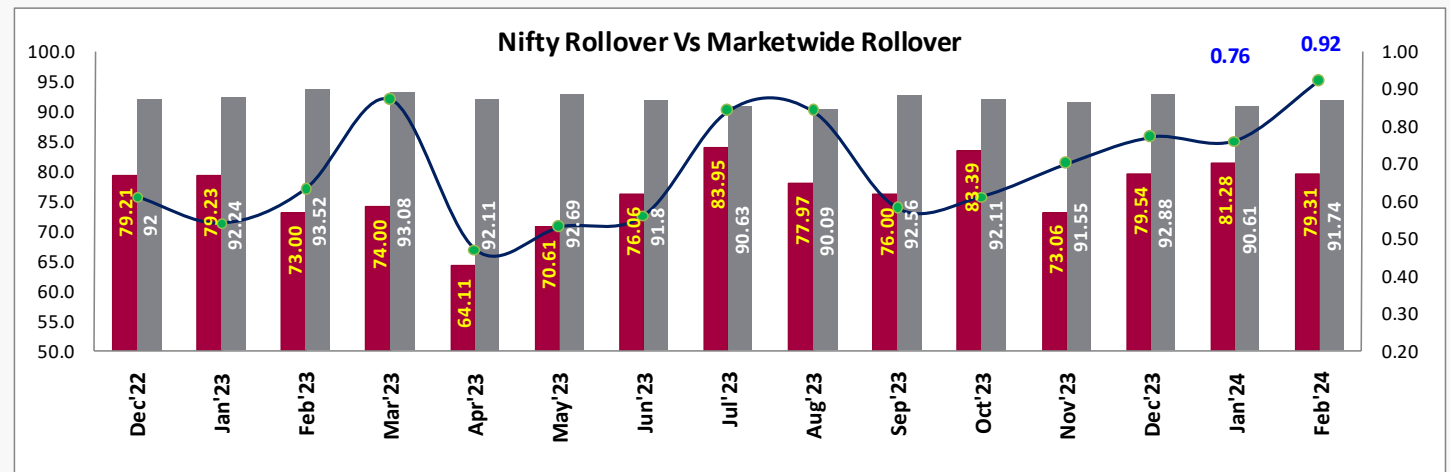


NIFTY HIGHLIGHTS

The Nifty February series rollover stood at 79.31% on Thursday compared to 81.28% of previous expiry; which is higher than three month average of 77.96% and higher than six month average of 78.54%, while Bank Nifty February series rollover stood at 74.24% on Thursday compared to 77.05% of previous expiry; which is lower than three month average of 79.38% and lower than six month average of 80.02%. Nifty Futures have commenced the March series with 1,40,68,950 shares in open interest compared to 1,28,73,300 shares of previous series, adding 11,95,650 lac shares and a price gain of 2.95%; while Bank Nifty Futures have started the March series with 25,70,670 shares in open interest compared to 36,86,175 shares of previous series, reducing -11,15,505 lac shares and a price gain of 2.80%. The rollover cost of Nifty in March series stands at 0.92% on Thursday compared to 0.76% of previous expiry and the same in Bank Nifty is currently at 1.00% vis-a-vis 1.16%. The Option data for MARCH series shows high Call OI concentration at 22,000 strike price followed by 22,200 & 23,000, while high Put OI concentration is seen at 22,000 followed by 21,000 & 21,500 indicating the probable range for the series from 21,500 to 22,500 with 22,000 acting as pivotal level as per the current data.

Nifty Rollover Vs Market wide Rollover



Fii's , Stock & Sector Highlights

- SAIL, MARUTI, SUNPHARMA, PIDILITIND and GMRINFRA saw higher rollover on Thursday compared to same day of previous expiry.

- ALKEM, HINDALCO, BRITANNIA, OFSS and BHARTIARTL saw lower rollover on Thursday compared to same day of previous expiry.

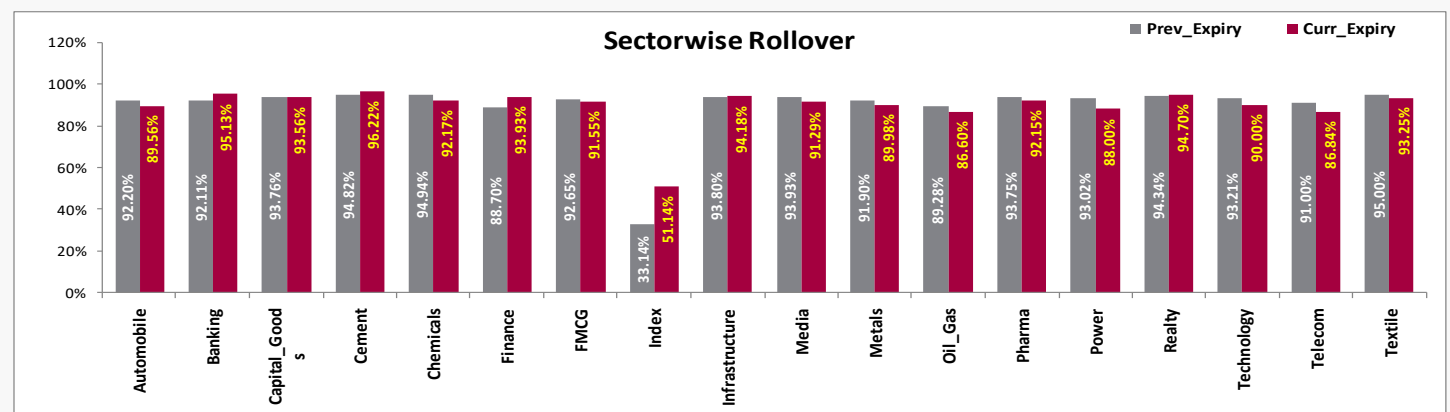
- Fii's Futures Index Long Short ratio as on current expiry stands at 35% compared to 22% on previous expiry indicating ADDITION of Long contracts.

