTI	65.41	64.91	64.9	791700
MCDOWELL-N	80.41	80.13	80.1	2455000
MGL	86.1	80.13	80.1	246000
MINDTREE	86.47	59.82	59.8	265600
MFSL	88.04	70.74	70.7	262600
MOTHERSUMI	69.24	61.84	61.8	8946000
MRF	75.9	63.38	63.4	11500
MUTHOOTFIN	81.94	74.46	74.5	480750
MPHASIS	70.68	54.83	54.8	89375
NAM-INDIA	71.64	64.67	64.7	344000
NATIONALUM	79.88	73.88	73.9	17255000
NAUKRI	78.61	45.79	45.8	315250
NAVINFLUOR	52	62.19	62.2	193950
NESTLEIND	77.89	68.43	68.4	53750
COFORGE	73.96	52.87	52.9	397125
NMDC	75.3	68.76	68.8	15671300
NTPC	55.61	70.13	70.1	36092400
ONGC	75.33	52.02	52.0	12358500
PAGEIND	89.1	71.17	71.2	9060
PEL	81.58	79.47	79.5	638000



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PETRONET	69.89	66.42	66.4	5334000
PFC	78.22	64.75	64.8	8053800
PFIZER	72.67	81.24	81.2	64250
PIDILITIND	81.04	82.13	82.1	493000
PIIND	81.85	68.97	69.0	113000
PNB	54.76	61.68	61.7	109712000
POWERGRID	65.78	65.13	65.1	6152000
PVR	69.88	52.4	52.4	503459
RAMCOCEM	85.51	65.19	65.2	345950
RBLBANK	70.72	77.01	77.0	7192000
RECLTD	70	57.9	57.9	4602000
RELIANCE	70.82	75.02	75.0	8763250
SAIL	85.44	69.26	69.3	22581500
SBIN	76.31	75.01	75.0	26263500
SBILIFE	64.88	72.56	72.6	2655000
SHREECEM	68.8	64.89	64.9	51475
SIEMENS	60.89	80.67	80.7	405900
SRF	77.26	79.1	79.1	87250
SRTRANSFIN	76.14	72.15	72.1	780000
SUNPHARMA	85.68	87.49	87.5	6764800
SUNTV	89.69	84.82	84.8	1425000
TATACHEM	73.24	71.35	71.4	2336000
TATACONSUM	82.83	27.96	28.0	1208250
TATAMOTORS	77.49	77.47	77.5	22740150
TATAPOWER	84.31	70.8	70.8	21674250
TATASTEEL	85.5	78.31	78.3	6529700
TCS	86.21	60.9	60.9	995100
TECHM	59.63	59.41	59.4	4516800
TITAN	65.64	65.12	65.1	1703250
TORNTPHARM	79.3	75.81	75.8	187750
TORNTPOWER	72.24	62.28	62.3	667500
TRENT	74.04	65.99	66.0	210250
TVSMOTOR	89.94	65.48	65.5	590800
UBL	84.22	66.39	66.4	163100
ULTRACEMCO	86.22	77.83	77.8	339000
UPL	77	70.17	70.2	4670900
VEDL	76.89	61.17	61.2	28442500
VOLTAS	74.84	66.58	66.6	731500
WIPRO	86.69	65.76	65.8	4134400
ZEEL	84.38	77.66	77.7	12546000



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Disclosure of interest statement – • Analyst interest of the stock / Instrument(s): - No.

• Firm interest of the stock / Instrument (s): - No.