

# **Rollover Report**

#### **Rollover Highlights:**

- The Nifty June expiry rollover is at 59.39% on Wednesday compared to 58.74% on same day of previous expiry.
- The Banknifty June expiry rollover is at 57.73% on Wednesday compared to 56.03% on same day of previous expiry.
- The Market wide June expiry rollover is at 71.95% on Wednesday as compared to 72.92% on same day of previous expiry.
- The Nifty June rollover is higher than its Three months average of 58.52% and its six months average of 57.04%.
- The Banknifty June rollover is lower than its Three months average of 60.19% and higher than its six months average of 56.51%.
- The market wide rollover is higher than with its three months average of 69.5% and six months average of 71.67%.

### **Stock Highlights:**

- NAVINFLUOR, HDFCAMC, PNB, BPCL and TECHM saw higher rollovers compared to same day of previous expiry.
- APLLTD, LUPIN, SUNTV, BANDHANBNK and TVSMOTOR saw lower rollovers compared to same day of previous expiry.
- Higher percentage rollover in current expiry: PIIND, GRASIM, BRITANNIA, JSWSTEEL and LTI.
- Lower percentage rollover in current expiry: IDEA, FINNIFTY, LUPIN, NTPC and MOTHERSUMI.



SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BANKNIFTY	57.73	56.03	60.2	877850
NIFTY	59.39	58.74	58.5	4233975

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
ACC	75.51	68.85	68.9	615000
AARTIIND	73.92	75.21	75.2	706350
ADANIENT	76.89	69.4	69.4	4146000
ADANIPORTS	81.55	86.27	86.3	15066250
AMARAJABAT	83.43	80.36	80.4	1627000
AMBUJACEM	80.64	88.19	88.2	3906000
ALKEM	76.86	83.05	83.0	126600
APLLTD	62.62	84.27	84.3	572550
APOLLOHOSP	76.06	69.67	69.7	420000
APOLLOTYRE	85.26	72.96	73.0	1992500
ASHOKLEY	72.24	83.06	83.1	11929500
ASIANPAINT	71.31	84.99	85.0	1153200
AUROPHARMA	74.69	84.96	85.0	2945800
AUBANK	81.88	79.83	79.8	475000
AXISBANK	74.45	75.8	75.8	8553600
BAJAJ-AUTO	74.54	69.3	69.3	418750
BAJFINANCE	71.8	84.05	84.1	1033000
BAJAJFINSV	71.82	79.1	79.1	200500
BALKRISIND	81.27	71.81	71.8	226400
BANDHANBNK	65.8	84.11	84.1	4955400
BANKBARODA	79.46	81.37	81.4	31473000
BATAINDIA	76.42	69.93	69.9	294800
BEL	74.22	62.92	62.9	7782400
BERGEPAINT	66.83	74.84	74.8	1127500
BHARATFORG	77.99	82.45	82.5	1497000
BHARTIARTL	81.06	82.61	82.6	20744157
BHEL	69.41	74.89	74.9	27636000
BIOCON	78.05	73.48	73.5	3079700
BOSCHLTD	82.95	77.64	77.6	22350
BPCL	80.34	57.78	57.8	6620400
BRITANNIA	89.73	88.87	88.9	192200
CADILAHC	80.6	81.84	81.8	4818000
CANBK	82.92	70.58	70.6	9482400



SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
CHOLAFIN	66.52	73.13	73.1	2685000
CIPLA	58.85	73.97	74.0	3900000
COALINDIA	71.76	76.02	76.0	18282600
COLPAL	86.47	87.88	87.9	354900
CONCOR	74.37	81.95	82.0	1789635
CUB	82.27	82.95	83.0	1760800
CUMMINSIND	84.19	73.99	74.0	436200
DABUR	75.07	79.53	79.5	1787500
DEEPAKNTR	67.45	71.71	71.7	933500
DIVISLAB	76.72	76.07	76.1	568800
DLF	82.41	88.18	88.2	6296400
DRREDDY	78.52	79.49	79.5	519375
EICHERMOT	81.43	77.79	77.8	346500
EXIDEIND	68.03	82.13	82.1	4258800
ESCORTS	80.45	81.86	81.9	1029050
FEDERALBNK	87.47	80.63	80.6	10720000
GAIL	80.05	73.84	73.8	6374500
GLENMARK	83.79	77.18	77.2	1251200
GMRINFRA	70.79	61.19	61.2	36247500
GODREJCP	77.16	78.67	78.7	833000
GODREJPROP	80.76	83.71	83.7	354250
GRASIM	90.99	81.66	81.7	1071125
GUJGASLTD	65.68	75.83	75.8	938750
HAVELLS	80.69	78.71	78.7	1269500
HCLTECH				6160700
	70.16	84.03	84.0	
HDFCAMC	73.32	80.63	80.6	4281600
HDFCAMC	84.27	57.73	57.7	87800
HDFCBANK	81.05	86.48	86.5	4737150
HDFCLIFE	82.23	79.07	79.1	1670900
HEROMOTOCO	84.67	77.8	77.8	645000
HINDALCO	67.7	71.55	71.5	8799950
HINDPETRO	82.38	82.15	82.1	4012200
HINDUNILVR	61.62	71.92	71.9	2555700
IBULHSGFIN	75.25	78.34	78.3	7458600
ICICIBANK	77.16	66.02	66.0	16142500
ICICIGI	79	77.79	77.8	245650
ICICIPRULI	86.56	81.34	81.3	750000
IDEA	51.22	58.12	58.1	387590000
IDFCFIRSTB	76.49	76.59	76.6	30343000
IGL	79.76	83.24	83.2	1915375
INDIGO	79.43	78	78.0	647500