- Fii's have started the Fut Index Long with 68,757 contracts compared to 42,771 contracts as on previous expiry; while Fut Index Short began with 1, 27,725 contracts compared to 1,51,654 contracts of previous expiry.

Sector Wise Rollover Percentage Change			
Strong		Weak	
Sector	% Change*	Sector	% Change*
Technology	6.17%	Realty	-19.68%
Oil_Gas	4.73%	Infrastructure	-2.22%
Media	4.13%	Cement	-1.05%
Telecom	2.87%	Banking	-0.74%
Power	2.37%	Metals	-0.33%

* % Rollover change compared to previous expiry

Sector wise Rollover



Price Gainer

Script	Close	Price Chg	Roll %
ZYDUSLIFE	941.90	27.89%	89.20%
BPCL	603.85	27.29%	80.03%
CUMMINSIND	2738.65	26.68%	94.45%
BOSCHLTD	28590.85	25.51%	93.32%
INDHOTEL	586.70	23.88%	94.84%

Price Loser

Script	Close	Price Chg	Roll %
AUBANK	569.85	-19.50%	93.25%
RAMCOCEM	835.25	-13.79%	95.90%
UPL	469.70	-12.58%	96.15%
GNFC	640.55	-12.56%	95.57%
CHOLAFIN	1089.20	-12.49%	87.89%

OI Gainers

Script	Close	Price Chg	Roll %
COROMANDEL	1076.25	-4.67%	88.69%
BERGEPAIN	606.70	9.37%	96.51%
BOSCHLTD	28590.85	25.51%	93.32%
HINDALCO	503.85	-11.17%	95.03%
MFSL	969.70	10.42%	98.84%

OI Loser

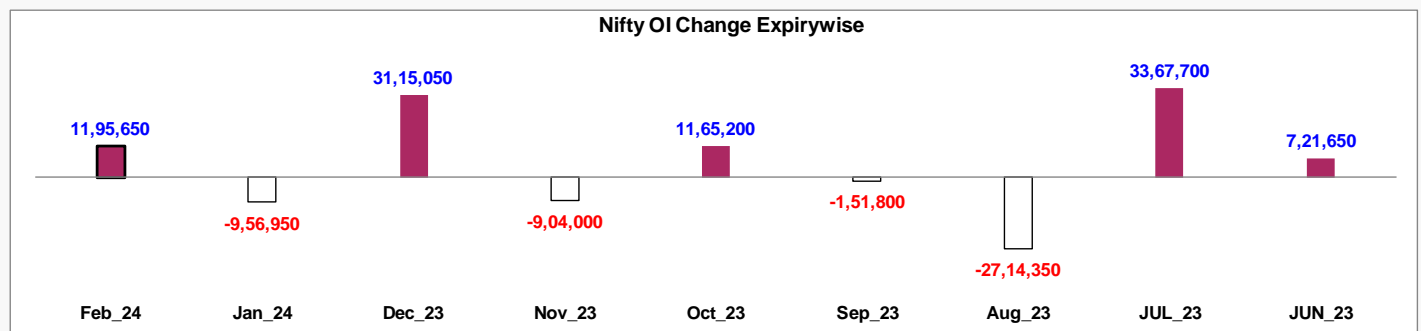
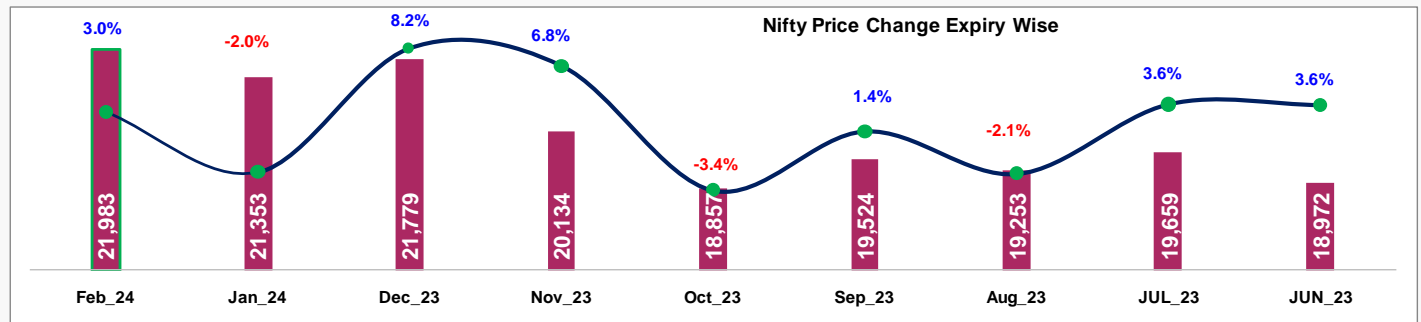
Script	Close	Price Chg	Roll %
SAIL	121.20	1.76%	61.91%
JKCEMENT	4514.90	8.34%	93.53%
ESCORTS	2856.45	-3.02%	86.29%
DLF	901.20	18.79%	95.23%
CANBK	564.45	21.31%	91.05%

