

# Rollover Report



February 2025 – March 2025

28<sup>th</sup> February 2025

## OVERVIEW

### Index Rollover Activity :

The Nifty 50 remained range bound during the monthly F&O expiry session on February 27, ending the day with a flat-to-negative close. The index has been oscillating between 22,500 and 22,700 for three consecutive sessions, following the gap-down opening on February 24. As the March series kicks off, a decisive breakout above 22,700 could pave the way for an upward move toward 23,000. Conversely, a breach below 22,500—an important support level in recent days—might trigger a decline toward the 22,400-22,350 zone. Until then, the market is likely to continue consolidating within this range. On the daily chart, the Nifty formed a high-wave-like candlestick pattern, characterized by upper and lower shadows, following an Inverted Hammer in the prior session. The RSI (Relative Strength Index) remains subdued below 30, currently at 29.57, marking the third consecutive session in oversold territory, which hints at the potential for a rebound. However, the broader trend remains bearish, as all key moving averages (10, 20, 50, 100, and 200-day EMAs) continue to slope downward.

Top gainers were CHAMBLFERT, UPL, CHOLAFIN, while IGL & NCC were major losers in February series.

### Sector-wise Rollover Activity :

⇒ From the sectoral action, high rollovers were seen in Telecom, FMCG & Diversified on the expiry day. Derivative stocks like TATA STEEL, , BAJAJ FINANCE remain on the radar for the February series.

⇒ From the sectoral action, low rollovers were seen in Consumer Durables, IT & Capital goods . Stocks like BEL , WIPRO remain on the radar.

## TOP GAINER & LOSERS

| Top 5 Expiry Gainer |        |                   |
|---------------------|--------|-------------------|
| Stocks              | % Gain | 3m Avg Rollover % |
| CHAMBLFERT          | 16.6%  | 85%               |
| UPL                 | 13.3%  | 92%               |
| CHOLAFIN            | 12.7%  | 89%               |
| SHRIRAMFIN          | 12.7%  | 89%               |
| SBICARD             | 10.6%  | 90%               |

Source: NSE India, BP Equities Research

| Top 5 Expiry Losers |        |                   |
|---------------------|--------|-------------------|
| Stocks              | % Loss | 3m Avg Rollover % |
| IGL                 | -50.5% | 83%               |
| NCC                 | -25.9% | 85%               |
| KEI                 | -24.6% | 85%               |
| TIINDIA             | -22.6% | 93%               |
| DELHIVERY           | -20.7% | 90%               |

## 3 MONTHS AVERAGE

| Top 5 Highest 3m Average |            |
|--------------------------|------------|
| Stocks                   | Rollover % |
| ICICIBANK                | 97%        |
| ABFRL                    | 97%        |
| BHARTIARTL               | 97%        |
| CROMPTON                 | 96%        |
| GAIL                     | 96%        |

Source: NSE India, BP Equities Research

| Top 5 Lowest 3m Average |            |
|-------------------------|------------|
| Stocks                  | Rollover % |
| NYKAA                   | 72%        |
| BERGEPAINT              | 72%        |
| BANKINDIA               | 74%        |
| DALBHARAT               | 76%        |
| ESCORTS                 | 77%        |

# ROLLOVER STATISTICS

## HIGHEST ROLLOVER

| Symbol    | Closing | Exp % Chng | February Rollover % | 3m Avg Rollover % | Rollover cost | Sector                       |
|-----------|---------|------------|---------------------|-------------------|---------------|------------------------------|
| CROMPTON  | 325.35  | -5.2%      | 99%                 | 96%               | 0.6%          | Consumer Durables            |
| UNITDSPR  | 1330.6  | -6.6%      | 98%                 | 94%               | 0.6%          | Fast Moving Consumer Goods   |
| JSWSTEEL  | 974.1   | 2.2%       | 98%                 | 94%               | 0.7%          | Metals & Mining              |
| GODREJCP  | 1050.25 | -6.3%      | 98%                 | 96%               | 0.6%          | Fast Moving Consumer Goods   |
| ICICIBANK | 1220.85 | -3.0%      | 98%                 | 97%               | 0.5%          | Banking & Financial Services |

## LOWEST ROLLOVER

| Symbol     | Closing | Exp % Chng | February Rollover % | 3m Avg Rollover % | Rollover cost | Sector                       |
|------------|---------|------------|---------------------|-------------------|---------------|------------------------------|
| MANAPPURAM | 207.91  | 4.5%       | 60%                 | 82%               | 1.3%          | Banking & Financial Services |
| BERGEPAINT | 506.95  | 6.4%       | 63%                 | 72%               | -2.5%         | Consumer Durables            |
| ESCORTS    | 2932.4  | -18.5%     | 65%                 | 77%               | 0.4%          | Capital Goods                |
| SUPREMEIND | 3492.25 | -7.5%      | 66%                 | 83%               | 0.7%          | Consumer Durables            |
| OFSS       | 8062.75 | -10.3%     | 67%                 | 78%               | 0.7%          | Information Technology       |

## SECTORAL MOVEMENT

### Top 5 Highest Rollover

| Sector          | Rollover % |
|-----------------|------------|
| Telecom         | 95%        |
| FMCG            | 94%        |
| Diversified     | 93%        |
| Metals & Mining | 93%        |
| Oil & Gas       | 93%        |

