

Rollover Highlights:

- The Nifty Mar expiry rollover is at 65.92% on Wednesday compared to 56.44% on same day of previous expiry.
- The Banknifty Mar expiry rollover is at 80.1% on Wednesday compared to 58.04% on same day of previous expiry.
- The Market wide Mar expiry rollover is at 72.55% on Wednesday as compared to 73.51% on same day of previous expiry.
- The Nifty Mar rollover is higher than its Three months average of 58.78% and its six months average of 60.11%.
- The Banknifty Mar rollover is higher than its Three months average of 58.17% and its six months average of 58.72%.
- The market wide rollover is higher than with its three months average of 71.67% and six months average of 72.09%.

Stock Highlights:

- ESCORTS, PNB, VEDL, IOC and DALBHARAT saw higher rollovers compared to same day of previous expiry.
- SUNTV, IDEA, INDUSTOWER, TRENT and INDIGO saw lower rollovers compared to same day of previous expiry.
- Higher percentage rollover in current expiry: GODREJCP, DALBHARAT, ESCORTS, IRCTC and ADANI PORTS.
- Lower percentage rollover in current expiry: SUNTV, IDEA, INDUSTOWER, TRENT and SBILIFE.

ROLLOVER REPORT MARCH EXPIRY

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BANKNIFTY	80.1%	58.04%	58.2%	1310650
NIFTY	65.92%	56.44%	58.8%	6132100

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
ACC	86.37	86.87	86.9	377500
AARTIIND	72.26	75.74	75.7	647700
ABFRL	87.03	72.51	72.5	1518400
ABBOTINDIA	78.57	66.44	66.4	7200
ABB	87.05	72.57	72.6	26250
ABCAPITAL	72.52	75.56	75.6	4972000
ADANIENT	86.71	85.92	85.9	2681500
ADANI PORTS	88.43	90.53	90.5	10087500
AMARAJABAT	81.39	76.44	76.4	1449000
AMBUJACEM	71.24	86.57	86.6	8382000
ALKEM	76.2	83.21	83.2	40800
APLLTD	82.86	83.38	83.4	331800
APOLLOHOSP	77.45	88.03	88.0	525625
APOLLOTYRE	67.61	76.23	76.2	4497500
ASHOKLEY	86.36	82.21	82.2	5872500
ASIANPAINT	85.05	85.35	85.3	816000
ASTRAL	85.94	81.22	81.2	101200
ATUL	85.17	72.29	72.3	28125
AUROPHARMA	84.66	81.46	81.5	2228250
AUBANK	76.13	83.97	84.0	588000
AXISBANK	72.54	74.95	74.9	14318400
BAJAJ-AUTO	73.89	85.82	85.8	523500
BAJFINANCE	77.53	75.65	75.7	961000
BAJAJFINSV	62.88	74.49	74.5	237300
BALKRISIND	72.31	88.96	89.0	343400
BANDHANBNK	76.74	79.46	79.5	7027200
BANKBARODA	77.97	80.96	81.0	27062100
BATAINDIA	82.45	73.62	73.6	265100
BEL	74.96	62.46	62.5	8208000
BERGEPAIN	80.53	90.66	90.7	830500
BHARATFORG	70.83	75.01	75.0	1587750
BHARTIARTL	76.83	82.63	82.6	13644850
BHEL	74.24	77.85	77.9	31342500