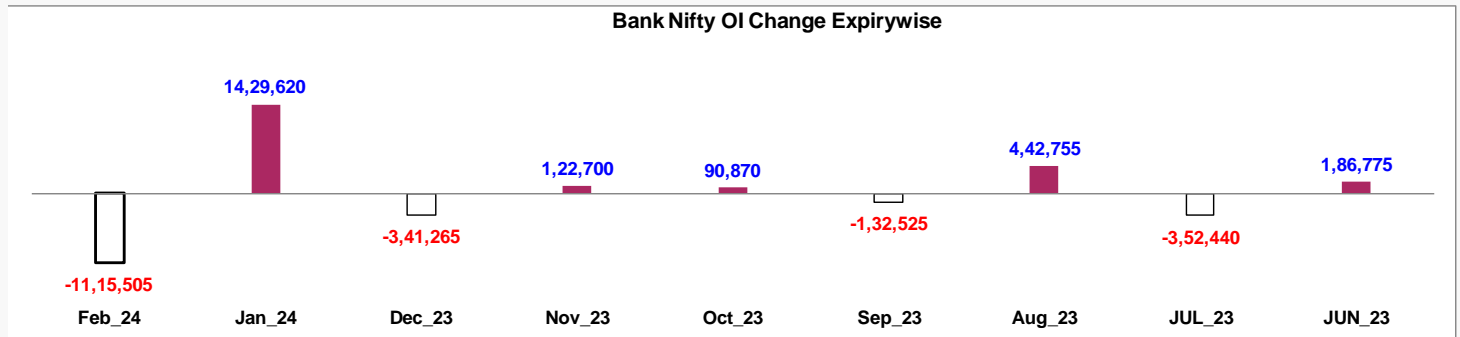
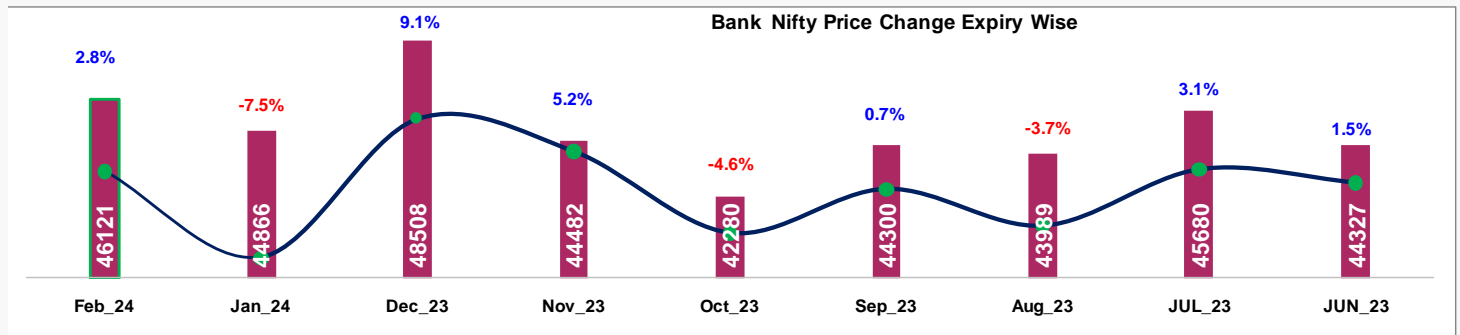
Vol_Increased

Script	Close	Price Chg	Roll %
ABB	5444.95	14.89%	91.96%
TRENT	3881.80	20.11%	91.15%
BHARATFORG	1151.00	-4.10%	91.00%
ALKEM	5127.35	3.13%	91.85%
HINDALCO	503.85	-11.17%	95.03%

Vol_Deceased

Script	Close	Price Chg	Roll %
POLYCAB	4749.85	9.35%	94.42%
OFSS	7673.00	14.40%	92.43%
IRCTC	927.40	-4.42%	93.83%
IEX	142.15	4.75%	94.40%
MOTHERSON	119.20	3.29%	83.34%