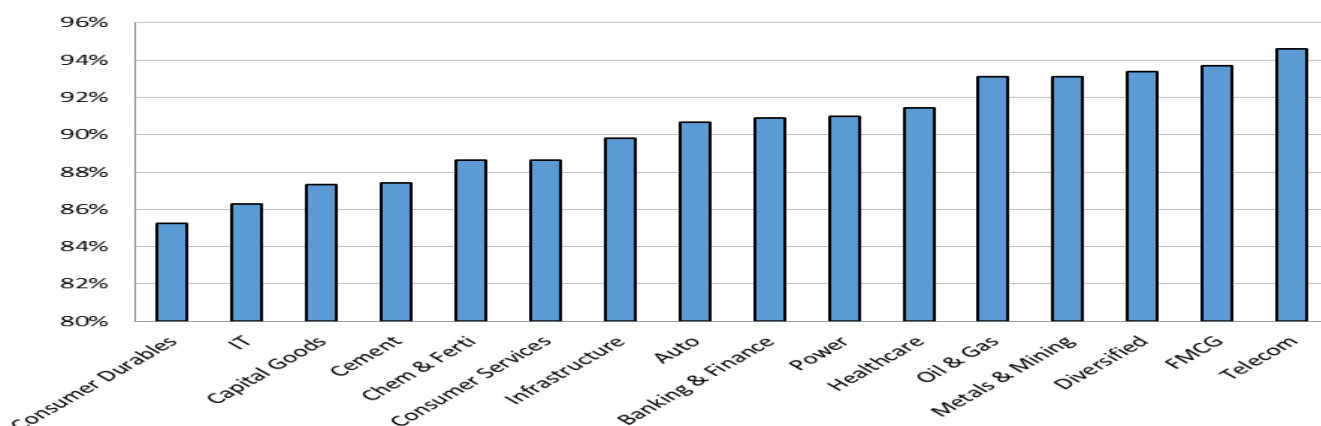
Source: NSE India, BP Equities Research

### Top 5 Lowest Rollover

| Sector            | Rollover % |
|-------------------|------------|
| Consumer Durables | 85%        |
| IT                | 86%        |
| Capital Goods     | 87%        |
| Cement            | 87%        |
| Chem & Ferti      | 89%        |

Source: NSE India, BP Equities Research

### Rollover



# ROLLOVER STATISTICS

## INDEX ROLLOVER

| Symbol | Closing  | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
|--------|----------|------------|---------------------|-------------------|---------------|--------|
| NIFTY  | 22547.75 | -3.0%      | 84%                 | 81%               | 0.6%          | Index  |