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SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BIOCON	62.8	83.45	83.5	6322700
BOSCHLTD	71.4	81.63	81.6	50000
BPCL	77.78	68.67	68.7	4984200
BRITANNIA	81.57	84.54	84.5	303600
ZYDUSLIFE	80.35	76.64	76.6	3757600
CANBK	76.34	75.3	75.3	10486800
CHOLAFIN	75.95	88.94	88.9	2092500
CHAMBLFERT	71.02	70.23	70.2	849000
CIPLA	71.13	63.62	63.6	2633150
COALINDIA	71.08	67.57	67.6	11453400
COROMANDEL	76.65	80.24	80.2	306875
COFORGE	76.47	68.23	68.2	288400
COLPAL	82.78	70.08	70.1	436100
CONCOR	80.64	82.41	82.4	1251200
CROMPTON	85.55	84.91	84.9	734800
CUB	84.03	82.08	82.1	2216800
CUMMINSIND	82.08	78.6	78.6	358800
DABUR	81.11	85.49	85.5	2467500
DALBHARAT	89.51	67.23	67.2	144000
DEEPAKNTR	79.89	73.39	73.4	356750
DELTACORP	87.07	80	80.0	1817000
DIVISLAB	78.8	83.8	83.8	470200
DIXON	84.39	70.64	70.6	91750
DLF	81.52	81.58	81.6	6715500
DRREDDY	80.77	84.87	84.9	550625
EICHERMOT	82.96	72.84	72.8	683900
EXIDEIND	81.75	72.85	72.8	3913200
ESCORTS	89.03	16.32	16.3	649000
FEDERALBNK	76.76	69.19	69.2	15290000
FSL	70.64	81.93	81.9	4365400
GAIL	79.34	70.23	70.2	7625000
GLENMARK	83.2	84.26	84.3	1281100
GMRINFRA	72.44	63.41	63.4	34740000
GNFC	63.96	80.58	80.6	1290900
GODREJCP	91.47	90.77	90.8	782500
GODREJPROP	71.76	77.95	78.0	1300650
GRASIM	85.27	85.25	85.2	1533300
GUJGASLTD	74.41	84.89	84.9	1145000
GSPL	77.89	71.27	71.3	606900
HAVELLS	65.01	81.58	81.6	1601000
HAL	83.51	75.2	75.2	359100

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HCLTECH	72.7	76.26	76.3	6119400
HDFC	64.72	78.58	78.6	8756400
HDFCAMC	87.72	83.2	83.2	366600
HDFCBANK	73.9	81.16	81.2	12938200
HDFCLIFE	82.12	80.54	80.5	6083000
HEROMOTOCO	80.84	85.34	85.3	817800
HINDALCO	59.55	67.43	67.4	13902975
HINDCOPPER	68.5	67.4	67.4	6454300
HINDPETRO	73.05	58.6	58.6	4546800
HINDUNILVR	75.85	78.28	78.3	3722400
HONAUT	75.35	72.27	72.3	2085
IBULHSGFIN	80.24	72.52	72.5	7359400
ICICIBANK	78.43	82.97	83.0	25792250
ICICIGI	76.42	74.76	74.8	779875
ICICIPRULI	65.63	82.06	82.1	2630250
IDEA	48.63	76.22	76.2	384510000
IDFCFIRSTB	78.6	75.58	75.6	53379900
IEX	80.41	70.54	70.5	7350000
IGL	83.91	75.36	75.4	2579500
INDIGO	63.59	86.4	86.4	1077000
INDHOTEL	74.9	73.99	74.0	5868098
INDIAMART	80.7	67.38	67.4	68550
INDUSINDBK	66.66	85.5	85.5	8796600
INFY	70.49	84.72	84.7	8841600
INDUSTOWER	52.04	80	80.0	12692400
INTELLECT	83.66	68.15	68.1	203250
IOC	79.57	56.11	56.1	11518000
IPCALAB	75.75	73.59	73.6	215550
IRCTC	88.54	75.72	75.7	1406125
ITC	74.31	68.37	68.4	33411200
JKCEMENT	68.1	81.33	81.3	177800
JINDALSTEL	85.48	83.64	83.6	5842500
JSWSTEEL	78.68	84.13	84.1	6318000
JUBLFOOD	72.65	78.09	78.1	715375
KOTAKBANK	83.04	81.57	81.6	3062400
L&TFH	82.55	68	68.0	9236340
LALPATHLAB	82.14	78.75	78.7	144125
LAURUSLABS	68.69	67.09	67.1	1938600
LICHSGFIN	79.62	75.14	75.1	4396000
LT	72.89	77.97	78.0	3681150
LTI	79.07	71.87	71.9	255450