Comprehensive Rollovers

COMPREHENSIVE ROLLOVERS												
INDEX	Close	29-Feb-24			25-Jan-24			% Rollover			L3 Months	L6 Months
		% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
NIFTY	21,982.80	79%	0.92	2.95%	81%	0.76	-1.96%	80%	73%	83%	78%	79%
BANKNIFTY	46,120.90	74%	1.00	2.80%	77%	1.16	-7.51%	81%	80%	79%	79%	80%
AUTO	Close	29-Feb-24			25-Jan-24			% Rollover			L3 Months	L6 Months
APOLLOTYRE	518.50	93%	0.70	0.17%	85%	0.70	17.93%	88%	96%	94%	89%	92%
ASHOKLEY	169.90	94%	0.85	0.09%	93%	0.85	-3.17%	94%	90%	89%	92%	91%
BAJAJ-AUTO	7,909.35	93%	0.48	4.10%	89%	0.37	13.34%	87%	81%	94%	86%	88%
BALKRISIND	2,228.95	80%	0.78	-11.79%	86%	0.45	0.18%	90%	90%	76%	89%	87%
BHARATFORG	1,151.00	91%	0.69	-4.10%	88%	0.70	-3.64%	92%	94%	95%	91%	93%
BOSCHLTD	28,590.85	93%	0.77	25.51%	92%	-0.10	3.06%	97%	90%	94%	93%	94%
EICHERMOT	3,792.40	98%	0.63	4.87%	94%	0.71	-11.62%	97%	91%	97%	94%	95%
ESCORTS	2,856.45	86%	0.58	-3.02%	89%	0.92	-0.47%	96%	96%	94%	94%	89%
EXIDEIND	320.30	96%	0.66	3.19%	95%	0.76	0.91%	91%	92%	89%	93%	93%
HEROMOTOCO	4,426.50	88%	0.57	-0.35%	71%	-0.81	6.44%	90%	81%	94%	80%	87%
M&M	1,932.40	95%	0.76	18.15%	97%	0.70	-5.70%	95%	92%	97%	94%	95%
MARUTI	11,288.35	75%	0.74	14.24%	94%	0.54	-3.80%	91%	88%	90%	91%	89%
MOTHERSON	119.20	83%	0.38	3.29%	94%	0.43	18.18%	94%	95%	96%	94%	95%
MRF	1,46,081.55	93%	0.46	6.74%	84%	0.79	8.74%	94%	87%	94%	88%	91%
TATAMOTORS	950.20	96%	0.64	17.04%	94%	0.38	7.69%	95%	92%	94%	93%	92%
TVSMOTOR	2,139.20	93%	0.22	10.21%	89%	0.66	-3.17%	84%	91%	94%	88%	91%