Source: NSE India, BP Equities Research

## NIFTY50 SCRIPS

| Symbol     | Closing  | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector                         |
|------------|----------|------------|---------------------|-------------------|---------------|--------------------------------|
| ADANIENT   | 2109.75  | -6.4%      | 93%                 | 92%               | 0.5%          | Metals & Mining                |
| ADANIPTS   | 1078.7   | 0.0%       | 94%                 | 94%               | 0.4%          | Logistics Services             |
| APOLLOHOSP | 6177.75  | -9.3%      | 94%                 | 93%               | 0.6%          | Healthcare                     |
| ASIANPAINT | 2210.15  | -1.7%      | 94%                 | 94%               | 0.6%          | Consumer Durables              |
| AXISBANK   | 1014.35  | 2.9%       | 98%                 | 93%               | 0.6%          | Banking & Financial Services   |
| BAJAJ-AUTO | 8235.9   | -5.8%      | 78%                 | 87%               | 0.4%          | Automobile and Auto Components |
| BAJAJFINSV | 1923.75  | 10.4%      | 81%                 | 83%               | 0.6%          | Banking & Financial Services   |
| BAJFINANCE | 8683.05  | 10.0%      | 93%                 | 94%               | 0.6%          | Banking & Financial Services   |
| BHARTIARTL | 1646.05  | 0.3%       | 95%                 | 97%               | 0.6%          | Telecommunication              |
| BPCL       | 244.95   | -4.6%      | 94%                 | 95%               | 0.4%          | Oil Gas & Consumable Fuels     |
| BRITANNIA  | 4779.95  | -5.8%      | 94%                 | 91%               | 0.5%          | Fast Moving Consumer Goods     |
| CIPLA      | 1442.05  | -1.3%      | 96%                 | 95%               | 0.5%          | Healthcare                     |
| COALINDIA  | 363.45   | -5.5%      | 93%                 | 91%               | 0.7%          | Oil Gas & Consumable Fuels     |
| DIVISLAB   | 5612.35  | -2.4%      | 93%                 | 91%               | 0.7%          | Healthcare                     |
| DRREDDY    | 1126.1   | -5.8%      | 88%                 | 85%               | 0.6%          | Healthcare                     |
| EICHERMOT  | 4934.9   | -4.4%      | 93%                 | 93%               | 0.7%          | Automobile and Auto Components |
| GRASIM     | 2339.5   | -6.1%      | 92%                 | 93%               | 0.6%          | Construction Materials         |
| HCLTECH    | 1628     | -5.0%      | 95%                 | 92%               | 0.6%          | Information Technology         |
| HDFCBANK   | 1698.5   | 0.5%       | 93%                 | 95%               | 0.5%          | Banking & Financial Services   |
| HDFCLIFE   | 617.65   | -2.6%      | 91%                 | 92%               | 0.7%          | Banking & Financial Services   |
| HEROMOTOCO | 3761.35  | -9.9%      | 92%                 | 87%               | 0.5%          | Automobile and Auto Components |
| HINDALCO   | 631.5    | 7.6%       | 89%                 | 92%               | 0.7%          | Metals & Mining                |
| HINDUNILVR | 2241.05  | -7.1%      | 92%                 | 90%               | 0.7%          | Fast Moving Consumer Goods     |
| ICICIBANK  | 1220.85  | -3.0%      | 98%                 | 97%               | 0.5%          | Banking & Financial Services   |
| INDUSINDBK | 1043.85  | 8.9%       | 94%                 | 93%               | 0.4%          | Banking & Financial Services   |
| INFY       | 1762.7   | -5.4%      | 92%                 | 92%               | 0.7%          | Information Technology         |
| ITC        | 401.3    | -8.2%      | 95%                 | 91%               | 0.5%          | Fast Moving Consumer Goods     |
| JSWSTEEL   | 974.1    | 2.2%       | 98%                 | 94%               | 0.7%          | Metals & Mining                |
| KOTAKBANK  | 1944.6   | 2.4%       | 92%                 | 93%               | 0.6%          | Banking & Financial Services   |
| LT         | 3207.3   | -6.2%      | 92%                 | 92%               | 0.5%          | Infra - Construction           |
| LTIM       | 4870     | -16.6%     | 78%                 | 82%               | 0.7%          | Information Technology         |
| M&M        | 2720.25  | -8.3%      | 94%                 | 91%               | 0.6%          | Automobile and Auto Components |
| MARUTI     | 12385.85 | 3.3%       | 88%                 | 86%               | 0.4%          | Automobile and Auto Components |
| NESTLEIND  | 2274.7   | 2.5%       | 96%                 | 95%               | 0.5%          | Fast Moving Consumer Goods     |
| NTPC       | 315.15   | -2.4%      | 88%                 | 93%               | 0.7%          | Power                          |
| ONGC       | 231.35   | -9.8%      | 91%                 | 91%               | 0.4%          | Oil Gas & Consumable Fuels     |
| POWERGRID  | 256.3    | -13.3%     | 85%                 | 90%               | 0.4%          | Power                          |
| RELIANCE   | 1206.15  | -3.6%      | 94%                 | 93%               | 0.5%          | Oil Gas & Consumable Fuels     |
| SBILIFE    | 1469.45  | -0.3%      | 89%                 | 94%               | 0.5%          | Banking & Financial Services   |
| SBIN       | 703.25   | -7.7%      | 93%                 | 95%               | 0.5%          | Banking & Financial Services   |
| SUNPHARMA  | 1644.05  | -5.7%      | 93%                 | 90%               | 0.6%          | Healthcare                     |
| TATACONSUM | 1009.6   | 4.4%       | 87%                 | 92%               | 0.5%          | Fast Moving Consumer Goods     |
| TATAMOTORS | 648.15   | -6.8%      | 92%                 | 93%               | 0.5%          | Automobile and Auto Components |
| TATASTEEL  | 138.49   | 5.9%       | 93%                 | 90%               | 0.6%          | Metals & Mining                |
| TCS        | 3618.6   | -11.9%     | 95%                 | 93%               | 0.4%          | Information Technology         |
| TECHM      | 1583.8   | -5.2%      | 91%                 | 90%               | 0.7%          | Information Technology         |
| TITAN      | 3219.4   | -4.5%      | 95%                 | 94%               | 0.5%          | Consumer Durables              |
| ULTRACEMCO | 10441.25 | -9.3%      | 96%                 | 93%               | 0.7%          | Construction Materials         |
| UPL        | 644      | 13.3%      | 89%                 | 92%               | 0.5%          | Chemicals & Fertilizers        |
| WIPRO      | 293.95   | -5.1%      | 89%                 | 86%               | 0.2%          | Information Technology         |

