

Feb 2024 – March 2024 1st March 2024

#### **OVERVIEW**

#### **Index Rollover Activity:**

The March series saw Nifty 50 hitting a new all-time high, while option data revealed selling pressure at higher levels. We expect March series to test the hurdle emerging in the range of 22200 - 22250 level, with indices striving to deliver aggressive breakthrough. The support for the current bias emerges at 21650 level.

The PCR stood at 0.62 at the end of the February series. The Nifty 50 began with a 199 points premium in March month. Robust concentration can be evident in 22000 and 21000 strike prices, with the 21900 strike witnessing resilient activity. The index must overcome 22250 barriers on a decisive note to scale uncharted territories in the March series.

The Nifty 50 index rose 0.76% higher, and the Bank Nifty surged 1.16% from their previous expiry closing. The rollover in the key index stood at 79% compared, to a 3-month average of 80%. Similarly, Bank Nifty Feb rollover is at 74%, which is lower than the 3-month average of 77%.

#### **Sector-wise Rollover Activity:**

- ⇒ From the sectoral action, high rollovers were seen in Capital Goods, Fast Moving Consumer Goods, and Banking & Financial Services on the expiry day. Derivative stocks like ZEEL, HEROMOTOCO and ITC remain on the radar for the February series.
- ⇒ From the sectoral action, low rollovers were seen in Oil Gas & Consumable Fuels and Healthcare stocks. ONCG, ALKEM, and HEROMOTOCO stay on alert.

#### **TOP GAINER & LOSERS**

Top 5 Expiry Gainer							
Stocks	% Gain	3m Avg Rollover %					
ZEEL	1.44%	95%					
BANKNIFTY	1.16%	77%					
IDEA	1.02%	90%					
AMBUJACEM	0.97%	97%					
JSWSTEEL	0.94%	92%					

Source: NSE India, BP Equities Research

Top 5 Expiry Losers							
Stocks % Loss 3m Avg Rollover %							
SBICARD	-3.90%	97%					
HEROMOTOCO	-0.81%	83%					
SYNGENE	-0.64%	97%					
ITC	-0.64%	94%					
POWERGRID	-0.49%	88%					

### **3 MONTHS AVERAGE**

Top 5 Highest 3m Average					
Stocks	Rollover %				
SHRIRAMFIN	99%				
DABUR	98%				
MANAPPURAM	98%				
CROMPTON	98%				
MFSL	97%				

Top 5 Lowest 3m Average					
Stocks	Rollover %				
ONGC	70%				
BANKNIFTY	77%				
NIFTY	80%				
ALKEM	82%				
HEROMOTOCO 83%					



### **HIGHEST ROLLOVER**

Symbol	Closing	Exp % Chng	Jan Rollover %	3m Avg Rollover %	Rollover cost	Sector
SHRIRAMFIN	2311.4	0.32%	98%	99%	5.92%	Capital Goods
DABUR	534.95	0.82%	97%	98%	1.08%	Fast Moving Consumer Goods
MANAPPURAM	178.35	0.25%	98%	98%	-0.76%	Banking & Financial Services
CROMPTON	307.45	0.77%	97%	98%	-4.62%	Consumer Durables
MFSL	885	0.88%	97%	97%	10.39%	Banking & Financial Services

### **LOWEST ROLLOVER**

Symbol	Closing	Exp % Chng	Jan Rollover %	3m Avg Rollover %	Rollover cost	Sector
ONGC	234.85	0.49%	61%	70%	13.60%	Oil Gas & Consumable Fuels
BANKNIFTY	45291.65	1.16%	77%	77%	2.77%	Index
NIFTY	21488.55	0.76%	81%	80%	3.13%	Index
ALKEM	4987.75	0.06%	64%	82%	3.30%	Healthcare
HEROMOTOCO	4396.4	-0.81%	71%	83%	1.19%	Automobile and Auto Components

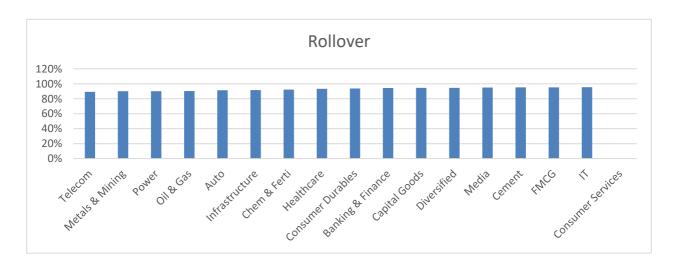
### **SECTORAL MOVEMENT**

Top 5 Highest Rollover						
Sector	Rollover %					
Capital Goods	99%					
Fast Moving Consumer Goods	98%					
Banking & Financial Services	98%					
Consumer Durables	98%					
Banking & Financial Services	97%					

Source: NSE India, BP Equities Research

Top 5 Lowest Rollover						
Sector	Rollover %					
Oil Gas & Consumable Fuels	70%					
Healthcare	82%					
Automobile and Auto Components	83%					
Metals & Mining	83%					
Information Technology	84%					

Source: NSE India, BP Equities Research





#### **INDEX ROLLOVER**

Symbol	Closing	Exp % chng	Jan Rollover %	3m Avg Rollover %	Rollover Cost	Sector
BANKNIFTY	45291.65	1.16%	77%	77%	2.77%	Index
NIFTY	21488.55	0.76%	81%	80%	3.13%	Index

