

Sector Wise Rollover Percentage Change					
Strong			Weak		
Sector	% Rolls	% Chg*	Sector	% Rolls	% Chg*
Textile	55.93	19.95	Media	50.38	(22.47)
Telecom	29.11	9.85	Pharma	55.92	(13.60)
Capital_Goods	54.07	8.92	Automobile	48.02	(12.94)
FMCG	57.09	0.35	Metals	48.48	(12.12)
			Finance	53.17	(9.70)

* % Rollover change compared to same day of previous expiry

Stock Wise Rollover Percentage Change					
Strong			Weak		
Sector	% Chg*	RCost %	Sector	% Chg*	RCost%
SAIL	215.42	0.90	VEDL	(53.62)	0.40
CANBK	146.65	0.81	ESCORTS	(40.20)	0.71
MFSL	93.12	0.77	MRF	(36.69)	0.69
MARICO	37.64	0.75	LALPATHLAB	(34.63)	0.13
ULTRACEMCO	34.28	0.49	LUPIN	(33.99)	0.65

* % Rollover change compared to same day of previous expiry, Rcost = Roll cost

Source: Seediff, NSE, nirmalbang.com Research

Sector Wise Rollovers			
Strong Rollovers		Weak Rollovers	
Sector	Rollover %	Sector	Rollover %
Cement	66.75	Telecom	29.11
Chemicals	66.69	Automobile	48.02
Infrastructure	65.25	Metals	48.48
Technology	60.43	Media	50.38
Banking	59.66	Oil_Gas	53.11

Stock Wise Rollovers			
Strong Rollovers		Weak Rollovers	
Stock	Rollover %	Stock	Rollover %
JSWSTEEL	80.30	IDEA	24.96
ULTRACEMCO	77.40	LTI	26.74
INDIGO	75.71	CUB	30.86
IDFCFIRSTB	73.67	VEDL	31.86
UPL	72.58	NAVINFUOR	36.03

Total Rollovers

Source: Seediff, NSE, nirmalbang.com Research

Rollover Highlights for Nifty, Banknifty and Marketwide:

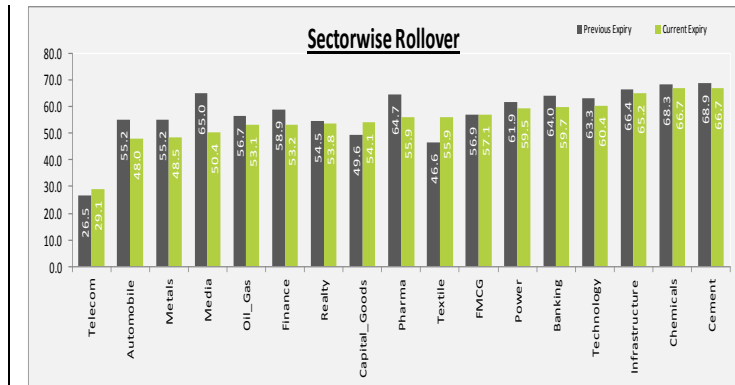
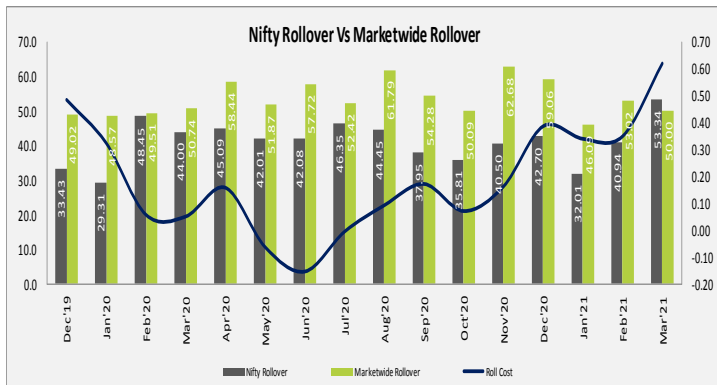
- The Nifty Mar expiry rollover is at 53.34% on Tuesday compared to 40.94% on same day of previous expiry.
- The Banknifty Mar expiry rollover is at 66.96% on Tuesday compared to 36.73% on same day of previous expiry.
- The Market wide Mar expiry rollover is at 50% on Tuesday as compared to 53.02% on same day of previous expiry.
- The Nifty Mar rollover is higher than its Three months average of 38.55% and its six months average of 38.32%.
- The Banknifty Mar rollover is higher than its Three months average of 35.52% and its six months average of 38.11%.
- The market wide rollover is lower than with its three months average of 55.21% and six months average of 55.29%.