# ROLLOVER STATISTICS

## ALL FO STOCKS

| Symbol     | Closing  | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector                         |
|------------|----------|------------|---------------------|-------------------|---------------|--------------------------------|
| NIFTY      | 22547.75 | -3.0%      | 84%                 | 81%               | 0.6%          | Index                          |
| AARTIIND   | 396      | -9.7%      | 94%                 | 92%               | 0.6%          | Chemicals & Fertilizers        |
| ABB        | 5138.3   | -10.2%     | 96%                 | 94%               | 0.5%          | Capital Goods                  |
| ABCAPITAL  | 157.58   | -10.9%     | 92%                 | 93%               | 0.7%          | Banking & Financial Services   |
| ABFRL      | 242.15   | -8.8%      | 97%                 | 97%               | 0.5%          | Consumer Services              |
| ACC        | 1822.4   | -8.3%      | 89%                 | 87%               | 0.7%          | Construction Materials         |
| ADANIENT   | 2109.75  | -6.4%      | 93%                 | 92%               | 0.5%          | Metals & Mining                |
| ADANIPTS   | 1078.7   | 0.0%       | 94%                 | 94%               | 0.4%          | Logistics Services             |
| ALKEM      | 4617.95  | -8.8%      | 87%                 | 87%               | 0.4%          | Healthcare                     |
| AMBUJACEM  | 468.4    | -7.9%      | 94%                 | 94%               | 0.6%          | Construction Materials         |
| APOLLOHOSP | 6177.75  | -9.3%      | 94%                 | 93%               | 0.6%          | Healthcare                     |
| APOLLOTYRE | 390.75   | -9.7%      | 82%                 | 77%               | 0.4%          | Automobile and Auto Components |
| ASHOKLEY   | 224.9    | 6.9%       | 94%                 | 90%               | -1.0%         | Automobile and Auto Components |
| ASIANPAINT | 2210.15  | -1.7%      | 94%                 | 94%               | 0.6%          | Consumer Durables              |
| ASTRAL     | 1386.25  | -5.5%      | 95%                 | 95%               | 0.6%          | Capital Goods                  |
| AUBANK     | 556      | -7.0%      | 84%                 | 89%               | 0.3%          | Banking & Financial Services   |
| AUOPHARMA  | 1080.35  | -8.8%      | 96%                 | 95%               | 0.6%          | Healthcare                     |
| AXISBANK   | 1014.35  | 2.9%       | 98%                 | 93%               | 0.6%          | Banking & Financial Services   |
| BAJAJ-AUTO | 8235.9   | -5.8%      | 78%                 | 87%               | 0.4%          | Automobile and Auto Components |
| BAJAJFINSV | 1923.75  | 10.4%      | 81%                 | 83%               | 0.6%          | Banking & Financial Services   |
| BAJFINANCE | 8683.05  | 10.0%      | 93%                 | 94%               | 0.6%          | Banking & Financial Services   |
| BALKRISIND | 2688     | -2.9%      | 97%                 | 96%               | 0.0%          | Automobile and Auto Components |
| BANDHANBNK | 137.15   | -7.5%      | 97%                 | 95%               | 0.6%          | Banking & Financial Services   |
| BANKBARODA | 202.87   | -8.7%      | 96%                 | 95%               | 0.5%          | Banking & Financial Services   |
| BEL        | 252.3    | -9.4%      | 92%                 | 92%               | 0.2%          | Capital Goods                  |
| BERGEPAINT | 506.95   | 6.4%       | 63%                 | 72%               | -2.5%         | Consumer Durables              |
| BHARATFORG | 1035.75  | -12.7%     | 92%                 | 94%               | 0.6%          | Automobile and Auto Components |
| BHARTIARTL | 1646.05  | 0.3%       | 95%                 | 97%               | 0.6%          | Telecommunication              |
| BHEL       | 187.42   | -4.5%      | 95%                 | 95%               | 0.6%          | Capital Goods                  |
| BIOCON     | 312.25   | -12.8%     | 88%                 | 91%               | 0.5%          | Healthcare                     |
| BOSCHLTD   | 26775    | -6.4%      | 91%                 | 92%               | 0.5%          | Automobile and Auto Components |
| BPCL       | 244.95   | -4.6%      | 94%                 | 95%               | 0.4%          | Oil Gas & Consumable Fuels     |
| BRITANNIA  | 4779.95  | -5.8%      | 94%                 | 91%               | 0.5%          | Fast Moving Consumer Goods     |
| BSOFT      | 449.65   | -15.3%     | 92%                 | 90%               | 0.8%          | Information Technology         |
| CANBK      | 83.31    | -8.3%      | 92%                 | 93%               | 0.6%          | Banking & Financial Services   |
| CHAMBLFERT | 575.1    | 16.6%      | 77%                 | 85%               | -3.9%         | Chemicals & Fertilizers        |
| CHOLAFIN   | 1442.05  | 12.7%      | 76%                 | 89%               | 0.0%          | Banking & Financial Services   |
| CIPLA      | 1442.05  | -1.3%      | 96%                 | 95%               | 0.5%          | Healthcare                     |
| COALINDIA  | 363.45   | -5.5%      | 93%                 | 91%               | 0.7%          | Oil Gas & Consumable Fuels     |
| COFORGE    | 7477.35  | -9.9%      | 86%                 | 87%               | 0.8%          | Information Technology         |
| COLPAL     | 2495.25  | -10.1%     | 96%                 | 94%               | 0.6%          | Fast Moving Consumer Goods     |
| CONCOR     | 660.9    | -12.6%     | 92%                 | 93%               | 0.5%          | Logistics Services             |
| CROMPTON   | 325.35   | -5.2%      | 99%                 | 96%               | 0.6%          | Consumer Durables              |
| CUMMINSIND | 2810.1   | -1.6%      | 95%                 | 94%               | 0.6%          | Capital Goods                  |
| DABUR      | 503      | -5.7%      | 91%                 | 92%               | 0.5%          | Fast Moving Consumer Goods     |