Source: NSE India, BP Equities Research

#### **NIFTY50 SCRIPS**

	NIFTY50 SCRIPS							
Symbol	Closing	Exp % chng	Jan Rollover %	3m Avg Rollover %	Rollover Cost	Sector		
ADANIENT	2921.1	0.86%	96%	94%	13.34%	Metals & Mining		
ADANIPORTS	1155.6	0.77%	93%	96%	15.03%	Logistics Services		
APOLLOHOSP	6195.95	0.65%	95%	94%	-0.78%	Healthcare		
ASIANPAINT	2969.45	0.58%	89%	92%	-4.29%	Consumer Durables		
AXISBANK	1050.65	0.74%	98%	96%	2.98%	Banking & Financial Services		
BAJAJ-AUTO	7619.35	0.37%	93%	90%	4.52%	Automobile and Auto Components		
BAJAJFINSV	1639.25	0.78%	96%	95%	-2.11%	Banking & Financial Services		
BAJFINANCE	7139.85	0.80%	92%	94%	-8.54%	Banking & Financial Services		
BHARTIARTL	1167	0.77%	93%	87%	-3.09%	Telecommunication		
BPCL	476.8	0.73%	80%	85%	27.52%	Oil Gas & Consumable Fuels		
BRITANNIA	5149.4	0.08%	97%	85%	-3.14%	Fast Moving Consumer Goods		
CIPLA	1375.95	0.51%	95%	95%	7.86%	Healthcare		
COALINDIA	389.5	0.01%	85%	86%	12.94%	Oil Gas & Consumable Fuels		
DIVISLAB	3603.35	0.85%	95%	93%	-2.50%	Healthcare		
DRREDDY	5875.8	0.61%	92%	94%	9.80%	Healthcare		
EICHERMOT	3643.15	0.71%	98%	97%	4.88%	Automobile and Auto Components		
GRASIM	2087.4	0.73%	95%	95%	5.70%	Construction Materials		
HCLTECH	1556.35	0.57%	95%	91%	7.61%	Information Technology		
HDFCBANK	1446.75	0.68%	97%	95%	-2.29%	Banking & Financial Services		
HDFCLIFE	583.7	0.79%	97%	95%	0.40%			
						Banking & Financial Services		
HEROMOTOCO	4396.4	-0.81%	88%	83%	1.19%	Automobile and Auto Components		
HINDALCO	571.35	0.55%	95%	84%	-11.29%	Metals & Mining		
HINDUNILVR	2440.35	0.56%	90%	93%	-0.60%	Fast Moving Consumer Goods		
ICICIBANK	1014.45	0.47%	93%	96%	4.52%	Banking & Financial Services		
INDUSINDBK	1520.5	0.76%	97%	93%	-2.51%	Banking & Financial Services		
INFY	1676.05	0.62%	98%	92%	0.41%	Information Technology		
ITC	452	-0.64%	95%	94%	-9.49%	Fast Moving Consumer Goods		
JSWSTEEL	821	0.94%	86%	92%	-1.78%	Metals & Mining		
KOTAKBANK	1781.55	0.87%	95%	91%	-4.57%	Banking & Financial Services		
LT	3614.7	0.70%	95%	92%	-3.14%	Infra - Construction		
LTIM	5527	0.68%	92%	93%	-3.43%	Information Technology		
M&M	1642.95	0.70%	95%	95%	18.33%	Automobile and Auto Components		
MARUTI	9929.2	0.54%	75%	87%	14.39%	Automobile and Auto Components		
NESTLEIND	2492.65	0.48%	98%	90%	4.64%	Fast Moving Consumer Goods		
NTPC	314.35	0.00%	78%	85%	7.48%	Power		
ONGC	234.85	0.49%	75%	70%	13.60%	Oil Gas & Consumable Fuels		
POWERGRID	244.2	-0.49%	94%	88%	16.34%	Power		
RELIANCE	2722.35	0.66%	95%	91%	8.15%	Oil Gas & Consumable Fuels		
SBILIFE	1391.5	0.63%	91%	95%	12.17%	Banking & Financial Services		
SBIN	616.75	0.77%	87%	93%	22.29%	Banking & Financial Services		
SUNPHARMA	1364.8	-0.21%	73%	85%	16.32%	Healthcare		
TATACONSUM	1142.5	0.35%	92%	88%	4.71%	Fast Moving Consumer Goods		
TATAMOTORS	814.45	0.38%	96%	95%	17.56%	Automobile and Auto Components		
TATASTEEL	134.6	0.67%	94%	92%	5.39%	Metals & Mining		
TCS	3828.5	0.63%	98%	96%	7.75%	Information Technology		
TECHM	1329.05	0.71%	97%	94%	-3.50%	Information Technology		
TITAN	3790.3	0.55%	95%	94%	-3.68%	Consumer Durables		
ULTRACEMCO	10024.3	0.45%	95%	91%	-0.73%	Construction Materials		
UPL	540.35	0.65%	96%	95%	-12.42%	Chemicals & Fertilizers		
WIPRO	473.05	0.77%	95%	95%	10.42%	Information Technology		



#### **ALL FO STOCKS**

Symbol	Closing	Exp % chng	Feb Rollover %	3m Avg Rollover %	Rollover Cost	Sector
AARTIIND	634.45	-0.87%	96%	95%	0.67%	Chemicals & Fertilizers
ABB	4733.3	1.81%	94%	95%	0.78%	Capital Goods
ABBOTINDIA	25026.3	10.60%	91%	93%	0.81%	Healthcare
ABCAPITAL	165.75	2.47%	97%	97%	0.78%	Banking & Financial Services
ABFRL	241.45	9.85%	95%	96%	0.77%	Consumer Services
ACC	2498.4	15.21%	94%	94%	-0.25%	Construction Materials
ADANIENT	2896.2	2.92%	93%	92%	0.86%	Metals & Mining
ADANIPORTS	1146.8	12.64%	97%	97%	0.77%	Logistics Services
ALKEM	4984.9	-2.68%	64%	81%	0.06%	Healthcare
AMBUJACEM	559.75	9.08%	97%	96%	0.97%	Construction Materials
APOLLOHOSP	6155.9	6.77%	93%	94%	0.65%	Healthcare
APOLLOTYRE	517.2	17.67%	85%	89%	0.70%	Automobile and Auto Component
ASHOKLEY	169.65	-3.28%	93%	92%	0.85%	Automobile and Auto Component
ASIANPAINT	2952.4	-12.97%	95%	94%	0.58%	Consumer Durables
ASTRAL	1798.5	-4.81%	94%	93%	0.85%	Capital Goods
ATUL	6331.35	-10.42%	92%	93%	0.66%	Chemicals & Fertilizers
AUBANK	707.4	-10.37%	93%	96%	0.28%	Banking & Financial Services
AUROPHARMA	1148.5	5.55%	95%	95%	0.65%	Healthcare
AXISBANK	1042.95	-5.93%	98%	94%	0.74%	Banking & Financial Services
BAJAJ-AUTO	7591	12.97%	89%	86%	0.37%	Automobile and Auto Components
BAJAJFINSV	1626.6	-3.13%	93%	95%	0.78%	Banking & Financial Services
BAJFINANCE	7083.45	-2.55%	95%	94%	0.80%	Banking & Financial Services
BALKRISIND	2522.45	-0.19%	86%	89%	0.45%	Automobile and Auto Components
BALRAMCHIN	387.8	-3.27%	86%	90%	0.68%	Fast Moving Consumer Goods
BANDHANBNK	220.65	-7.72%	97%	96%	0.82%	Banking & Financial Services
BANKBARODA	226.55	-2.79%	98%	92%	0.79%	Banking & Financial Services
DATAINDIA	1446.0	11 000/	030/		0.949/	_
BATAINDIA BEL	1446.8 189.25	-11.82% 3.53%	93% 94%	94% 93%	0.84% 0.53%	Consumer Durables Capital Goods
BERGEPAINT	554.8	-6.94%	97%	96%	-0.41%	Capital Goods Consumer Durables
		-0.94 /6				Consumer Durables
BHARATFORG	1202.2	-3.32%	88%	91%	0.70%	Automobile and Auto Component
BHARTIARTL	1158.1	11.98%	73%	80%	0.77%	Telecommunication
BHEL	219.95	14.38%	94%	93%	0.66%	Capital Goods
BIOCON	258.35	4.28%	96%	96%	0.85%	Healthcare
BOSCHLTD	22804.4	3.45%	92%	93%	-0.10%	Automobile and Auto Component
BPCL	473.35	1.71%	88%	82%	0.73%	Oil Gas & Consumable Fuels
BRITANNIA	5145.4	-2.28%	71%	79%	0.08%	Fast Moving Consumer Goods
BSOFT	818.2	13.28%	92%	92%	0.79%	Information Technology
CANBK	465.55	5.61%	97%	96%	0.78%	Banking & Financial Services
CANFINHOME	769.1	-1.13%	93%	95%	0.74%	Banking & Financial Services
CHAMBLFERT	368.25	-3.08%	88%	92%	0.73%	Chemicals & Fertilizers
CHOLAFIN	1236.4	-0.21%	97%	90%	0.23%	Banking & Financial Services
CIPLA	1368.95	8.52%	96%	95%	0.51%	Healthcare
COALINDIA	389.45	2.43%	84%	95% 85%	0.51%	Oil Gas & Consumable Fuels
COFORGE COLPAL	6199 2493.9	-1.31% -1.07%	91% 94%	92% 95%	0.55% 0.40%	Information Technology Fast Moving Consumer Goods
CONCOR	826.9 search	-3.50%	94%	94% lited <u>www.bpwealth.co</u>	0.48%	Logistics Services 1 March 2024 4