Sector Highlights:

- Textile, Telecom, Capital_Goods, FMCG sectors witnessed higher rollovers compared to same day of previous expiry.
- Media, Pharma, Automobile, Metals and Finance sectors witnessed lower rollovers compared to same day of previous expiry.
- Highest rollover in current expiry: Cement, Chemicals, Infrastructure, Technology and Banking.
- Lowest rollover in current expiry: Telecom, Automobile, Metals, Media and Oil_Gas.

Stock Highlights:

- SAIL, CANBK, MFSL, MARICO and ULTRACEMCO saw higher rollovers compared to same day of previous expiry.
- VEDL, ESCORTS, MRF, LALPATHLAB and LUPIN saw lower rollovers compared to same day of previous expiry.
- Higher percentage rollover in current expiry: JSWSTEEL, ULTRACEMCO, INDIGO, IDFCFIRSTB and UPL.
- Lower percentage rollover in current expiry: IDEA, LTI, CUB, VEDL and NAVINFUOR.



SYMBOL	Current	Previous	AVG		OI		Current	Previous
	Rollover %	Rollover %	6 Mth Avg Rollover%	3 Mth Avg Rollover%	Current OI	Total OI	Roll Cost%	Roll Cost%
BANKNIFTY	66.96	36.73	38.1	35.5	1155925	3498150	0.52	0.23
NIFTY	53.34	40.94	38.3	38.5	5806125	12442500	0.62	0.35

SYMBOL	Current	Previous	AVG		OI		Current	Previous
	Rollover %	Rollover %	6 Mth Avg Rollover%	3 Mth Avg Rollover%	Current OI	Total OI	Roll Cost%	Roll Cost%
ACC	60.54	62.53	58.5	62.5	1265500	3207000	-0.02	0.28
AARTIIND	58.62	58.74	48.9	58.7	170425	411825	0.25	0.27
ADANIENT	55.48	67.15	66.9	67.1	8200000	18418000	0.64	0.50
ADANIPTS	71.25	72.28	72.2	72.3	17485000	60827500	0.71	0.32
AMARAJABAT	63.88	66.51	54.9	66.5	894000	2475000	0.27	-0.62
AMBUJACEM	64.88	54.97	51.1	55.0	5169000	14718000	0.71	0.32
ALKEM	45.26			100.0	145400	265600	0.73	
APLLTD	60.23			100.0	134750	338800	0.54	
APOLLOHOSP	61.15	71.06	53.6	71.1	631500	1625500	0.69	0.26
APOLLOTYRE	41.2	53.7	52.1	53.7	6680000	11360000	0.63	0.28
ASHOKLEY	46.31	55.57	48.9	55.6	25029000	46620000	0.57	0.36
ASIANPAINT	70.53	74.59	52.8	74.6	1663200	5644200	0.75	0.33
AUROPHARMA	59.45	56.36	56.9	56.4	3576300	8819850	0.70	0.29
AUBANK	41.48			100.0	415500	710000	0.34	
AXISBANK	62.32	59.26	53.9	59.3	12932400	34318800	0.63	0.31
BAJAJ-AUTO	58.49	54.88	54.6	54.9	937000	2257500	0.73	0.31
BAJFINANCE	67.2	69.25	58.2	69.3	1228250	3744500	0.56	0.19
BAJAJFINSV	54.25	62.78	53.8	62.8	263125	575125	0.73	0.32
BALKRISIND	66.91	66.23	50.9	66.2	642800	1942400	0.44	0.14
BANDHANBNK	54.79	74.42	50.7	74.4	7959600	17605800	0.70	-0.20
BANKBARODA	60.36	67.82	53.2	67.8	45208800	114039900	0.60	-3.08
BATAINDIA	49.27	56.38	49.2	56.4	629200	1240250	0.68	0.28
BEL	49.69	66.2	54.1	66.2	22610000	44938800	0.75	0.34
BERGEPAIN	60.13	71.01	50.1	71.0	1214400	3045900	0.64	0.12
BHARATFORG	41.11	59.63	54.8	59.6	3034500	5152500	0.59	0.29
BHARTIARTL	61.72	58.65	61.8	58.6	38957997	101766129	0.60	0.30
BHEL	54.92	42.81	51.5	42.8	49644000	110124000	0.68	-0.24
BIOCON	69.78	69.74	60.1	69.7	4273400	14142700	0.51	-0.05
BOSCHLTD	50.19	60.45	53.9	60.4	45350	91050	0.57	0.37
BPCL	57.94	51.48	49.2	51.5	20907000	49703400	0.66	0.31
BRITANNIA	50.04	59.25	54.2	59.3	1196400	2394600	-0.03	0.13
CADILAHC	48	49.66	49.9	49.7	5491200	10560000	0.46	0.31
CANBK	61.39	24.89	41.1	24.9	21567600	55857600	0.81	0.72
CHOLAFIN	65.33	50.91	49.1	50.9	1710000	4932500	0.24	-0.03
CIPLA	45.15	55.71	58.0	55.7	6132100	11180000	0.66	0.41
COALINDIA	56.03	63.14	57.1	63.1	20584200	46809000	0.77	-2.30
COLPAL	56.81	81.22	55.2	81.2	1474900	3415300	-0.59	0.29
CONCOR	50.07	58.77	49.0	58.8	3168201	6345780	0.61	0.22
CUB	30.86			100.0	5480800	7926700	0.68	
CUMMINSIND	62.26	56.19	54.3	56.2	790800	2095200	-0.68	-0.19

