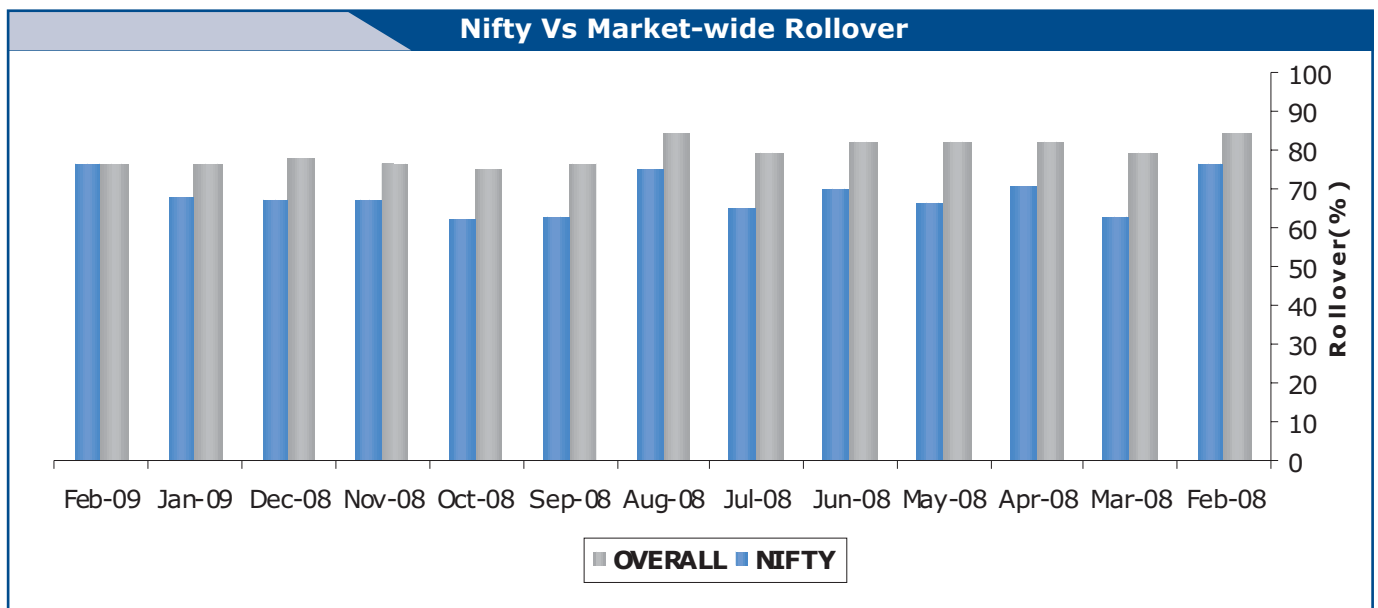


## OVERALL ROLLOVER – 76%, IN LINE WITH LAST THREE MONTHS' AVERAGE ROLLOVER OF 77%

Rollover for the February series stood at 76%, the same as that of January series. This rollover of 76% is also in line with the last three months' average rollover of 77%. Range bound movement was seen in Nifty throughout the series where it moved within 5% range from the closing of January series and finally settled with a loss of 1.4%. This came on the back of a 3.2% cut witnessed in the January series.

## LOWER ROLLOVER IN TERMS OF NO OF CONTRACTS-STOCK OPTIONS TO HIT HARD!

We are starting March series with the total OI of 96 Cr shares as against 91 Cr shares with which we started February series. If we consider only stock futures, OI at the beginning of March series is at 83 Cr shares as against 84 Cr last month. Although in number of shares, rollover is same as that of last month, it is sharply lower in terms of No of contracts. We are starting March series with OI of 4.5 lakh contracts as against 11.9 lakh contracts last months. Higher margin requirement due to the rise in lot sizes (Average rise of 3 times) and low risk appetite is the major reason for the lower rollover by the Retail players. This lower participation, we believe, would reduce the volume in terms of No of contracts. However, overall volume would not be affected as even if only 1 trader out of three traders trades, the overall volume in value terms remains same. The segment which will be hit hardest on the back of this rise in lot sizes is the stock option segment where liquidity is already a major issue as lower no of contracts would increase the bid-ask spread and thereby the impact cost of trade.