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#### **ALL FO STOCKS**

DALBHARAT         2218.8         0.81%         96%         97%         -8.17%         Construction Materials           DEEPARNTR         2250.55         0.77%         84%         90%         -1.10%         Chemicals & Fertilizers           DIXSLAB         3803.35         0.85%         95%         93%         -2.50%         Healthcare           DIXON         5914.3         0.69%         97%         95%         13.85%         Consumer Durables           DLF         764.2         0.61%         92%         94%         9.80%         Healthcare           DLF         764.2         0.61%         92%         94%         9.80%         Healthcare           EICHERMOT         3643.15         0.71%         98%         97%         4.88%         Automobile and Autorobile and	ALLIOUIGA						
CROBPTON   307.45   0.77%   89%   98%   4.62%   Consumer Durables   CUB   142.05   0.78%   97%   97%   99%   4.15%   Banking & Financial Services   CUMMINSIND   2164.2   0.349%   94%   95%   97%   1.09%   Fast Moving Consumer Goods   DABHARAT   2218.8   0.81%   96%   97%   8.17%   Construction Materials   Consumer Condition   Consumer Condit	Symbol	Closing	Exp % chng	Feb Rollover %	3m Avg Rollover %	Rollover Cost	Sector
CUB         142.05         0.78%         97%         98%         -4.15%         Barking & Financial Services           CUMMINSIND         21642         0.34%         94%         95%         27.17%         Capital Goods           DABUR         534.95         0.82%         98%         98%         1.08%         Fast Moving Consumer Goods           DABIHARAT         2218.8         0.81%         98%         97%         84.17%         Construction Malerials           DEFEAKUTR         2250.55         0.75%         84%         90%         -1.10%         Chemicals & Fertilizers           DIVISLAB         3603.35         0.85%         97%         96%         13.86%         Cornsumer Durables           DIVE         764.2         0.61%         92%         94%         9.80%         Healthcare           DIVE         776.2         0.61%         92%         94%         9.80%         Automobile and Aut	COROMANDEL	1135.6	0.63%	89%	89%	-5.34%	Chemicals & Fertilizers
CUMMINSIND         2164.2         0.34%         94%         95%         27.17%         Capital Goods           DABUR         534.95         0.82%         98%         98%         1.08%         Fast Moving Consumer Goods           DALBHARAT         2218.8         0.81%         96%         97%         -8.17%         Construction Materials           DEEPAKINT         2260.55         0.77%         84%         90%         -1.10%         Chemicals & Fertilizors           DIXON         5614.3         0.68%         95%         93%         -2.50%         Haalthcare           DIXON         5614.3         0.68%         95%         92%         18.46%         Infra - Realty           DIXON         567.5         0.61%         92%         94%         9.60%         Infra - Realty           DIXEDED         587.5         0.61%         92%         94%         9.00%         Infra - Realty           DIXED         587.5         0.82%         86%         90%         -3.05%         Capital Goods           EICHERADIT         312.8         0.76%         96%         90%         -3.05%         Capital Goods           EXIDERIND         312.8         0.74%         95%         92%         6.	CROMPTON	307.45	0.77%	98%	98%	-4.62%	Consumer Durables
DABUR 534.95 0.82% 98% 98% 1.08% Fast Moving Consumer Goods DALBHARAT 2218.8 0.81% 98% 97% 5.51% Construction Materials DEEPANKINE 2260.55 0.77% 84% 90% -1.10% Chemicals & Fertilizers DIVISLAB 3803.35 0.85% 95% 93% -2.50% Healinage DIVISLAB 3803.35 0.85% 95% 93% -2.50% Healinage DIVISLAB 3803.35 0.85% 95% 93% -2.50% Healinage DIVISLAB 3803.35 0.85% 95% 93% 92% 18.85% Consumer Divistables DIVISLAB 3803.35 0.85% 95% 95% 92% 18.85% Consumer Divistables DIVISLAB 3805.36 0.81% 922% 94% 9.80% Healinage EICHERMOT 3843.15 0.71% 98% 97% 4.88% Components EICHERMOT 3843.15 0.71% 98% 97% 4.88% Components EICHERMOT 3843.15 0.71% 98% 96% 90% -3.05% Capital Goods EXIDEIND 312.8 0.76% 96% 96% 3.10% Automobile and Auto Components EICHERMOR 484.77 0.74% 95% 92% 6.34% Banking & Financial Services GAIL 166.15 0.64% 95% 95% 93% 10.38% 0II Gas & Consumable Fuels GLIERMARK 897.45 0.80% 98% 96% 3.54% Healinage GIRININERA 77.75 0.71% 96% 96% 96% 3.54% Healinage GIRININERA 77.75 0.81% 96% 96% 3.54% Healinage GIRININERA 77.75 0.71% 96% 96% 96% 1.24.22% Chemicals & Fertilizers GOORELIPE 1163.15 0.75% 98% 96% 96% 1.24.22% Chemicals & Fertilizers GOORELIPE 1163.15 0.75% 98% 96% 96% 1.24.22% Chemicals & Fertilizers GRASIM 2007.4 0.73% 95% 95% 95% 1.17.2% Healinage GRASIM 2007.4 0.73% 95% 95% 95% 1.17.2% Healinage GRASIM 2007.4 0.73% 95% 95% 95% 1.17.2% Healinage Fuels HAUL 2026.7 0.75% 92% 90% 2.24% 0II Gas & Consumable Fuels HAUL 2026.7 0.75% 95% 95% 95% 1.17.2% Healinage GRASIM 2007.4 0.73% 95% 95% 95% 95% 95% 95% 95% 95% 95% 95	CUB	142.05	0.78%	97%	96%	-4.15%	Banking & Financial Services
DALBHARAT   2218.8	CUMMINSIND	2164.2	0.34%	94%	95%	27.17%	Capital Goods
DEEPAKNTR   229.05   0.77%   84%   90%   -1.10%   Chemicals & Fertilizers   DIVISIA & 3603.35   0.85%   95%   95%   95%   13.85%   Consumer Durables   DIVON   6914.3   0.69%   97%   95%   13.85%   Consumer Durables   DIVON   5974.2   0.81%   85%   92%   94%   9.80%   114.64%   Infra - Realty   DIVERDOY   5975.8   0.61%   92%   94%   9.80%   Automobile and Auto   Components   Co	DABUR	534.95	0.82%	98%	98%	1.08%	Fast Moving Consumer Goods
DIVISLAB   3603.35   0.65%   95%   95%   95%   13.85%   Consumer Divisible   DIVIS   5914.3   0.69%   97%   95%   92%   18.46%   Infra - Realty   DIREDDY   5875.8   0.611%   95%   92%   94%   9.80%   Harlar - Realty   Infra - Realty   EICHERMOT   3643.15   0.71%   98%   97%   4.89%   Automobile and Auto   Components   ESCORTS   2967.75   0.92%   86%   99%   3.05%   Capital Goods   EXIDEIND   312.8   0.76%   96%   94%   3.10%   Automobile and Auto   Components   EXIDEIND   312.8   0.76%   96%   94%   3.10%   DIVIDIDIDIDIDIDIDIDIDIDIDIDIDIDIDIDIDID	DALBHARAT	2218.8	0.81%	96%	97%	-8.17%	Construction Materials