# ROLLOVER STATISTICS

## ALL FO STOCKS

| Symbol     | Closing  | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector                         |
|------------|----------|------------|---------------------|-------------------|---------------|--------------------------------|
| DEEPAKNTR  | 1885.25  | -17.0%     | 83%                 | 84%               | 0.3%          | Chemicals & Fertilizers        |
| DIVISLAB   | 5612.35  | -2.4%      | 93%                 | 91%               | 0.7%          | Healthcare                     |
| DIXON      | 13811.25 | -5.9%      | 92%                 | 86%               | 0.1%          | Consumer Durables              |
| DLF        | 643.05   | -14.2%     | 93%                 | 94%               | 0.5%          | Infra - Realty                 |
| DRREDDY    | 1126.1   | -5.8%      | 88%                 | 85%               | 0.6%          | Healthcare                     |
| EICHERMOT  | 4934.9   | -4.4%      | 93%                 | 93%               | 0.7%          | Automobile and Auto Components |
| ESCORTS    | 2932.4   | -18.5%     | 65%                 | 77%               | 0.4%          | Capital Goods                  |
| EXIDEIND   | 354.3    | -1.4%      | 94%                 | 91%               | 0.6%          | Automobile and Auto Components |
| FEDERALBNK | 178.68   | -3.3%      | 96%                 | 92%               | 0.5%          | Banking & Financial Services   |
| GAIL       | 159.15   | -4.7%      | 97%                 | 96%               | 0.5%          | Oil Gas & Consumable Fuels     |
| GLENMARK   | 1315     | -9.1%      | 97%                 | 91%               | 0.5%          | Healthcare                     |
| GODREJCP   | 1050.25  | -6.3%      | 98%                 | 96%               | 0.6%          | Fast Moving Consumer Goods     |
| GODREJPROP | 1937.15  | -15.4%     | 96%                 | 93%               | 0.6%          | Infra - Realty                 |
| GRANULES   | 507.85   | -10.1%     | 96%                 | 92%               | 0.1%          | Healthcare                     |
| GRASIM     | 2339.5   | -6.1%      | 92%                 | 93%               | 0.6%          | Construction Materials         |
| HAL        | 3238.1   | -14.2%     | 93%                 | 91%               | 0.6%          | Capital Goods                  |
| HAVELLS    | 1449.05  | -6.0%      | 96%                 | 92%               | 0.5%          | Consumer Durables              |
| HCLTECH    | 1628     | -5.0%      | 95%                 | 92%               | 0.6%          | Information Technology         |
| HDFCAMC    | 3695.5   | -2.0%      | 87%                 | 93%               | 0.4%          | Banking & Financial Services   |
| HDFCBANK   | 1698.5   | 0.5%       | 93%                 | 95%               | 0.5%          | Banking & Financial Services   |
| HDFCLIFE   | 617.65   | -2.6%      | 91%                 | 92%               | 0.7%          | Banking & Financial Services   |
| HEROMOTOCO | 3761.35  | -9.9%      | 92%                 | 87%               | 0.5%          | Automobile and Auto Components |
| HINDALCO   | 631.5    | 7.6%       | 89%                 | 92%               | 0.7%          | Metals & Mining                |
| HINDCOPPER | 212.21   | -7.7%      | 97%                 | 96%               | 0.6%          | Metals & Mining                |
| HINDPETRO  | 307.15   | -12.5%     | 93%                 | 90%               | 0.5%          | Oil Gas & Consumable Fuels     |
| HINDUNILVR | 2241.05  | -7.1%      | 92%                 | 90%               | 0.7%          | Fast Moving Consumer Goods     |
| ICICIBANK  | 1220.85  | -3.0%      | 98%                 | 97%               | 0.5%          | Banking & Financial Services   |
| ICICIGI    | 1696.4   | -7.9%      | 97%                 | 96%               | 0.6%          | Banking & Financial Services   |
| ICICIPRULI | 558.65   | -8.5%      | 88%                 | 92%               | 0.8%          | Banking & Financial Services   |
| IDEA       | 7.81     | -13.1%     | 96%                 | 96%               | 0.6%          | Telecommunication              |
| IDFCFIRSTB | 59.24    | -3.3%      | 96%                 | 94%               | 0.6%          | Banking & Financial Services   |
| IEX        | 156.96   | -10.3%     | 94%                 | 93%               | 0.6%          | Power                          |
| IGL        | 195.87   | -50.5%     | 92%                 | 83%               | 0.4%          | Oil Gas & Consumable Fuels     |
| INDHOTEL   | 723.5    | -5.0%      | 94%                 | 94%               | 0.4%          | Consumer Services              |
| INDIGO     | 4438.4   | 4.7%       | 91%                 | 90%               | 0.7%          | Aviation Services              |
| INDUSINDBK | 1043.85  | 8.9%       | 94%                 | 93%               | 0.4%          | Banking & Financial Services   |
| INDUSTOWER | 336.95   | -2.5%      | 95%                 | 94%               | 0.7%          | Telecommunication              |
| INFY       | 1762.7   | -5.4%      | 92%                 | 92%               | 0.7%          | Information Technology         |
| IOC        | 116.49   | -8.4%      | 86%                 | 86%               | 0.5%          | Oil Gas & Consumable Fuels     |