SYMBOL	Current	Previous	AVG		OI		Current	Previous
	Rollover %	Rollover %	6 Mth Avg Rollover%	3 Mth Avg Rollover%	Current OI	Total OI	Roll Cost%	Roll Cost%
DABUR	50.79	59.83	54.9	59.8	4221250	8577500	0.74	0.37
DEEPAKNTN	44.39			100.0	428500	770500	0.75	
DIVISLAB	57.53	58.03	51.0	58.0	1142000	2688800	0.64	0.31
DLF	54.08	53.15	56.8	53.1	11972400	26070000	0.59	0.28
DRREDDY	48.47	60.28	48.2	60.3	1728000	3353500	0.64	0.28
EICHERMOT	62.27	64.47	54.3	64.5	806400	2137450	0.56	0.34
EXIDEIND	62.87	63.64	52.0	63.6	5216400	14047200	0.58	0.30
ESCORTS	37.72	63.08	50.3	63.1	1188550	1908500	0.71	0.38
FEDERALBNK	57.29	66.54	60.2	66.5	31410000	73540000	0.77	0.43
GAIL	56.62	42.51	48.4	42.5	12236600	28206400	0.63	-0.07
GLENMARK	46.32	48.22	51.0	48.2	3083150	5743100	0.69	0.39
GMRINFRA	64.61	64.49	57.9	64.5	58635000	165690000	0.39	0.20
GODREJCP	53.34	67.03	44.5	67.0	2928000	6275000	0.73	0.34
GODREJPROP	50.12	72.15	56.2	72.2	1079650	2164500	0.73	-0.51
GRASIM	68.45	88.32	83.9	88.3	5578400	17683300	0.65	0.36
GUJGASLTD	57.01			100.0	502500	1168750	0.66	
HAVELLS	61.03	64.46	59.0	64.5	2073000	5319000	0.69	0.33
HCLTECH	60.34	67.7	66.6	67.7	6979000	17597300	0.55	0.30
HDFC	47.26	50.11	49.5	50.1	7701000	14602500	0.70	0.30
HDFCAMC	46.34	65.44	66.7	65.4	274200	511000	0.64	0.25
HDFCBANK	63.37	56.5	50.4	56.5	8780750	23969550	0.36	0.38
HDFCLIFE	50.92	62.75	50.2	62.7	4232800	8624000	0.61	0.36
HEROMOTOCO	66.21	71.79	65.6	71.8	1353900	4006800	-0.04	-0.68
HINDALCO	60.07	56.61	54.4	56.6	11343400	28405800	0.81	0.39
HINDPETRO	52.32	70.38	51.8	70.4	15354900	32205600	0.75	0.31
HINDUNILVR	58.43	59.81	48.9	59.8	2576400	6198300	0.73	0.33
IBULHSGFIN	54.31	61.99	46.6	62.0	14365400	31443300	0.59	0.30
ICICIBANK	63.68	70.41	63.4	70.4	34134375	93977125	0.78	0.41
ICICIGI	46.69	63.2	48.0	63.2	534225	1002150	0.61	0.26
ICICIPRULI	51.62	56.97	50.0	57.0	4089000	8452500	0.50	0.24
IDEA	24.96	22.71	46.2	22.7	670320000	893340000	0.49	0.90
IDFCFIRSTB	73.67	68.3	68.2	68.3	47177000	179208000	-1.14	-1.14
IGL	45.53	59.57	51.1	59.6	2871000	5270375	0.76	0.29
INDIGO	75.71	71.05	53.7	71.1	860500	3542500	0.18	0.24
INDUSINDBK	62.51	74.54	65.4	74.5	8883000	23697000	0.72	0.46
INFY	61.75	60.16	56.1	60.2	12115800	31678800	0.70	0.30
INDUSTOWER	60.86	58	48.8	58.0	4765600	12177200	0.62	-0.41
IOC	47.23	55.21	55.1	55.2	35444500	67164500	0.72	0.36
IRCTC	54.23			100.0	875550	1912950	0.70	
ITC	57.51	54.24	52.4	54.2	45731200	107638400	0.58	0.29
JINDALSTEL	59.97	66.1	67.7	66.1	11550000	28850000	0.76	0.31
JSWSTEEL	80.3	74.18	75.6	74.2	6358500	32283900	0.76	0.34
JUBLFOOD	61.06	58.64	52.7	58.6	503750	1293500	0.63	0.31
KOTAKBANK	69.07	64.2	60.9	64.2	4110400	13289200	0.41	0.05