DIXON   5914.3   0.69%   97%   95%   13.85%   Consumer Durables   DIF   764.2   0.81%   95%   92%   94%   9.80%   Healthcare   DIREDDY   5875.8   0.61%   92%   94%   9.80%   Healthcare   EICHERMOT   3643.15   0.71%   98%   97%   4.88%   Automobile and Auto Components   ESCORTS   2967.75   0.92%   86%   90%   -3.05%   Capital Goods   EXIDEIND   312.8   0.76%   96%   94%   3.10%   Automobile and Auto Components   EXIDEIND   312.8   0.76%   95%   92%   6.34%   Banking & Financial Services   GAIL   166.15   0.64%   95%   93%   10.38%   Oil Gas & Consumable Fuels   GLEMMARK   897.45   0.80%   95%   93%   10.38%   Oil Gas & Consumable Fuels   GLEMMARK   897.45   0.80%   95%   96%   3.54%   Healthcare   GMRINRRA   77.95   0.71%   78%   87%   8.40%   Infra - Aliprot Services   GODREJPOP   1183.15   0.73%   96%   96%   3.44%   Infra - Aliprot Services   GODREJPOP   2335.15   0.65%   95%   95%   95%   3.44%   Infra - Realty GRASIM   2087.4   0.73%   95%   95%   3.44%   Infra - Realty GRASIM   2087.4   0.73%   95%   95%   3.44%   Infra - Realty GRASIM   2087.4   0.73%   95%   95%   3.44%   Infra - Realty GRASIM   2087.4   0.73%   95%   95%   0.40%   Construction Materials   GRASIM   2087.4   0.73%   95%   95%   0.75%   Construction Materials   GRASIM   2087.4   0.73%   95%   95%   0.40%   Capital Goods   HAVELLS   1296.85   0.57%   95%   95%   0.40%   Banking & Financial Services   HDFCLIFE   583.7   0.75%   95%   95%   0.40%   Banking & Financial Services   HDFCLIFE   583.7   0.75%   95%   95%   0.40%   Banking & Financial Services   HDFCLIFE   583.7   0.75%   95%   95%   95%   0.40%   Banking & Financial Services   HINDALCO   571.35   0.55%   95%   95%   95%   0.40%   Banking & Financial Services   HINDALCO   571.35   0.55%   95%   95%   95%   0.40%   Banking & Financial Services   HINDALCO   571.35   0.55%   95%   95%   95%   0.40%   Banking & Financial Services   HINDALCO   571.35   0.55%   95%   95%   95%   0.40%   Banking & Financial Services   HINDALCO   571.35   0.55%   95%   95%   95%   0.40%   Banking & Financ	DEEPAKNTR	2250.55	0.77%	84%	90%	-1.10%	Chemicals & Fertilizers
DLF	DIVISLAB	3603.35	0.85%	95%	93%	-2.50%	Healthcare
DLF 764.2 0.81% 95% 95% 92% 18.46% Intra - Realty DRREDDY 5875.8 0.61% 92% 94% 9.80% Heathcare EICHERMOT 8643.15 0.61% 92% 95% 97% 4.89% Automobile and Auto Components SESCORTS 2967.75 0.92% 86% 90% -3.05% Capital Goods EXIDEIND 312.8 0.76% 96% 94% 3.10% Automobile and Auto Components	DIXON	5914.3	0.69%	97%	95%	13.85%	Consumer Durables
DREEDDY	DLF	764.2	0.81%			18.46%	Infra - Realty
EICHERMOT         3643.15         0.71%         98%         97%         4.88%         Automobile and Auto Components           ESCORTS         2967.75         0.92%         86%         90%         -3.05%         Capital Goods           EXIDEIND         312.8         0.76%         96%         94%         3.10%         Carpital Goods           FEDERALBINK         142.7         0.74%         95%         92%         6.34%         Banking & Financial Services           GAIL         166.15         0.64%         95%         93%         10.38%         Oil Gas & Consumable Fuels           GLENMARK         897.45         0.80%         98%         96%         3.54%         Healthcare           GURENMARK         737.55         0.71%         78%         87%         8.40%         Infra - Airport Services           GUREJCP         1163.15         0.73%         98%         95%         1.242%         Chemicals & Fertilizers           GODREJCP         1163.15         0.73%         98%         97%         8.57%         Fast Moving Consumer Goods           GODREJPOP         2305.15         0.50%         95%         95%         3.41%         Infra - Airport Services           GORANUES         417.55 <td< td=""><td>DRREDDY</td><td></td><td>0.61%</td><td>92%</td><td></td><td>9.80%</td><td></td></td<>	DRREDDY		0.61%	92%		9.80%	
ESCORTS         2967.75         0.92%         86%         90%         -3.06%         Capital Goods           EXIDEIND         312.8         0.76%         96%         94%         3.10%         Automobile and Auto Components           FEDERALBNK         142.7         0.74%         95%         92%         6.34%         Banking & Financial Services           GAIL         166.15         0.64%         95%         93%         10.38%         Oil Gas & Consumable Fuels           GLEMMARK         897.45         0.80%         98%         95%         3.54%         Healthcare           GMRINFRA         77.795         0.71%         78%         87%         8.10%         Infra - Airport Services           GNELJCP         1163.15         0.73%         98%         95%         3.41%         Infra - Airport Services           GODREJCP         1163.15         0.73%         98%         97%         8.57%         Fast Moving Consumer Goods           GODREJCP         1163.15         0.75%         98%         95%         3.41%         Infra - Realty           GODREJCP         1163.15         0.75%         95%         95%         3.41%         Infra - Realty           GODREJCPO         2335.15         0.50%	EICHERMOT	3643.15	0.71%				
EXIDEIND         312.8         0.76%         99%         94%         3.10%         Components           FEDERALBNK         142.7         0.74%         95%         92%         6.34%         Banking & Financial Services           GAIL         166.15         0.64%         95%         93%         10.38%         Oil Gas & Consumable Fuels           GLENMARK         897.45         0.80%         98%         96%         3.54%         Healthcare           GMRINFRA         77.95         0.71%         78%         87%         8.40%         Infra - Alrport Services           GNPC         737.35         0.81%         96%         96%         12.42%         Chemicals & Fertilizers           GODREJCP         1163.15         0.73%         98%         97%         8.57%         Fast Moving Consumer Goods           GODREJPROP         2335.15         0.50%         95%         95%         11.72%         Healthcare           GRASIM         2087.4         0.73%         95%         95%         11.72%         Healthcare           GRASIM         2087.5         0.75%         99%         95%         10.64%         Capital Goods           GLIJGASLTD         557.25         0.75%         95%         9	ESCORTS	2967.75	0.92%	86%	90%	-3.05%	·
GAIL 166.15 0.64% 95% 93% 10.38% Oil Gas & Consumable Fuels GLENMARK 897.45 0.80% 98% 96% 3.54% Healthcare GMRINFRA 77.95 0.71% 78% 87% 8.40% Infra - Airport Services GNRC 737.35 0.81% 96% 96% -12.42% Chemicals & Fertilizers GOREJCP 1163.15 0.73% 98% 97% 8.57% Fast Moving Consumer Goods GODREJPROP 2335.15 0.50% 95% 95% 3.41% Infra - Realty GRANULES 417.55 0.86% 94% 95% 11.72% Healthcare GRASIM 2087.4 0.73% 95% 95% 5.70% Construction Materials GUJGASLTD 557.25 0.76% 92% 90% 2.24% Oil Gas & Consumable Fuels HAL 2926.7 0.76% 95% 95% 6.04% Capital Goods HAVELLS 1296.85 0.57% 95% 91% 7.61% Information Technology HDFCAMC 3437.1 0.40% 94% 92% 90.11% Banking & Financial Services HDFCLIFE 583.7 0.79% 97% 95% 0.40% Banking & Financial Services HDFCLIFE 583.7 0.79% 97% 95% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 96% 0.40% Banking & Financial Services HINDALCO 571.35 0.55% 95% 96% 96% 0.40% Banking & Financial Services  HINDALCO 571.35 0.55% 95% 96% 96% 0.40% Banking & Financial Services  HINDALCO 571.35 0.55% 95% 96% 96% 96% 96% 96% 96% 96% 96% 96% 96	EXIDEIND	312.8	0.76%	96%	94%	3.10%	
GLENMARK   897.45   0.80%   98%   96%   3.54%   Healthcare   GMRINFRA   77.95   0.71%   78%   87%   8.40%   Infra - Airport Services   GNFC   737.35   0.81%   96%   96%   96%   -12.42%   Chemicals & Fertilizers   GOPE_JCP   1163.15   0.73%   98%   97%   8.57%   Fast Moving Consumer Goods   GODREJPROP   2335.15   0.50%   95%   95%   3.41%   Infra - Realtly   GRANULES   417.56   0.86%   94%   95%   11.72%   Healthcare   GRASIM   2087.4   0.73%   95%   95%   5.70%   Construction Materials   GUJGASLTD   557.25   0.75%   92%   90%   2.24%   Oil Gas & Consumable Fuels   HAL   2926.7   0.76%   95%   95%   6.04%   Capital Goods   HAVELLS   1296.85   0.57%   95%   94%   18.53%   Consumer Durables   HCLTECH   1556.35   0.57%   95%   91%   7.61%   Information Technology   HDFCAMC   3437.1   0.40%   94%   92%   9.01%   Banking & Financial Services   HDFCBANK   1446.75   0.68%   97%   95%   95%   0.40%   Banking & Financial Services   HDFCLIFE   583.7   0.79%   97%   95%   95%   0.40%   Banking & Financial Services   HDFCLIFE   583.7   0.79%   97%   95%   95%   0.40%   Banking & Financial Services   HINDALCO   571.35   0.55%   95%   96%   96%   9.473%   Metals & Mining   HINDACO   571.35   0.55%   95%   96%	FEDERALBNK	142.7	0.74%	95%	92%	6.34%	Banking & Financial Services