# ROLLOVER STATISTICS

## ALL FO STOCKS

| Symbol     | Closing   | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector                         |
|------------|-----------|------------|---------------------|-------------------|---------------|--------------------------------|
| IRCTC      | 694.35    | -10.9%     | 93%                 | 92%               | 0.5%          | Consumer Services              |
| ITC        | 401.3     | -8.2%      | 95%                 | 91%               | 0.5%          | Fast Moving Consumer Goods     |
| JINDALSTEL | 862.25    | 2.2%       | 92%                 | 92%               | 0.5%          | Metals & Mining                |
| JSWSTEEL   | 974.1     | 2.2%       | 98%                 | 94%               | 0.7%          | Metals & Mining                |
| JUBLFOOD   | 672.9     | -2.3%      | 95%                 | 88%               | 0.3%          | Consumer Services              |
| KOTAKBANK  | 1944.6    | 2.4%       | 92%                 | 93%               | 0.6%          | Banking & Financial Services   |
| LAURUSLABS | 541.55    | -8.0%      | 82%                 | 90%               | 0.7%          | Healthcare                     |
| LICHSGFIN  | 513.6     | -11.8%     | 95%                 | 95%               | 0.5%          | Banking & Financial Services   |
| LT         | 3207.3    | -6.2%      | 92%                 | 92%               | 0.5%          | Infra - Construction           |
| LTF        | 139.47    | -3.6%      | 97%                 | 94%               | -0.3%         | #N/A                           |
| LTIM       | 4870      | -16.6%     | 78%                 | 82%               | 0.7%          | Information Technology         |
| LUPIN      | 1886.5    | -8.7%      | 83%                 | 89%               | 0.6%          | Healthcare                     |
| M&M        | 2720.25   | -8.3%      | 94%                 | 91%               | 0.6%          | Automobile and Auto Components |
| M&MFIN     | 282.15    | 1.7%       | 93%                 | 89%               | 0.2%          | Banking & Financial Services   |
| MANAPPURAM | 207.91    | 4.5%       | 60%                 | 82%               | 1.3%          | Banking & Financial Services   |
| MARICO     | 623.1     | -7.4%      | 82%                 | 89%               | 0.5%          | Fast Moving Consumer Goods     |
| MARUTI     | 12385.85  | 3.3%       | 88%                 | 86%               | 0.4%          | Automobile and Auto Components |
| MCX        | 5374.5    | -3.9%      | 87%                 | 85%               | 0.6%          | Banking & Financial Services   |
| MFSL       | 1027.5    | -5.1%      | 83%                 | 87%               | 0.6%          | Banking & Financial Services   |
| MGL        | 1308.9    | 0.4%       | 96%                 | 92%               | 0.6%          | Oil Gas & Consumable Fuels     |
| MOTHERSON  | 122.89    | -11.5%     | 95%                 | 91%               | 0.6%          | Metals & Mining                |
| MPHASIS    | 2374.7    | -17.3%     | 89%                 | 89%               | 0.7%          | Information Technology         |
| MRF        | 105639.55 | -6.2%      | 95%                 | 95%               | 0.5%          | Automobile and Auto Components |
| MUTHOOTFIN | 2205.8    | 0.1%       | 87%                 | 93%               | 0.7%          | Banking & Financial Services   |
| NATIONALUM | 179.67    | -7.2%      | 93%                 | 87%               | 0.5%          | Metals & Mining                |
| NAUKRI     | 7358.5    | -3.4%      | 75%                 | 84%               | 0.7%          | Consumer Services              |
| NBCC       | 75.72     | -18.7%     | 79%                 | 86%               | 0.6%          | Construction Materials         |
| NESTLEIND  | 2274.7    | 2.5%       | 96%                 | 95%               | 0.5%          | Fast Moving Consumer Goods     |
| NMDC       | 65.27     | 0.4%       | 87%                 | 89%               | 0.4%          | Metals & Mining                |
| NTPC       | 315.15    | -2.4%      | 88%                 | 93%               | 0.7%          | Power                          |
| OBEROIRLT  | 1512.7    | -13.9%     | 83%                 | 85%               | 0.0%          | Infra - Realty                 |
| OFSS       | 8062.75   | -10.3%     | 67%                 | 78%               | 0.7%          | Information Technology         |
| ONGC       | 231.35    | -9.8%      | 91%                 | 91%               | 0.4%          | Oil Gas & Consumable Fuels     |
| PAGEIND    | 41892.9   | -5.5%      | 94%                 | 93%               | -1.9%         | Textiles                       |
| PEL        | 904.3     | -7.2%      | 95%                 | 91%               | 0.6%          | Banking & Financial Services   |
| PERSISTENT | 5459.2    | -9.6%      | 72%                 | 78%               | 0.6%          | Information Technology         |
| PETRONET   | 299.3     | -0.4%      | 96%                 | 94%               | 0.2%          | Oil Gas & Consumable Fuels     |
| PFC        | 377.45    | -8.7%      | 95%                 | 91%               | -0.4%         | Banking & Financial Services   |
| PHOENIXLTD | 1517.75   | -5.1%      | 82%                 | 87%               | 0.3%          | Construction Materials         |
| PIDILITIND | 2679.95   | -7.3%      | 93%                 | 90%               | 0.5%          | Chemicals & Fertilizers        |
| PIIND      | 3012.3    | -12.9%     | 94%                 | 93%               | 0.6%          | Chemicals & Fertilizers        |