SYMBOL	Current	Previous	AVG		OI		Current	Previous
	Rollover %	Rollover %	6 Mth Avg Rollover%	3 Mth Avg Rollover%	Current OI	Total OI	Roll Cost%	Roll Cost%
L&TFH	46.55	58.64	52.6	58.6	15822252	29600908	0.79	0.20
LALPATHLAB	42.38	64.83	57.7	64.8	124750	216500	0.13	0.09
LICHSGFIN	54.05	58.2	55.5	58.2	3652000	7948000	0.46	0.32
LT	56.79	68.02	55.9	68.0	5752875	13312975	0.69	0.35
LTI	26.74			100.0	188250	256950	0.63	
LTTS	49.07			100.0	274200	538400	0.70	
LUPIN	41.78	63.29	51.7	63.3	3830950	6579850	0.65	0.30
M&M	58.35	51.42	51.3	51.4	3231200	7758800	0.62	0.34
M&MFIN	60.28	53.7	55.9	53.7	6132000	15440000	-0.19	-0.12
MANAPPURAM	59.8	71.27	63.0	71.3	8466000	21060000	0.73	0.38
MARICO	58.22	42.3	40.6	42.3	3336000	7984000	0.75	-0.38
MARUTI	43.86	49.85	52.2	49.9	1188900	2117800	0.63	0.31
MCDOWELL-N	61.5	57.52	52.1	57.5	5426250	14092500	0.71	0.33
MGL	64.89	61.88	53.4	61.9	418200	1191000	0.66	0.33
MINDTREE	53.63	62.99	56.0	63.0	796800	1718400	0.73	0.41
MFSL	57.24	29.64	44.2	29.6	1016600	2377700	0.77	0.30
MOTHERSUMI	50.59	51.77	45.9	51.8	15771000	31920000	0.85	0.43
MRF	44.77	70.72	54.4	70.7	26390	47780	0.69	0.26
MUTHOOTFIN	67.62	60.5	58.5	60.5	1108500	3423000	-0.21	-0.28
MPHASIS	44.31			100.0	222625	399750	0.56	
NAM-INDIA	38.42			100.0	748800	1216000	0.24	
NATIONALUM	48.33	64.42	44.9	64.4	37961000	73474000	0.64	-0.18
NAUKRI	41.88	60.15	43.2	60.2	482500	830250	0.74	0.41
NAVINFLUOR	36.03			100.0	110250	172350	0.57	
NESTLEIND	50.78	65.24	50.7	65.2	153950	312800	0.24	0.30
COFORGE	55.7	59.03	50.1	59.0	252000	568875	0.67	-0.74
NMDC	62.58	58.55	50.1	58.5	15879000	42437800	0.72	0.00
NTPC	69.25	63.91	51.9	63.9	23484000	76380000	0.60	0.29
ONGC	51.58	57.28	55.3	57.3	21221200	43828400	0.61	-0.04
PAGEIND	58.14	63.01	47.7	63.0	22830	54540	0.68	0.28
PEL	64.52	55.21	53.8	55.2	1090100	3072850	0.80	0.36
PETRONET	56.53	58.57	44.1	58.6	8304000	19104000	0.72	0.36
PFC	50.22	59.31	45.5	59.3	17856000	35867000	0.74	0.33
PFIZER	45.14			100.0	25375	46250	0.62	
PIDILITIND	52.37	67.9	48.0	67.9	913500	1918000	0.68	0.33
PIIND	60.29			100.0	123000	309750	0.75	
PNB	51.21	69.12	54.6	69.1	111088000	227664000	0.52	-1.34
POWERGRID	42.04	49.3	47.8	49.3	9448000	16300000	0.57	-2.19
PVR	60.74	54.26	52.1	54.3	624338	1590149	0.40	-0.01
RAMCOCEM	67.68	60.48	46.0	60.5	602650	1864900	0.68	0.15
RBLBANK	53.07	48.63	57.1	48.6	10266000	21874700	0.37	-0.40
RECLTD	55.57	59.2	54.3	59.2	8106000	18246000	0.79	-1.79
RELIANCE	56.98	59.41	52.5	59.4	11547500	26844000	0.71	0.42