GMRINFRA OFF         77.95         0.71% ORB         78% B9%         87% B96%         8.40% Chemicals & Fertilizers           GORC         737.35         0.81% 96%         96%         -12.42% Chemicals & Fertilizers           GOREJCP         1163.15         0.73% 98%         97%         8.57% Fast Moving Consumer Goods           GOREJPROP         2335.15         0.50%         94%         95%         3.41%         Infra - Realty           GRANIUES         417.55         0.86%         94%         95%         11.72%         Healthcare           GRASIM         2087.4         0.73%         95%         95%         5.70%         Construction Materials           GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAVELLS         1296.85         0.57%         95%         95%         6.04%         Capital Goods           HAVELLD         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCCTECH         1556.35         0.57%         95%         91%         7.61%         Intormation Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking	GAIL	166.15	0.64%	95%	93%	10.38%	Oil Gas & Consumable Fuels
GMRINFRA GNFC         77.95 (0.71% GNFC)         0.71% (0.81% GNFC)         737.35         0.81% (0.81% GNFC)         96% (0.81% GNFC)         97% (0.81% GNFC)         8.40% (0.81% GNFC)         1.12.42% (0.81% GNFC)         Cohemicals & Fertilizers         Sertilizers         GODREJOPO         2335.15         0.50% (0.95% 95% 95% 95% 3.41% 11.72% Healthcare GRASIM         2087.4         0.73% 95% 95% 95% 5.70% Construction Materials         95% 95% 5.70% Construction Materials         GUJGASLTD         557.25 0.75% 95% 95% 95% 6.04% Capital Goods         Consumable Fuels           HAL         2926.7 0.76% 95% 95% 95% 95% 6.04% Capital Goods         95% 95% 95% 6.04% Capital Goods         Consumer Durables         HCLTECH 1556.35 0.57% 95% 95% 95% 95% 18.53% Consumable Fuels         HCLTECH 1556.35 0.57% 95% 95% 95% 95% 95% 95% 95% 95% 95% 95	GLENMARK	897.45	0.80%	98%	96%	3.54%	Healthcare
GNFC         737.35         0.81%         96%         96%         -12.42%         Chemicals & Fertilizers of GODREJCP           GODREJCP         1163.15         0.73%         98%         97%         8.57%         Fast Moving Consumer Goods           GODREJPROP         2335.15         0.50%         95%         95%         3.41%         Infra - Realty           GRASIM         2087.4         0.73%         95%         95%         5.70%         Construction Materials           GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAL         2926.7         0.76%         95%         95%         6.04%         Capital Goods           HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCLTECH         1556.35         0.57%         95%         91%         7.61%         Information Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4	GMRINFRA						
GODREJCP         1163.15         0.73%         98%         97%         8.57%         Fast Moving Consumer Goods           GODREJPROP         2335.15         0.50%         95%         95%         3.41%         Infra - Realty           GRANULES         417.55         0.86%         94%         95%         11.72%         Healthcare           GRASIM         2087.4         0.73%         95%         95%         5.70%         Construction Materials           GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAL         2926.7         0.76%         95%         95%         6.04%         Capital Goods           HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCLTECH         1566.35         0.57%         95%         94%         18.53%         Consumer Durables           HDFCBANK         1446.75         0.68%         97%         92%         9.01%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%							· · · · · · · · · · · · · · · · · · ·
GRANULES         417.55         0.86%         94%         95%         11.72%         Healthcare           GRASIM         2087.4         0.73%         95%         95%         5.70%         Construction Materials           GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAL         2926.7         0.76%         95%         95%         6.04%         Capital Goods           HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCLTECH         1556.35         0.57%         95%         94%         18.53%         Consumer Durables           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55							Fast Moving Consumer Goods
GRANULES         417.55         0.86%         94%         95%         11.72%         Healthcare           GRASIM         2087.4         0.73%         95%         95%         5.70%         Construction Materials           GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAL         2926.7         0.76%         95%         95%         6.04%         Capital Goods           HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCLTECH         1556.35         0.57%         95%         94%         18.53%         Consumer Durables           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55	CODRE IPROP	2335 15	0.50%	95%	95%	3 41%	Infra - Realty
GRASIM         2087.4         0.73%         95%         95%         5.70%         Construction Materials of Consumable Fuels           GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAL         2926.7         0.76%         95%         95%         6.04%         Capital Goods           HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCLTECH         1556.35         0.57%         95%         91%         7.61%         Information Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDECOPPER							
GUJGASLTD         557.25         0.75%         92%         90%         2.24%         Oil Gas & Consumable Fuels           HAL         2926.7         0.76%         95%         95%         6.04%         Capital Goods           HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables           HCLTECH         1556.35         0.57%         95%         91%         7.61%         Information Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDECPPE         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDUNILVR         2440.35							
HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables Information Technology           HCLTECH         1556.35         0.57%         95%         91%         7.61%         Information Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDCOPPER         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDUNILVR         2440.35         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK							