Comprehensive Rollovers

BANKING	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
AUBANK	569.85	93%	0.75	-19.50%	93%	0.28	-10.25%	98%	97%	95%	96%	96%
AXISBANK	1,075.10	98%	0.72	3.15%	98%	0.74	-5.92%	93%	92%	98%	94%	94%
BANDHANBNK	195.60	94%	0.74	-11.47%	97%	0.82	-7.69%	95%	94%	94%	96%	95%
BANKBARODA	265.45	97%	0.81	16.91%	98%	0.79	-2.53%	83%	95%	95%	92%	93%
CANBK	564.45	91%	0.84	21.31%	97%	0.78	5.49%	95%	95%	95%	96%	95%
CUB	135.15	97%	0.55	-4.28%	96%	0.78	-5.17%	96%	93%	94%	95%	95%
FEDERALBNK	150.40	95%	0.83	6.06%	90%	0.74	-8.81%	91%	94%	93%	92%	94%
HDFCBANK	1,403.40	97%	0.85	-2.20%	97%	0.68	-15.85%	92%	96%	98%	95%	96%
ICICIBANK	1,052.20	93%	0.76	4.18%	97%	0.47	0.40%	98%	95%	96%	97%	97%
IDFCFIRSTB	81.05	98%	0.43	1.25%	96%	0.75	-9.75%	92%	96%	92%	95%	94%
INDUSINDBK	1,474.90	97%	0.66	-2.45%	96%	0.76	-6.12%	88%	94%	97%	92%	94%
KOTAKBANK	1,689.45	95%	0.78	-4.46%	85%	0.87	-7.96%	93%	98%	95%	92%	91%
PNB	121.85	90%	0.62	16.60%	95%	0.77	9.42%	96%	98%	94%	96%	96%
RBLBANK	260.15	95%	0.63	1.96%	95%	0.88	-5.11%	75%	94%	81%	88%	89%
SBIN	748.10	87%	0.77	22.09%	97%	0.77	-5.93%	96%	93%	95%	95%	95%
												0.00%
CAP_GOODS	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ABB	5,444.95	92%	0.70	14.89%	94%	0.78	2.08%	97%	93%	93%	95%	94%
ASTRAL	2,069.10	97%	0.40	14.95%	94%	0.85	-4.74%	90%	95%	97%	93%	93%
BEL	205.10	95%	0.46	8.12%	94%	0.53	3.83%	93%	93%	89%	93%	93%
BHEL	227.55	94%	0.53	3.48%	94%	0.66	14.17%	97%	88%	94%	93%	93%
CROMPTON	291.00	98%	0.69	-4.62%	97%	0.77	2.55%	99%	97%	96%	98%	96%
CUMMINSIND	2,738.65	94%	0.18	26.68%	92%	0.34	11.40%	98%	96%	97%	95%	95%
DIXON	6,683.85	97%	0.77	13.68%	95%	0.69	-9.05%	93%	94%	97%	94%	94%
HAL	3,084.05	95%	0.84	6.21%	94%	0.76	3.49%	94%	87%	92%	92%	92%
HAVELLS	1,531.35	95%	0.59	18.68%	93%	0.57	-5.58%	92%	95%	96%	93%	95%
LT	3,477.55	95%	0.86	-3.23%	93%	0.70	2.14%	89%	88%	93%	90%	89%
POLYCAB	4,749.85	94%	0.94	9.35%	84%	0.89	-20.43%	94%	92%	94%	90%	92%
SIEMENS	4,679.25	93%	0.55	11.27%	96%	0.47	6.20%	89%	96%	92%	94%	93%
VOLTAS	1,109.10	98%	0.85	10.34%	97%	0.80	3.46%	95%	96%	97%	96%	95%
												0.00%
												0.00%
CEMENT	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ACC	2,629.30	95%	0.75	6.55%	94%	-0.25	13.68%	96%	91%	95%	94%	95%
AMBUJACEM	605.90	96%	0.72	8.17%	97%	0.97	8.93%	98%	94%	98%	96%	97%
DALBHARAT	2,024.90	96%	0.49	-8.17%	98%	0.81	-3.71%	98%	98%	90%	98%	96%
GRASIM	2,191.40	95%	0.76	5.53%	97%	0.73	-2.97%	94%	97%	98%	96%	97%
INDIACEM	228.85	97%	0.68	-9.40%	96%	0.91	-1.92%	97%	94%	96%	95%	93%
JKCEMENT	4,514.90	94%	0.36	8.34%	98%	0.91	10.38%	93%	95%	97%	95%	96%
RAMCOCEM	835.25	96%	0.60	-13.79%	98%	0.88	-4.63%	97%	94%	93%	96%	96%
SHREECEM	25,504.40	94%	0.67	-8.75%	94%	0.90	-2.28%	97%	92%	85%	94%	92%
ULTRACEMCO	9,892.40	95%	0.69	-0.77%	95%	0.45	-4.38%	84%	92%	95%	90%	93%
CHEMICALS	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
AARTIIND	655.95	97%	0.68	3.45%	96%	0.67	-0.87%	96%	92%	96%	95%	95%
ATUL	6,217.75	97%	0.35	-1.72%	92%	0.66	-10.50%	93%	93%	98%	93%	95%
CHAMBLFERT	351.05	95%	0.53	-4.76%	88%	0.73	-3.37%	97%	91%	86%	92%	92%
COROMANDEL	1,076.25	89%	-0.38	-4.67%	83%	0.63	-8.93%	94%	86%	94%	88%	90%
DEEPAKNT	2,212.85	84%	0.79	-1.05%	94%	0.77	-8.08%	91%	95%	95%	93%	92%
GNFC	640.55	96%	0.61	-12.56%	95%	0.81	-2.16%	98%	95%	91%	96%	95%
NAVINFLUOR	3,021.10	88%	0.80	-9.67%	88%	0.86	-12.91%	96%	87%	88%	90%	90%
PIIND	3,672.70	96%	0.63	13.29%	96%	0.65	-6.97%	95%	95%	98%	95%	97%
TATACHEM	939.20	96%	0.30	-6.61%	96%	0.68	-7.45%	94%	95%	95%	95%	95%
UPL	469.70	96%	0.66	-12.58%	95%	0.65	-8.85%	95%	96%	96%	95%	95%

Comprehensive Rollover Sector wise

FINANCE	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ABCAPITAL	183.65	97%	0.93	10.80%	97%	0.78	2.54%	96%	97%	97%	97%	96%
BAJAJFINSV	1,593.80	96%	0.82	-2.23%	93%	0.78	-3.04%	96%	94%	96%	95%	94%
BAJFINANCE	6,495.35	92%	0.74	-8.33%	95%	0.80	-2.39%	94%	94%	94%	94%	95%
CANFINHOME	774.45	95%	0.68	0.51%	93%	0.74	-0.83%	95%	96%	93%	95%	94%
CHOLAFIN	1,089.20	88%	0.65	-12.49%	97%	0.23	0.73%	79%	94%	96%	90%	93%
HDFCAMC	3,753.00	94%	0.00	9.46%	90%	0.40	6.68%	93%	96%	88%	93%	92%
HDFCLIFE	582.00	97%	0.70	0.52%	94%	0.79	-10.66%	95%	92%	97%	94%	95%
ICICIGI	1,711.75	89%	0.28	15.49%	96%	0.80	3.15%	97%	89%	87%	94%	94%
ICICIPRULI	532.65	98%	0.68	9.53%	95%	0.78	-8.23%	71%	95%	94%	87%	91%
IDFC	116.45	97%	0.64	0.39%	90%	0.82	-7.20%	95%	79%	87%	88%	86%
L&TFH	167.15	96%	0.66	0.15%	96%	0.81	2.93%	94%	96%	95%	95%	93%
LICHSGFIN	647.95	96%	0.74	11.87%	93%	0.38	9.86%	93%	89%	91%	92%	91%
M&MFIN	283.40	93%	0.53	4.90%	86%	0.59	-1.13%	80%	95%	96%	87%	91%
MANAPPURAM	176.20	97%	0.71	-1.01%	98%	0.25	3.19%	98%	93%	96%	96%	96%
MFSL	969.70	99%	0.60	10.42%	97%	0.88	-7.67%	97%	96%	97%	96%	93%
MUTHOOTFIN	1,303.75	91%	-1.41	-6.08%	89%	0.09	-6.96%	91%	96%	82%	92%	91%
PEL	914.75	97%	0.86	4.67%	98%	0.81	-4.56%	97%	97%	97%	97%	97%
PFC	400.70	94%	0.65	-4.37%	90%	0.70	8.86%	96%	87%	83%	91%	90%
RECLTD	442.05	87%	0.22	-5.98%	89%	0.71	14.60%	94%	90%	86%	91%	89%
SBICARD	719.65	96%	-0.57	-5.29%	97%	-3.90	-0.05%	98%	95%	98%	97%	93%
SBILIFE	1,552.55	91%	0.47	12.43%	97%	0.63	-3.79%	95%	79%	98%	91%	93%
SHRIRAMFIN	2,438.60	99%	0.43	5.70%	98%	0.32	12.78%	98%	96%	96%	97%	96%
							0.00%					
							0.00%					