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INDUSINDBK	80.81	71.63	71.6	3720600
INFY	66.75	83.57	83.6	10977000
INDUSTOWER	76.67	73.64	73.6	2811200
IOC	72.99	81.51	81.5	14898000
IRCTC	71.49	76.72	76.7	547950
ITC	67.69	77.89	77.9	57193600
JINDALSTEL	71.75	77.78	77.8	9180000
JSWSTEEL	88.45	84.62	84.6	4563000
JUBLFOOD	79.96	79.92	79.9	270000
KOTAKBANK	69.7	84.61	84.6	4415200
L&TFH	75.84	76.42	76.4	14135616
LALPATHLAB	79.21	68.05	68.1	70000
LICHSGFIN	72.08	79.31	79.3	3928000
LT	74.99	87.51	87.5	3747850
LTI	88.23	83.73	83.7	68850
LTTS	82.01	69.41	69.4	80200
LUPIN	54.71	72.5	72.5	3540250
M&M	78.24	76.99	77.0	2135700
M&MFIN	81.19	78.14	78.1	8572000
MANAPPURAM	75.23	69.98	70.0	6180000
MARICO	78.73	79.46	79.5	1240000
MARUTI	64.7	65.41	65.4	751000
MCDOWELL-N	78.08	80.41	80.4	2287500
MGL	79.5	86.1	86.1	394800
MINDTREE	80.29	86.47	86.5	347200
MFSL	81.8	88.04	88.0	404300
MOTHERSUMI	57.4	69.24	69.2	12803000
MRF	74.55	75.9	75.9	10700
MUTHOOTFIN	74.54	81.94	81.9	752250
MPHASIS	62.07	70.68	70.7	249275
NAM-INDIA	68.86	71.64	71.6	734400
NATIONALUM	68.72	79.88	79.9	27251000
NAUKRI	66.27	78.61	78.6	421750
NAVINFLUOR	77.03	52	52.0	72450
NESTLEIND	81.37	77.89	77.9	47100
COFORGE	71.72	73.96	74.0	203625
NMDC	66.39	75.3	75.3	28421400
NTPC	56.88	55.61	55.6	33094200
ONGC	66.21	75.33	75.3	27789300
PAGEIND	75.93	89.1	89.1	19320
PEL	82.86	81.58	81.6	575300



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PETRONET	83.8	69.89	69.9	4011000
PFC	84.61	78.22	78.2	6268200
PFIZER	80.2	72.67	72.7	73000
PIDILITIND	75.51	81.04	81.0	569000
PIIND	93.23	81.85	81.9	47500
PNB	78.82	54.76	54.8	70448000
POWERGRID	63.74	65.78	65.8	8164000
PVR	72.72	69.88	69.9	403744
RAMCOCEM	84.8	85.51	85.5	294100
RBLBANK	71.94	70.72	70.7	6240800
RECLTD	76.1	70	70.0	5958000
RELIANCE	70.12	70.82	70.8	10800000
SAIL	84.23	85.44	85.4	27882500
SBIN	77.48	76.31	76.3	18843000
SBILIFE	81.11	64.88	64.9	1248750
SHREECEM	80.65	68.8	68.8	24125
SIEMENS	79.71	60.89	60.9	214500
SRF	82.55	77.26	77.3	52625
SRTRANSFIN	66.57	76.14	76.1	1701200
SUNPHARMA	84.23	85.68	85.7	6197800
SUNTV	69.39	89.69	89.7	4209000
TATACHEM	69.81	73.24	73.2	2129000
TATACONSUM	77.53	82.83	82.8	1660500
TATAMOTORS	82.65	77.49	77.5	15962850
TATAPOWER	77.25	84.31	84.3	30213000
TATASTEEL	78.65	85.5	85.5	10102250
TCS	77.44	86.21	86.2	1856700
TECHM	80.26	59.63	59.6	2697600
TITAN	78.79	65.64	65.6	979125
TORNTPHARM	75.68	79.3	79.3	157750
TORNTPOWER	78.07	72.24	72.2	922500
TRENT	71.72	74.04	74.0	254475
TVSMOTOR	70.59	89.94	89.9	1979600
UBL	77.54	84.22	84.2	588700
ULTRACEMCO	83.65	86.22	86.2	380700
UPL	83.39	77	77.0	3958500
VEDL	78.75	76.89	76.9	26470900
VOLTAS	71.44	74.84	74.8	1022500
WIPRO	85.33	86.69	86.7	4547200
ZEEL	70.06	84.38	84.4	24051000



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