HAVELLS         1296.85         0.57%         95%         94%         18.53%         Consumer Durables Information Technology           HCLTECH         1556.35         0.57%         95%         91%         7.61%         Information Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDCOPPER         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDUNILVR         2440.35         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK	НΔΙ	2026.7	0.76%	05%	05%	6.04%	Capital Goods
HCLTECH         1556.35         0.57%         95%         91%         7.61%         Information Technology           HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDCOPPER         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDPETRO         431.85         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           HINDUNILVR         2440.35         0.56%         90%         93%         -0.60%         Fast Moving Consumer Goods           IBULHSGFIN         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         104.45         0.47%<							•
HDFCAMC         3437.1         0.40%         94%         92%         9.01%         Banking & Financial Services           HDFCBANK         1446.75         0.68%         97%         95%         -2.29%         Banking & Financial Services           HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDCOPPER         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDPETRO         431.85         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           HINDUNILVR         2440.35         0.56%         90%         93%         -0.60%         Fast Moving Consumer Goods           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIGI         14							
HDFCBANK 1446.75 0.68% 97% 95% -2.29% Banking & Financial Services  HDFCLIFE 583.7 0.79% 97% 95% 0.40% Banking & Financial Services  HEROMOTOCO 4396.4 -0.81% 88% 83% 1.19% Automobile and Auto Components  HINDALCO 571.35 0.55% 95% 84% -11.29% Metals & Mining  HINDCOPPER 284.35 0.89% 96% 96% -4.73% Metals & Mining  HINDPETRO 431.85 0.45% 93% 91% 18.91% Oil Gas & Consumable Fuels  HINDUNILVR 2440.35 0.56% 90% 93% -0.60% Fast Moving Consumer Goods  IBULHSGFIN #N/A #N/A #N/A #N/A #N/A #N/A Banking & Financial Services  ICICIBANK 1014.45 0.47% 93% 96% 4.52% Banking & Financial Services  ICICIGI 1491.6 0.80% 89% 94% 15.36% Banking & Financial Services  ICICIPRULI 490 0.78% 98% 88% 9.27% Banking & Financial Services	HOLIEUH	1000.00	0.57 %	9076	9170	7.0170	Information reclinology
HDFCLIFE         583.7         0.79%         97%         95%         0.40%         Banking & Financial Services           HEROMOTOCO         4396.4         -0.81%         88%         83%         1.19%         Automobile and Auto Components           HINDALCO         571.35         0.55%         95%         84%         -11.29%         Metals & Mining           HINDCOPPER         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDPETRO         431.85         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           HINDUNILVR         2440.35         0.56%         90%         93%         -0.60%         Fast Moving Consumer Goods           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	HDFCAMC	3437.1	0.40%	94%	92%	9.01%	Banking & Financial Services
HEROMOTOCO 4396.4 -0.81% 88% 83% 1.19% Automobile and Auto Components  HINDALCO 571.35 0.55% 95% 84% -11.29% Metals & Mining  HINDCOPPER 284.35 0.89% 96% 96% -4.73% Metals & Mining  HINDPETRO 431.85 0.45% 93% 91% 18.91% Oil Gas & Consumable Fuels  HINDUNILVR 2440.35 0.56% 90% 93% -0.60% Fast Moving Consumer Goods  IBULHSGFIN #N/A #N/A #N/A #N/A #N/A Banking & Financial Services  ICICIBANK 1014.45 0.47% 93% 96% 4.52% Banking & Financial Services  ICICIGI 1491.6 0.80% 89% 94% 15.36% Banking & Financial Services  ICICIPRULI 490 0.78% 98% 88% 9.27% Banking & Financial Services	HDFCBANK	1446.75	0.68%	97%	95%	-2.29%	Banking & Financial Services
HEROMOTOCO 4396.4 -0.81% 88% 83% 1.19% Components  HINDALCO 571.35 0.55% 95% 84% -11.29% Metals & Mining  HINDCOPPER 284.35 0.89% 96% 96% -4.73% Metals & Mining  HINDPETRO 431.85 0.45% 93% 91% 18.91% Oil Gas & Consumable Fuels  HINDUNILVR 2440.35 0.56% 90% 93% -0.60% Fast Moving Consumer Goods  IBULHSGFIN #N/A #N/A #N/A #N/A #N/A #N/A Banking & Financial Services  ICICIBANK 1014.45 0.47% 93% 96% 4.52% Banking & Financial Services  ICICIGI 1491.6 0.80% 89% 94% 15.36% Banking & Financial Services  ICICIPRULI 490 0.78% 98% 88% 9.27% Banking & Financial Services	HDFCLIFE	583.7	0.79%	97%	95%	0.40%	Banking & Financial Services
HINDCOPPER         284.35         0.89%         96%         96%         -4.73%         Metals & Mining           HINDPETRO         431.85         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           HINDUNILVR         2440.35         0.56%         90%         93%         -0.60%         Fast Moving Consumer Goods           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIGI         1491.6         0.80%         89%         94%         15.36%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	HEROMOTOCO	4396.4	-0.81%	88%	83%	1.19%	
HINDPETRO         431.85         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           HINDUNILVR         2440.35         0.56%         90%         93%         -0.60%         Fast Moving Consumer Goods           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIGI         1491.6         0.80%         89%         94%         15.36%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	HINDALCO	571.35	0.55%	95%	84%	-11.29%	Metals & Mining
HINDPETRO         431.85         0.45%         93%         91%         18.91%         Oil Gas & Consumable Fuels           HINDUNILVR         2440.35         0.56%         90%         93%         -0.60%         Fast Moving Consumer Goods           IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIGI         1491.6         0.80%         89%         94%         15.36%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	HINDCOPPER	284.35	0.89%	96%	96%	-4.73%	Metals & Mining
IBULHSGFIN         #N/A         #N/A         #N/A         #N/A         #N/A         Banking & Financial Services           ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIGI         1491.6         0.80%         89%         94%         15.36%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	HINDPETRO	431.85	0.45%	93%	91%	18.91%	Oil Gas & Consumable Fuels
ICICIBANK         1014.45         0.47%         93%         96%         4.52%         Banking & Financial Services           ICICIGI         1491.6         0.80%         89%         94%         15.36%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	HINDUNILVR	2440.35	0.56%	90%	93%	-0.60%	Fast Moving Consumer Goods
ICICIGI         1491.6         0.80%         89%         94%         15.36%         Banking & Financial Services           ICICIPRULI         490         0.78%         98%         88%         9.27%         Banking & Financial Services	IBULHSGFIN	#N/A	#N/A	#N/A	#N/A	#N/A	Banking & Financial Services
ICICIPRULI 490 0.78% 98% 88% 9.27% Banking & Financial Services	ICICIBANK	1014.45	0.47%	93%	96%	4.52%	Banking & Financial Services
	ICICIGI	1491.6	0.80%	89%	94%	15.36%	Banking & Financial Services
IDEA 14.8 1.02% 91% 90% -7.09% Telecommunication	ICICIPRULI	490	0.78%	98%	88%	9.27%	Banking & Financial Services
	IDEA	14.8	1.02%	91%	90%	-7.09%	Telecommunication