FMCG	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ASIANPAINT	2,821.90	89%	0.81	-4.32%	95%	0.58	-13.19%	92%	94%	95%	94%	93%
BALRAMCHIN	372.95	96%	0.82	-3.82%	86%	0.68	-3.39%	90%	93%	96%	90%	90%
BATAINDIA	1,409.55	86%	0.71	-2.74%	93%	0.84	-11.56%	95%	94%	93%	94%	94%
BERGEPAIN	606.70	97%	-8.33	9.37%	97%	-0.41	-6.95%	96%	97%	91%	96%	96%
BRITANNIA	4,965.20	97%	0.53	-3.44%	71%	0.08	-2.65%	87%	80%	95%	79%	87%
COLPAL	2,526.75	91%	0.60	1.37%	94%	0.40	-1.44%	97%	94%	94%	95%	92%
DABUR	538.15	98%	0.61	1.23%	97%	0.82	-2.12%	98%	98%	96%	98%	98%
GODREJCP	1,257.70	98%	0.54	8.68%	96%	0.73	4.03%	98%	96%	92%	97%	96%
HINDUNILVR	2,412.30	90%	0.53	-0.66%	94%	0.56	-7.80%	96%	92%	96%	94%	94%
INDIAMART	2,654.70	95%	0.15	8.39%	92%	0.74	-12.33%	92%	91%	94%	92%	93%
ITC	406.30	95%	0.70	-10.83%	93%	-0.64	-1.82%	94%	94%	94%	94%	93%
JUBLFOOD	463.90	92%	0.65	-8.73%	91%	0.45	-10.86%	78%	93%	86%	87%	88%
MARICO	522.60	96%	-0.54	-0.48%	90%	0.38	-3.84%	92%	82%	94%	88%	92%
MCDOWELL-N	1,165.85	96%	0.60	6.37%	97%	0.75	0.20%	96%	97%	98%	97%	97%
NESTLEIND	2,596.20	98%	0.64	4.59%	83%	0.48	-5.44%	90%	95%	89%	89%	91%
PIDILITIND	2,736.00	78%	0.75	5.63%	96%	0.76	-4.36%	95%	96%	94%	96%	96%
TATACONSUM	1,190.05	92%	0.60	4.69%	84%	0.35	9.20%	87%	92%	94%	88%	90%
TITAN	3,624.40	95%	0.58	-3.87%	95%	0.55	1.48%	92%	83%	95%	90%	92%
UBL	1,697.20	97%	0.53	-7.87%	97%	0.70	5.20%	95%	96%	96%	96%	96%
							0.00%					
							0.00%					
							0.00%					

INFRA	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ADANIENT	3,285.40	96%	0.94	13.54%	93%	0.86	2.98%	94%	90%	92%	92%	93%
ADANIPTS	1,320.50	93%	0.63	15.20%	97%	0.77	12.72%	97%	98%	98%	97%	97%
CONCOR	977.40	96%	0.90	17.95%	94%	0.48	-3.30%	96%	90%	93%	94%	93%
GMRINFRA	84.00	78%	0.60	9.02%	94%	0.71	0.98%	89%	93%	95%	92%	91%
INDIGO	3,155.35	96%	0.36	10.21%	97%	0.67	-2.18%	94%	98%	97%	96%	96%
IRCTC	927.40	94%	0.83	-4.42%	90%	0.71	12.28%	94%	96%	94%	93%	93%

Comprehensive Rollover Sector wise

MEDIA	Close	29-Feb-24			25-Jan-24			% Rollover			L3 Months	L6 Months
		% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
PVRINOX	1,371.05	94%	0.82	-6.01%	94%	0.78	-11.82%	93%	97%	90%	95%	93%
SUNTV	615.80	96%	0.31	-5.23%	88%	0.31	-9.20%	91%	82%	86%	87%	90%
ZEEL	160.95	96%	0.84	-1.38%	92%	1.44	-39.85%	97%	95%	98%	95%	95%