# ROLLOVER STATISTICS

## ALL FO STOCKS

| Symbol     | Closing  | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector                         |
|------------|----------|------------|---------------------|-------------------|---------------|--------------------------------|
| PNB        | 91.81    | -4.7%      | 92%                 | 93%               | 0.5%          | Banking & Financial Services   |
| POLYCAB    | 4682.7   | -18.9%     | 82%                 | 85%               | 0.6%          | Capital Goods                  |
| POWERGRID  | 256.3    | -13.3%     | 85%                 | 90%               | 0.4%          | Power                          |
| RAMCOCEM   | 843      | -9.0%      | 96%                 | 95%               | 0.4%          | Construction Materials         |
| RBLBANK    | 163.04   | 0.3%       | 98%                 | 94%               | 0.5%          | Banking & Financial Services   |
| RECLTD     | 378.2    | -14.1%     | 96%                 | 93%               | 0.6%          | Banking & Financial Services   |
| RELIANCE   | 1206.15  | -3.6%      | 94%                 | 93%               | 0.5%          | Oil Gas & Consumable Fuels     |
| SAIL       | 106.07   | 0.5%       | 90%                 | 88%               | 0.5%          | Metals & Mining                |
| SBICARD    | 858.4    | 10.6%      | 93%                 | 90%               | 0.3%          | Banking & Financial Services   |
| SBILIFE    | 1469.45  | -0.3%      | 89%                 | 94%               | 0.5%          | Banking & Financial Services   |
| SBIN       | 703.25   | -7.7%      | 93%                 | 95%               | 0.5%          | Banking & Financial Services   |
| SHREECEM   | 28441.1  | 5.8%       | 86%                 | 83%               | -1.5%         | Construction Materials         |
| SHRIRAMFIN | 606.35   | 12.7%      | 80%                 | 89%               | 0.4%          | Capital Goods                  |
| SIEMENS    | 4679     | -20.3%     | 96%                 | 90%               | 0.5%          | Capital Goods                  |
| SOLARINDS  | 8725.35  | -13.3%     | 92%                 | 89%               | 0.3%          | Chemical & Fertilizers         |
| SRF        | 2859.5   | 1.0%       | 86%                 | 90%               | 0.1%          | Chemicals & Fertilizers        |
| SUNPHARMA  | 1644.05  | -5.7%      | 93%                 | 90%               | 0.6%          | Healthcare                     |
| SYNGENE    | 676.9    | -10.8%     | 93%                 | 92%               | 0.5%          | Healthcare                     |
| TATACHEM   | 801.3    | -17.2%     | 90%                 | 91%               | 0.6%          | Chemicals & Fertilizers        |
| TATACOMM   | 1386.15  | -12.7%     | 95%                 | 94%               | 0.7%          | Telecommunication              |
| TATACONSUM | 1009.6   | 4.4%       | 87%                 | 92%               | 0.5%          | Fast Moving Consumer Goods     |
| TATAMOTORS | 648.15   | -6.8%      | 92%                 | 93%               | 0.5%          | Automobile and Auto Components |
| TATAPOWER  | 342.75   | -2.6%      | 92%                 | 93%               | 0.6%          | Power                          |
| TATASTEEL  | 138.49   | 5.9%       | 93%                 | 90%               | 0.6%          | Metals & Mining                |
| TCS        | 3618.6   | -11.9%     | 95%                 | 93%               | 0.4%          | Information Technology         |
| TECHM      | 1583.8   | -5.2%      | 91%                 | 90%               | 0.7%          | Information Technology         |
| TITAN      | 3219.4   | -4.5%      | 95%                 | 94%               | 0.5%          | Consumer Durables              |
| TORNTPHARM | 2989.7   | -11.0%     | 96%                 | 94%               | 0.5%          | Healthcare                     |
| TORNTPOWER | 1310.75  | -9.8%      | 94%                 | 93%               | 0.6%          | Power                          |
| TRENT      | 4800.1   | -12.9%     | 74%                 | 85%               | 0.7%          | Consumer Services              |
| TVSMOTOR   | 2336.5   | -4.8%      | 87%                 | 93%               | 0.4%          | Automobile and Auto Components |
| ULTRACEMCO | 10441.25 | -9.3%      | 96%                 | 93%               | 0.7%          | Construction Materials         |
| UNITDSPR   | 1330.6   | -6.6%      | 98%                 | 94%               | 0.6%          | Fast Moving Consumer Goods     |
| UPL        | 644      | 13.3%      | 89%                 | 92%               | 0.5%          | Chemicals & Fertilizers        |
| VEDL       | 404.4    | -6.4%      | 96%                 | 95%               | 0.5%          | Metals & Mining                |
| VOLTAS     | 1309.5   | 3.0%       | 70%                 | 84%               | 0.7%          | Capital Goods                  |
| WIPRO      | 293.95   | -5.1%      | 89%                 | 86%               | 0.2%          | Information Technology         |
| ZYDUSLIFE  | 887.55   | -6.7%      | 81%                 | 90%               | 0.7%          | Healthcare                     |