#### **ALL FO STOCKS**

Symbol	Closing	Exp % chng	Feb Rollover %	3m Avg Rollover %	Rollover Cost	Sector	
IDFC	116.7	0.82%	97%	94%	0.34%	Banking & Financial Services	
IDFCFIRSTB	80.6	0.75%	98%	95%	1.05%	Banking & Financial Services	
IEX	135.7	0.04%	94%	94%	5.42%	Power	
IGL	403.8	-0.19%	91%	92%	5.49%	Oil Gas & Consumable Fuels	
INDHOTEL	476.75	0.76%	95%	94%	23.54%	Consumer Services	
INDIACEM	254.8	0.91%	97%	96%	-9.52%	Construction Materials	
INDIAMART	2465.2	0.74%	95%	93%	7.55%	Consumer Services	
INDIGO	2887.2	0.67%	96%	96%	9.61%	Aviation Services	
INDUSINDBK	1520.5	0.76%	97%	93%	-2.51%	Banking & Financial Services	
INDUSTOWER	227.4	0.89%	90%	95%	11.74%	Telecommunication	
INFY	1676.05	0.62%	98%	92%	0.41%	Information Technology	
IOC	144.65	0.66%	94%	93%	15.38%	Oil Gas & Consumable Fuels	
IPCALAB	1111.9	-0.40%	93%	94%	8.07%	Healthcare	
IRCTC	976.9	0.71%	94%	93%	-4.65%	Consumer Services	
ITC	452	-0.64%	95%	94%	-9.49%	Fast Moving Consumer Goods	
JINDALSTEL	720.65	0.78%	98%	97%	8.26%	Metals & Mining	
JKCEMENT	4198.95	0.91%	94%	95%	7.78%	Construction Materials	
JSWSTEEL	821	0.94%	86%	92%	-1.78%	Metals & Mining	
JUBLFOOD	510.95	0.45%	92%	87%	-8.65%	Consumer Services	
KOTAKBANK	1781.55	0.87%	95%	91%	-4.57%	Banking & Financial Services	
L&TFH	168.25	0.81%	96%	95%	0.06%	Banking & Financial Services	
LALPATHLAB	2413.05	0.77%	96%	96%	-2.25%	Healthcare	
LAURUSLABS	380.8	0.65%	97%	94%	7.31%	Healthcare	
LICHSGFIN	580.45	0.38%	96%	94%	12.28%	Banking & Financial Services	
LT	3614.7	0.70%	95%	92%	-3.14%	Infra - Construction	
LTIM	5527	0.68%	92%	93%	-3.43%	Information Technology	
LTTS	5427.35	0.81%	95%	94%	-1.49%	Information Technology	
LUPIN	1463.4	0.83%	92%	90%	11.26%	Healthcare	
M&M	1642.95	0.70%	95%	95%	18.33%	Automobile and Auto Components	
M&MFIN	271.55	0.59%	93%	86%	4.90%	Banking & Financial Services	
MANAPPURAM	178.35	0.25%	97%	98%	-0.76%	Banking & Financial Services	
MARICO	527.55	0.38%	96%	93%	-1.57%	Fast Moving Consumer Goods	
MARUTI	9929.2	0.54%	75%	87%	14.39%	Automobile and Auto Components	
MCDOWELL-N	1102.3	0.75%	96%	96%	6.32%	Fast Moving Consumer Goods	
MCX	3238.5	0.70%	95%	96%	17.09%	Banking & Financial Services	
METROPOLIS	1549.9	-0.35%	91%	91%	4.06%	Healthcare	
MFSL	885	0.88%	99%	97%	10.39%	Banking & Financial Services	
MGL	1372.75	-0.10%	95%	93%	9.01%	Oil Gas & Consumable Fuels	
MOTHERSON	115.95	0.43%	83%	91%	3.32%	Metals & Mining	
MPHASIS	2539.6	0.82%	95%	93%	3.93%	Information Technology	
MRF	138012.7	0.79%	93%	90%	6.15%	Automobile and Auto Components	
MUTHOOTFIN	1390.05	0.09%	91%	90%	-7.31%	Banking & Financial Services	