METALS	Close	29-Feb-24			25-Jan-24			% Rollover			L3 Months	L6 Months
		% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
COALINDIA	436.70	85%	0.93	12.15%	84%	0.01	2.22%	88%	83%	86%	85%	83%
HINDALCO	503.85	95%	0.76	-11.17%	67%	0.55	-7.67%	92%	89%	97%	82%	88%
HINDCOPPER	269.80	96%	0.74	-4.31%	97%	0.89	4.33%	96%	86%	97%	93%	91%
JINDALSTEL	776.25	98%	0.70	8.37%	98%	0.78	-2.72%	94%	98%	97%	97%	96%
JSWSTEEL	800.10	86%	0.72	-1.91%	91%	0.94	-7.39%	98%	86%	94%	92%	93%
NATIONALUM	155.95	93%	0.90	10.52%	89%	0.85	9.72%	78%	96%	82%	88%	87%
NMDC	225.90	91%	0.42	4.03%	92%	0.74	4.83%	94%	84%	86%	90%	90%
SAIL	121.20	62%	1.32	1.76%	93%	0.71	-3.05%	95%	92%	84%	93%	92%
TATASTEEL	140.85	94%	0.78	5.31%	94%	0.67	-3.18%	89%	88%	94%	90%	93%
VEDL	268.05	97%	0.88	1.69%	97%	0.84	2.35%	95%	97%	85%	96%	88%

0.00%

0.00%

0.00%

OIL & GAS	Close	29-Feb-24			25-Jan-24			% Rollover			L3 Months	L6 Months
		% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
BPCL	603.85	80%	0.74	27.29%	88%	0.73	1.85%	87%	71%	92%	82%	88%
GAIL	182.25	95%	0.80	10.19%	88%	0.64	5.28%	95%	96%	92%	93%	93%
GUJGASLTD	565.35	92%	0.71	2.34%	82%	0.75	22.18%	95%	94%	93%	90%	92%
HINDPETRO	509.40	93%	0.72	18.30%	91%	0.45	3.10%	88%	81%	98%	87%	92%
IGL	426.00	91%	0.11	5.15%	92%	-0.19	-2.10%	94%	95%	89%	93%	94%
IOC	165.55	94%	0.79	15.21%	89%	0.66	7.84%	94%	90%	95%	91%	93%
MGL	1,484.35	95%	0.75	8.02%	90%	-0.10	14.71%	95%	92%	92%	92%	92%
ONGC	264.60	75%	0.77	13.05%	61%	0.49	12.36%	73%	52%	85%	62%	65%
PETRONET	273.45	97%	0.77	6.57%	97%	0.66	15.38%	82%	96%	93%	91%	91%
RELIANCE	2,921.60	95%	0.21	7.96%	88%	0.66	3.86%	90%	91%	97%	89%	92%

0.00%

PHARMA	Close	29-Feb-24			25-Jan-24			% Rollover			L3 Months	L6 Months
		% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ABBOTINDIA	28,434.20	98%	0.88	13.46%	91%	0.81	10.77%	91%	96%	97%	93%	94%
ALKEM	5,127.35	92%	0.57	3.13%	64%	0.06	-3.02%	92%	87%	98%	81%	89%
APOLLOHOSP	6,101.60	95%	0.92	-1.09%	93%	0.65	7.09%	95%	93%	90%	94%	92%
AUROPHARMA	1,028.10	94%	0.60	-10.67%	95%	0.65	5.61%	94%	95%	96%	95%	96%
BIOCON	276.50	97%	0.72	6.88%	97%	0.85	4.59%	97%	95%	91%	96%	95%
CIPLA	1,480.35	95%	0.38	8.08%	96%	0.51	8.63%	94%	95%	96%	95%	92%
DIVISLAB	3,488.80	95%	0.57	-2.52%	92%	0.85	-9.16%	93%	86%	94%	90%	93%
DRREDDY	6,424.25	92%	0.58	9.71%	95%	0.61	-0.05%	94%	97%	98%	95%	96%
GLENMARK	925.10	98%	0.62	3.82%	98%	0.80	4.17%	94%	96%	96%	96%	96%
GRANULES	465.00	94%	0.54	12.26%	95%	0.86	4.86%	97%	94%	92%	95%	91%
IPCALAB	1,193.25	93%	0.72	6.97%	97%	-0.40	1.43%	93%	93%	94%	94%	93%
LALPATHLAB	2,351.70	96%	0.20	-2.03%	95%	0.77	-6.37%	97%	94%	77%	95%	91%
LAURUSLABS	406.05	97%	0.78	7.19%	95%	0.65	-11.24%	91%	92%	85%	92%	91%
LUPIN	1,621.05	92%	0.53	11.49%	87%	0.83	8.52%	91%	93%	90%	90%	91%
METROPOLIS	1,601.90	91%	0.75	2.77%	88%	-0.35	-6.57%	95%	87%	95%	90%	93%
SUNPHARMA	1,577.95	73%	0.72	15.32%	91%	-0.21	8.41%	91%	70%	97%	84%	90%
SYNGENE	706.05	96%	0.52	3.03%	97%	-0.64	-2.04%	98%	97%	94%	97%	96%
TORNTPHARM	2,666.10	96%	0.63	7.79%	93%	0.07	9.66%	89%	98%	96%	94%	93%
ZYDUSLIFE	941.90	89%	0.43	27.89%	91%	0.71	7.30%	96%	94%	95%	94%	95%