# ROLLOVER STATISTICS

## ALL FO STOCKS

| Symbol     | Closing | Exp % chng | February Rollover % | 3m Avg Rollover % | Rollover Cost | Sector                         |
|------------|---------|------------|---------------------|-------------------|---------------|--------------------------------|
| ADANIENSOL | 661.95  | -10.7%     | 94%                 | 91%               | 0.7%          | Power                          |
| ADANIGREEN | 812.35  | -16.5%     | 93%                 | 90%               | -0.6%         | Power                          |
| ANGELONE   | 2200.75 | -3.7%      | 92%                 | 89%               | -6.7%         | Banking & Financial Services   |
| APLAPOLLO  | 1441.45 | -2.3%      | 96%                 | 91%               | 0.5%          | Healthcare                     |
| ATGL       | 583.2   | -9.4%      | 94%                 | 86%               | -6.5%         | Oil Gas & Consumable Fuels     |
| BANKINDIA  | 96.51   | -13.3%     | 85%                 | 74%               | 0.7%          | Banking & Financial Services   |
| BSE        | 5165.9  | -1.3%      | 86%                 | 88%               | -1.1%         | Banking & Financial Services   |
| CAMS       | 3260.4  | -10.3%     | 93%                 | 92%               | 0.5%          | Banking & Financial Services   |
| CDSL       | 1152.45 | -9.4%      | 90%                 | 90%               | -0.1%         | Banking & Financial Services   |
| CESC       | 133.79  | -5.8%      | 96%                 | 89%               | 0.6%          | Power                          |
| CGPOWER    | 581.1   | -6.4%      | 84%                 | 85%               | 0.6%          | Power                          |
| CYIENT     | 1308.85 | -4.1%      | 93%                 | 84%               | 0.5%          | Information Technology         |
| DELHIVERY  | 256.75  | -20.7%     | 86%                 | 90%               | 0.3%          | Consumer Services              |
| DMART      | 3507.1  | -1.8%      | 97%                 | 91%               | 0.6%          | Fast Moving Consumer Goods     |
| GMRAIRPORT | 69.19   | -2.9%      | 95%                 | 93%               | 0.5%          | Infra - Airport Services       |
| HFCL       | 83.3    | -12.4%     | 92%                 | 91%               | 0.5%          | Telecommunication              |
| HUDCO      | 173.09  | -19.9%     | 86%                 | 90%               | 0.5%          | Banking & Financial Services   |
| INDIANB    | 520.55  | -4.8%      | 95%                 | 89%               | 0.3%          | Banking & Financial Services   |
| IRB        | 45.21   | -15.5%     | 94%                 | 92%               | 0.6%          | Banking & Financial Services   |
| IRFC       | 120.68  | -18.8%     | 92%                 | 84%               | -8.7%         | Consumer Services              |
| JIOFIN     | 221.31  | -5.9%      | 92%                 | 86%               | 0.7%          | Banking & Financial Services   |
| JSL        | 597.7   | -7.9%      | 94%                 | 90%               | 0.3%          | Metals & Mining                |
| JSWENERGY  | 458.9   | -5.2%      | 95%                 | 93%               | 0.6%          | Power                          |
| KALYANKJIL | 468.05  | 6.1%       | 79%                 | 82%               | -1.0%         | Consumer Durables              |
| KEI        | 2996.85 | -24.6%     | 91%                 | 85%               | -1.1%         | Consumer Durables              |
| KPITTECH   | 1249.5  | -12.7%     | 74%                 | 77%               | 0.5%          | Information Technology         |
| LICI       | 740.45  | -10.2%     | 88%                 | 87%               | 0.6%          | Banking & Financial Services   |
| LODHA      | 1193.65 | 2.9%       | 90%                 | 90%               | -1.1%         | Infra - Construction           |
| MAXHEALTH  | 1014.3  | -2.6%      | 93%                 | 87%               | 0.9%          | Healthcare                     |
| NCC        | 178.95  | -25.9%     | 83%                 | 85%               | 0.4%          | Infra - Construction           |
| NHPC       | 74.42   | -1.8%      | 86%                 | 87%               | -0.8%         | Power                          |
| NYKAA      | 161.06  | -4.7%      | 77%                 | 72%               | 0.1%          | Consumer Durables              |
| OIL        | 366.45  | -12.5%     | 91%                 | 88%               | 0.5%          | Oil Gas & Consumable Fuels     |
| PAYTM      | 727.4   | -5.6%      | 94%                 | 92%               | 0.3%          | Banking & Financial Services   |
| POLICYBZR  | 1506.3  | -9.1%      | 90%                 | 90%               | 0.0%          | Banking & Financial Services   |
| POONAWALLA | 283.6   | -8.0%      | 95%                 | 91%               | -2.0%         | Banking & Financial Services   |
| PRESTIGE   | 1137.9  | -15.3%     | 86%                 | 85%               | 0.3%          | Infra - Realty                 |
| SJVN       | 88.24   | -6.9%      | 90%                 | 84%               | -5.2%         | Power                          |
| SONACOMS   | 501.8   | -0.4%      | 93%                 | 91%               | -0.1%         | Automobile and Auto Components |
| SUPREMEIND | 3492.25 | -7.5%      | 66%                 | 83%               | 0.7%          | Consumer Durables              |
| TATAELXSI  | 5579    | -8.9%      | 95%                 | 83%               | -0.3%         | Information Technology         |
| TIINDIA    | 2547.75 | -22.6%     | 94%                 | 93%               | 0.4%          | Automobile and Auto Components |
| UNIONBANK  | 115.31  | 3.7%       | 84%                 | 84%               | -0.1%         | Banking & Financial Services   |
| VBL        | 448.65  | -17.1%     | 96%                 | 92%               | 0.6%          | Fast Moving Consumer Goods     |
| YESBANK    | 17.36   | -8.4%      | 93%                 | 89%               | 0.6%          | Banking & Financial Services   |
| ZOMATO     | 228.52  | 4.7%       | 95%                 | 90%               | 0.2%          | Fast Moving Consumer Goods     |

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