Date	Feb09	Jan 09	Dec08	Nov08	Oct08	Sep08	Aug08	Jul08	Jun08	May08	Apr08	Mar08	Feb08
OVERALL(%)	76	76	78	76	75	76	84	79	82	82	82	79	84
NIFTY(%)	76	68	67	67	62	63	75	65	70	66	71	63	76

### **HIGHER (SHORT) NIFTY ROLLOVER BY FIIs**

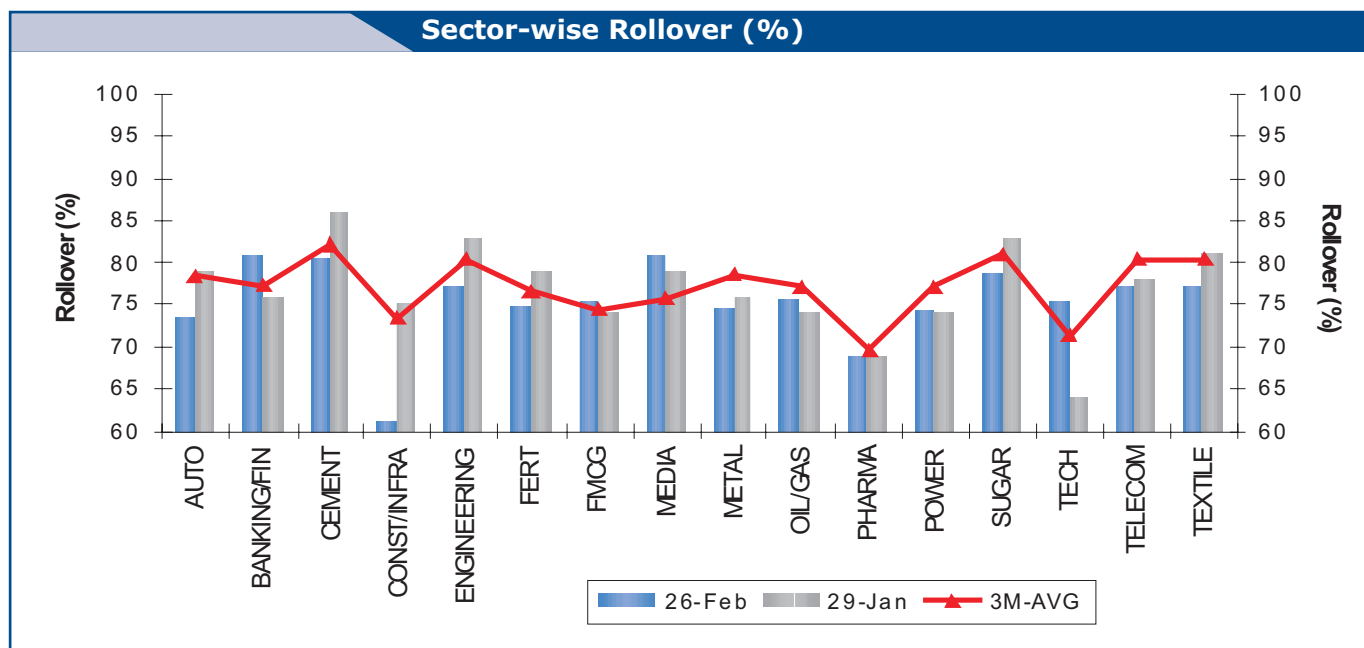
Higher rollover is seen in Nifty where 76% of the positions got rolled over to March month as against 68% last month and last three months average rollover of 67%. This higher position in Nifty is largely due to the higher rollover by the FIIs, who have rolled over 77% of the positions in Index futures as against last three months' average rollover of 66%. Moreover they net sold worth Rs 1159 Cr index futures in last four days of the February series along with a large discount of 20-25 points in Nifty futures, indicating short rollover of positions by them.