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LTTS	71.09	78.51	78.5	183800
LUPIN	73.76	72.24	72.2	2895100
M&M	70.31	86.05	86.0	4811800
M&MFIN	85.33	81.8	81.8	5116000
MANAPPURAM	78.71	73.85	73.9	6270000
MARICO	73.36	88.82	88.8	2539000
MARUTI	76.97	81.22	81.2	558200
MCDOWELL-N	82.56	83.24	83.2	2526250
METROPOLIS	64.89	68.75	68.8	276000
MGL	78.79	73.94	73.9	705600
MINDTREE	78.67	84.69	84.7	518200
MFSL	71.86	80.01	80.0	689000
MOTHERSUMI	61.84	82.89	82.9	12117000
MRF	87.54	83.85	83.9	12600
MUTHOOTFIN	75.93	64.59	64.6	953250
MPHASIS	73.65	81.19	81.2	394275
NAM-INDIA	82.33	74.45	74.4	534400
NATIONALUM	82.1	86.69	86.7	16150000
NAUKRI	79.34	72.21	72.2	345750
NAVINFLUOR	69.55	80.85	80.8	149625
NESTLEIND	61.71	82.95	83.0	134175
NMDC	82.23	69.13	69.1	12415100
NTPC	71.25	57.94	57.9	15418500
OBEROIRLTY	69.5	82.76	82.8	1008700
ONGC	73.37	67.44	67.4	20828500
PAGEIND	72.98	73.78	73.8	26040
PEL	75.97	87.34	87.3	951775
PERSISTENT	66.69	72.51	72.5	126750
PETRONET	79.12	84.36	84.4	4665000
PFC	81.69	77.33	77.3	7316000
PFIZER	71.81	63.84	63.8	37875
PIDILITIND	83.93	87.34	87.3	438500
PIIND	77.09	84.92	84.9	383500
PNB	73.15	37	37.0	70512000
POWERGRID	75.92	66.32	66.3	8506135
POLYCAB	81.27	81.71	81.7	122100
PVR	60.69	73.27	73.3	1190068
RAMCOCEM	87.35	78.71	78.7	404600
RAIN	65.2	62.26	62.3	2290000
RBLBANK	75.07	70.97	71.0	11684100

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SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
RECLTD	76.14	65.03	65.0	6852000
RELIANCE	60.52	72.72	72.7	13461250
SAIL	80.56	78.29	78.3	28851500
SBICARD	81.15	81.77	81.8	749500
SBIN	67.35	72.11	72.1	25473000
SBILIFE	57.24	77.5	77.5	3243750
SHREECEM	73.51	79.35	79.3	57100
SIEMENS	86.1	86.67	86.7	219725
SRF	75.76	84.38	84.4	835875
SRTRANSFIN	85.96	86.78	86.8	640400
SUNPHARMA	71.64	87.09	87.1	6317500
SUNTV	41.96	87.01	87.0	7533000
SYNGENE	75.73	78.05	78.1	255000
TATACHEM	76.41	73.81	73.8	1380000
TATACONSUM	72.41	86.53	86.5	2689875
TATAMOTORS	78.83	68.81	68.8	16966050
TATAPOWER	75.73	73.69	73.7	25218000
TATASTEEL	73.46	82.89	82.9	9055050
TCS	84.09	76.79	76.8	1753500
TECHM	73.38	78.6	78.6	3469800
TITAN	75.36	75.9	75.9	1481625
TORNTPHARM	83.86	85.49	85.5	116750
TORNTPOWER	85.08	77.26	77.3	445500
TRENT	57.23	80.88	80.9	1133900
TVSMOTOR	85.21	72.87	72.9	1212400
UBL	74.41	80.09	80.1	393750
ULTRACEMCO	74.3	78.72	78.7	607800
UPL	84.34	83.87	83.9	3736200
VEDL	78.28	50.82	50.8	13345500
VOLTAS	86.16	85.72	85.7	454500
WIPRO	81.41	82.3	82.3	6148000
WHIRLPOOL	79.39	72.89	72.9	186000
ZEEL	81.65	73.67	73.7	12171000



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POTENTIAL CONFLICT OF INTEREST DISCLOSURE (as on date of report)

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

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