SYMBOL	Current	Previous	AVG		OI		Current	Previous
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SAIL	41.32	13.1	45.1	13.1	72808000	124070000	0.90	0.00
SBIN	50.02	55.57	54.6	55.6	45246000	90537000	0.67	0.34
SBILIFE	43.5	56.32	44.8	56.3	3542250	6269250	0.34	0.28
SHREECEM	52.25	49.9	42.5	49.9	62750	131400	0.46	0.22
SIEMENS	48.82	59.67	53.9	59.7	334400	653400	0.57	0.28
SRF	43.58	41.79	46.8	41.8	188500	334125	0.60	0.25
SRTRANSFIN	53.25	61.35	52.1	61.3	1858400	3975200	0.38	0.34
SUNPHARMA	60.16	75.62	66.2	75.6	16942800	42526400	0.72	0.35
SUNTV	57.24	75.29	61.8	75.3	5212500	12190500	0.50	0.27
TATACHEM	57.61	63.65	55.4	63.7	4012000	9464000	0.70	0.27
TATACONSUM	55.64	66.99	56.0	67.0	5263650	11865150	0.60	0.34
TATAMOTORS	44.15	53.02	59.3	53.0	51562200	92317200	0.62	0.32
TATAPOWER	56.37	62.66	56.9	62.7	61735500	141493500	0.67	0.38
TATASTEEL	66.53	64.09	64.3	64.1	13190300	39407700	0.78	0.31
TCS	63.3	60.22	49.7	60.2	2755200	7507200	0.78	0.34
TECHM	45.48	48.84	46.4	48.8	6369600	11683200	0.75	0.30
TITAN	44.53	56.51	54.7	56.5	3210750	5788500	0.69	0.31
TORNTPHARM	44.93	53.77	48.9	53.8	519000	942500	0.58	0.32
TORNTPOWER	51.99	54.69	51.2	54.7	1305000	2718000	0.57	0.32
TRENT	61.9			100.0	255200	669900	0.81	
TVSMOTOR	49.43	62.19	53.1	62.2	1926400	3809400	0.28	0.40
UBL	50.74	43.32	40.0	43.3	694400	1409800	0.14	0.07
ULTRACEMCO	77.4	57.64	50.8	57.6	368000	1628200	0.49	0.33
UPL	72.58	70.77	62.3	70.8	5292300	19303700	0.69	0.33
VEDL	31.86	68.7	56.7	68.7	100533000	147529000	0.40	0.41
VOLTAS	58.55	46.51	49.5	46.5	1459000	3520000	0.72	0.24
WIPRO	65.21	69.6	60.8	69.6	11923200	34272000	0.40	-0.07
ZEEL	48.24	62.33	53.7	62.3	24285000	46923000	0.63	0.37

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