Comprehensive Rollover Sector wise

POWER	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
IEX	142.15	94%	0.67	4.75%	93%	0.04	-15.98%	95%	94%	95%	94%	95%
NTPC	335.60	78%	0.78	6.62%	87%	0.00	0.27%	90%	63%	83%	80%	79%
POWERGRID	282.85	94%	0.51	15.21%	78%	-0.49	2.68%	93%	94%	83%	88%	89%
TATAPOWER	371.75	93%	0.78	1.82%	94%	0.79	10.70%	94%	95%	93%	94%	95%
							0.00%					

REALTY	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
DELTA CORP	135.60	0.00	-100.00%	-1.74%	97%		-3.97%	94%	94%	79%	95%	89%
DLF	901.20	0.95	-33.01%	18.79%	98%	0.81	4.12%	84%	96%	92%	93%	93%
GODREJPROP	2,398.05	0.95	21.79%	3.06%	91%	0.50	16.53%	97%	94%	95%	94%	95%
INDHOTEL	586.70	0.95	8.77%	23.88%	90%	0.76	9.26%	98%	95%	96%	94%	95%
OBEROIRLTY	1,344.25	0.95	-1.96%	3.09%	97%	0.61	-9.60%	99%	92%	97%	96%	96%

IT	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
BSOFT	776.10	95%	0.83	-5.15%	92%	0.79	13.45%	95%	88%	92%	92%	92%
COFORGE	6,554.05	97%	0.65	5.62%	91%	0.55	-1.07%	91%	95%	87%	92%	89%
HCLTECH	1,663.85	95%	0.75	7.33%	90%	0.57	5.28%	89%	83%	93%	87%	88%
INFY	1,673.90	98%	0.71	0.29%	81%	0.62	6.81%	95%	87%	93%	88%	87%
INFY	1,673.90	98%	0.71	0.29%	81%	0.62	6.81%	95%	87%	93%	88%	87%
LTIM	5,300.85	92%	0.80	-3.53%	93%	0.68	-12.13%	95%	91%	93%	93%	93%
LTTS	5,302.55	95%	0.72	-1.55%	92%	0.81	4.06%	93%	94%	92%	93%	92%
MCX	3,763.80	95%	0.62	16.85%	96%	0.70	1.17%	96%	82%	88%	92%	92%
MPHASIS	2,617.35	95%	0.85	3.76%	92%	0.82	-7.56%	93%	90%	89%	91%	93%
NAUKRI	5,267.75	98%	0.67	5.72%	92%	0.85	-3.23%	94%	93%	95%	93%	92%
OFSS	7,673.00	92%	0.79	14.40%	69%	0.52	59.79%	91%	96%	88%	85%	89%
PERSISTENT	8,630.35	94%	0.41	3.00%	87%	-0.11	11.43%	90%	86%	96%	88%	91%
TCS	4,095.10	98%	0.75	7.47%	96%	0.63	0.27%	95%	97%	93%	96%	94%
TECHM	1,273.85	97%	0.64	-3.65%	92%	0.71	2.81%	94%	93%	95%	93%	93%
WIPRO	518.60	95%	0.84	10.34%	95%	0.77	0.12%	94%	89%	94%	93%	94%
							0.00%					
							0.00%					

TELECOM	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
BHARTIARTL	1,123.35	93%	0.57	-3.21%	73%	0.77	11.95%	94%	72%	94%	80%	86%
IDEA	13.65	91%	0.73	-6.51%	85%	1.02	10.19%	95%	93%	91%	91%	90%
INDUSTOWER	252.80	90%	0.79	12.13%	98%	0.89	21.14%	97%	97%	96%	97%	96%
TATACOMM	1,923.20	84%	0.74	12.04%	91%	0.69	-5.03%	77%	90%	96%	86%	89%

TEXTILE	29-Feb-24				25-Jan-24			% Rollover			L3 Months	L6 Months
	Close	% Rollover	Roll Cost	Price_Chg	% Rollover	Roll Cost	Price_Chg	28-Dec	30-Nov	26-Oct	Avg	Avg
ABFRL	225.20	93%	0.82	-6.79%	95%	0.77	9.84%	96%	96%	98%	96%	96%
PAGEIND	34,309.55	95%	0.80	-6.54%	86%	0.64	-4.81%	94%	95%	96%	92%	94%
SRF	2,389.65	95%	0.59	5.32%	95%	0.62	-8.02%	96%	95%	97%	95%	96%
TRENT	3,881.80	91%	0.57	20.11%	96%	0.85	6.80%	93%	91%	98%	93%	94%

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