#### **ALL FO STOCKS**

Symbol	Closing	Exp % chng	Feb Rollover %	3m Avg Rollover %	Rollover Cost	Sector
NATIONALUM	142.35	0.85%	93%	86%	10.40%	Metals & Mining
NAUKRI	5022.05	0.85%	98%	95%	5.64%	Consumer Services
NAVINFLUOR	3365.25	0.86%	88%	91%	-9.61%	Chemicals & Fertilizers
NESTLEIND	2492.65	0.48%	98%	90%	4.64%	Fast Moving Consumer Goods
NMDC	218.65	0.74%	90%	92%	3.68%	Metals & Mining
NTPC	314.35	0.00%	78%	85%	7.48%	Power
OBEROIRLTY	1312.8	0.61%	95%	97%	3.25%	Infra - Realty
OFSS	6761.05	0.52%	92%	84%	14.45%	Information Technology
ONGC	234.85	0.49%	75%	70%	13.60%	Oil Gas & Consumable Fuels
PAGEIND	36866.8	0.64%	95%	92%	-6.26%	Textiles
PEL	880.5	0.81%	97%	97%	4.71%	Banking & Financial Services
PERSISTENT	8374.2	-0.11%	94%	90%	3.36%	Information Technology
PETRONET	257.8	0.66%	97%	92%	6.92%	Oil Gas & Consumable Fuels
PFC	422.25	0.70%	94%	93%	-4.58%	Banking & Financial Services
PIDILITIND	2605	0.76%	78%	90%	5.74%	Chemicals & Fertilizers
PIIND	3262.1	0.65%	96%	96%	13.05%	Chemicals & Fertilizers
PNB	105.25	0.77%	90%	94%	16.29%	Banking & Financial Services
POLYCAB	4381.55	0.89%	94%	91%	8.85%	Capital Goods
POWERGRID	244.2	-0.49%	94%	88%	16.34%	Power
PVRINOX	1470.6	0.78%	94%	94%	-6.20%	Media Entertainment & Publication
RAMCOCEM	976.55	0.88%	96%	97%	-13.76%	Construction Materials
RBLBANK	256.85	0.88%	95%	89%	2.02%	Banking & Financial Services
RECLTD	473.8	0.71%	87%	90%	-6.54%	Banking & Financial Services
RELIANCE	2722.35	0.66%	95%	91%	8.15%	Oil Gas & Consumable Fuels
SAIL	120.05	0.71%	62%	83%	2.21%	Metals & Mining
SBICARD	731.1	-3.90%	96%	97%	-2.22%	Banking & Financial Services
SBILIFE	1391.5	0.63%	91%	95%	12.17%	Banking & Financial Services
SBIN	616.75	0.77%	87%	93%	22.29%	Banking & Financial Services
SHREECEM	28115.5	0.90%	94%	95%	-8.58%	Construction Materials
SHRIRAMFIN	2311.4	0.32%	99%	99%	5.92%	Capital Goods
SIEMENS	4219.6	0.47%	93%	93%	11.30%	Capital Goods
SRF	2280.55	0.62%	95%	96%	5.29%	Chemicals & Fertilizers
SUNPHARMA	1364.8	-0.21%	73%	85%	16.32%	Healthcare
SUNTV	650.9	0.31%	96%	92%	-5.12%	Media Entertainment & Publication
SYNGENE	681.8	-0.64%	96%	97%	4.39%	Healthcare
TATACHEM	1011.35	0.68%	96%	95%	-6.90%	Chemicals & Fertilizers
TATACOMM	1729.1	0.69%	84%	84%	11.88%	Telecommunication
TATACONSUM	1142.5	0.35%	92%	88%	4.71%	Fast Moving Consumer Goods
TATAMOTORS	814.45	0.38%	96%	95%	17.56%	Automobile and Auto Components
TATAPOWER	368.1	0.79%	93%	94%	1.59%	Power



ALL FO STOCKS						
Symbol	Closing	Exp % chng	Feb Rollover %	3m Avg Rollover %	Rollover Cost	Sector
TATASTEEL	134.6	0.67%	94%	92%	5.39%	Metals & Mining
TCS	3828.5	0.63%	98%	96%	7.75%	Information Technology
TECHM	1329.05	0.71%	97%	94%	-3.50%	Information Technology
TITAN	3790.3	0.55%	95%	94%	-3.68%	Consumer Durables
TORNTPHARM	2470.95	0.07%	96%	93%	8.31%	Healthcare
TRENT	3251.5	0.85%	91%	94%	19.98%	Consumer Services
TVSMOTOR	1957.25	0.66%	93%	89%	9.39%	Automobile and Auto Components
UBL	1853.7	0.70%	97%	96%	-7.83%	Fast Moving Consumer Goods
ULTRACEMCO	10024.3	0.45%	95%	91%	-0.73%	Construction Materials
UPL	540.35	0.65%	96%	95%	-12.42%	Chemicals & Fertilizers
VEDL	265.4	0.84%	97%	97%	1.66%	Metals & Mining
VOLTAS	1010.95	0.80%	98%	97%	10.55%	Capital Goods
WIPRO	473.05	0.77%	95%	95%	10.42%	Information Technology
ZEEL	165.05	1.44%	96%	95%	-1.64%	Media Entertainment & Publication
ZYDUSLIFE	739.75	0.71%	89%	92%	28.08%	Healthcare
TATASTEEL	134.6	0.67%	94%	92%	5.39%	Metals & Mining
TCS	3828.5	0.63%	98%	96%	7.75%	Information Technology
TECHM	1329.05	0.71%	97%	94%	-3.50%	Information Technology
TITAN	3790.3	0.55%	95%	94%	-3.68%	Consumer Durables
TORNTPHARM	2470.95	0.07%	96%	93%	8.31%	Healthcare
TRENT	3251.5	0.85%	91%	94%	19.98%	Consumer Services



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