### **ACTION SHIFTED TO OPTION SEGMENT: LEVEL TO WATCH IS 2700 ON THE DOWNSIDE**

We have started March series with highest ever-Nifty option OI of 6.62 cr. Shares as against 4.69 Cr shares last month and last three months average OI of 4.14 Cr shares. This indicates subdued confidence of market players in terms of rolling over of positions in futures and as a result they are taking directional view through Nifty Options. Among the put options, highest concentration of OI is at 2700 level (23% of total March put OI). Even On Friday 2700 put added significant amount of OI (10 lakh shares), indicating 2650-2700 to act as a very strong support for the nifty on the downside. On the higher side 2800 call consists of highest OI, which we think is likely to act as a very strong resistance in the days to come. Any close above 2800 level would result into short covering which might push nifty to even 3000-3050 level which we believe would be good level for profit booking.

### **OUTLOOK FOR THE MARCH SERIES- BE BEARISH ONLY BELOW 2700 LEVEL ON CLOSING BASIS**

In a nutshell, considering aggressive put writing at 2700 level and short rollover in stock futures (indicated by the discount in many stock futures compared to cash price), we believe there is a higher possibility of market to rally from current level. Therefore our advice would be to remain bullish till 2700 level gets broken on the downside, the level which consist of highest OI among all Nifty March options. On the higher side any closing above 2820 would result into the short covering which might lead nifty to even 3000-3050 level which we believe would be good level for profit booking. On the lower side any close below 2650 level might lead to a panic selling which may drag nifty to 2500-2550 levels.



Sector	ROLLOVER (%)		
	26 Feb	29 Jan	3M-AVG
AUTO	74	79	78
BANKING/FINANCE	81	76	77
CEMENT	81	86	82
CONSTRUCTION	68	75	73
ENGINEERING	77	83	80
FERTILIZERS	75	79	77
FMCG	75	74	74
MEDIA	81	79	76
METAL	75	76	79
OIL/GAS	75	74	77
PHARMA	69	69	70
POWER	74	74	77
SUGAR	79	83	81
TECH	75	64	71
TELECOM	77	78	80
TEXTILE	77	81	80

The sectors that showed higher Rollover as compared to last month are Banking / Finance, Media and Tech.

Power and Pharma sector witnessed rollover-absolutely inline with last month.

On the other hand Construction, Auto, Cement, Sugar, Engineering, Textile and Fertilizer are the sectors where we have seen lower rollover as compared to the last month.

**Highest Rollover Stocks:**

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
BHARATFORG	4004000	95	0.00	3952000	82	-2.27
ABAN	2436400	95	-27.85	750600	84	1.43
SINTEX	1201200	94	7.62	987000	97	9.19
TULIP	11000	94	29.84	250	33	0.49
TVSMOTOR	3764200	93	13.87	3599000	93	7.90
APTECHT	1170000	93	7.87	1597700	94	7.87
STAR	761600	93	14.92	204000	80	0.00
HCC	7954800	93	9.00	5930400	87	3.00
VOLTAS	3294000	92	10.82	3807000	89	3.06
CENTURYTEX	2745824	92	6.96	1828500	93	3.60

**Lowest Rollover Stocks:**

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
BALAJITELE	20000	31	18.42	18750	60	15.08
PURVA	14000	37	-105.97	40000	62	-26.47
BEL	19872	38	-8.81	23736	62	-8.66
BHUSANSTL	32000	38	-14.91	33250	60	15.66
PRISMCEM	133200	38	9.98	227550	45	28.08
ONGC	2145150	45	-12.68	3518775	63	-4.18
PTC	28200	46	8.08	21150	28	10.62
AKRUTI	680400	47	-102.11	934200	67	-253.96
THERMAX	12600	47	27.28	29700	68	6.64
UNIPHOS	28000	48	11.18	67200	83	5.65

**Performance of the February Series**
**Top Five Gainers**

Scrip	CL.Price 29 Jan	CL.Price 24 Dec	% Chg
AMTEKAUTO	72.90	49.60	46.98
APIL	318.75	222.35	43.36
OFSS	721.80	560.55	28.77
MARUTI	690.75	544.45	26.87
GRASIM	1465.30	1180.85	24.09

**Top Five Losers**

Scrip	CL.Price 29 Jan	CL.Price 24 Dec	% Chg
GDL	45.65	70.45	-35.20
INDIANB	87.15	124.85	-30.20
EKC	102.75	139.55	-26.37
IOB	45.60	61.05	-25.31
MAHLIFE	98.65	128.90	-23.47

**F&O (Stocks+ Indices) Rollover Details:**

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
BANKNIFTY	743250	75	-3.9	491825	73	-7.7
CNX100	0	0	103.5	50	100	80.0
CNXIT	6300	76	4.1	13650	81	-6.9
DEFTY	0	0	149.8	0	0	-2.4
JUNIOR	200	50	29.4	25	20	178.1
MINIFTY	518780	64	-10.1	442920	64	-12.3
NFTYMCAP50	0	0	255.5	0	0	44.8
NIFTY	27574600	76	-9.4	30108700	68	-12.8
3IINFOTECH	3412800	77	11.1	2565000	81	9.9
ABAN	2436400	95	-27.8	750600	84	1.4
ABB	892000	79	-1.6	972750	73	-51.6
ABGSHIP	610500	81	9.4	201300	90	13.5
ABIRLANUVO	39200	50	8.8	38400	63	4.2
ACC	1434064	75	-32.4	986060	75	-47.1
ADLABSFILM	725400	81	3.2	808875	86	6.7
KFA	1615000	74	9.7	1662600	83	10.0
AKRUTI	680400	47	-102.1	934200	67	-254.0
ALBK	1700300	90	7.7	1955100	89	10.6
ALOKTEXT	6251100	89	12.0	6274550	95	13.0
AMBUJACEM	5501416	73	-1.0	6348898	81	-31.7
AMTEKAUTO	571200	68	-14.3	559800	81	9.2
ANDHRABANK	404800	87	-4.4	202400	60	0.0
ANSALINFRA	322400	63	26.8	743600	63	2.7
APIL	261600	87	-2.9	69600	86	9.7
APTECHT	1170000	93	7.9	1597700	94	7.9
ARVIND	5366400	81	14.2	5585700	88	4.7
ASHOKLEY	5768200	78	0.0	7329625	80	4.6
ASIANPAINT	0	0	-18.7	3000	58	-17.0
AUROPHARMA	490000	88	9.0	861700	90	1.1
AXISBANK	6794100	90	-5.6	3411450	86	-9.3
BAJAJ-AUTO	57600	71	-7.3	37400	47	-38.2
BAJAJHIND	5637300	84	-8.5	4706300	81	5.9
BAJAJHLDNG	5000	49	15.7	9250	46	-7.7
BALAJITELE	20000	31	18.4	18750	60	15.1
BALLARPUR	2642600	80	19.2	2000200	89	4.3
BALRAMCHIN	6489600	79	6.8	5306400	92	3.6
BANKBARODA	1142400	71	1.2	1429400	56	-38.9
BANKINDIA	2371200	86	-6.5	2236300	78	-0.5
BATAINDIA	222600	63	13.6	214200	80	10.0
BEL	19872	38	-8.8	23736	62	-8.7
BEML	52500	78	6.6	73250	86	7.0
BHARATFORG	4004000	95	0.0	3952000	82	-2.3
BHARTIARTL	7220000	75	-6.2	4712000	68	-2.3
BHEL	2507100	76	-20.3	2776875	77	-8.6
BHUSANSTL	32000	38	-14.9	33250	60	15.7
BINDALAGRO	2227500	69	12.0	2846250	85	19.2
BIOCON	129600	53	-4.6	199800	87	9.8

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST	(%)	Cost	INTEREST	(%)	Cost
	DAY 0	(%)	(%)	DAY 0	(%)	(%)
BIRLACORPN	255000	66	-5.9	272850	92	-12.6
BOMDYEING	288000	80	5.0	290400	74	-1.3
BONGAIREFN	1566000	75	13.0	1719000	68	13.8
BOSCHLTD	2300	50	10.4	4800	80	16.4
BPCL	781000	74	2.2	913000	64	-3.5
BRFL	692300	72	-0.7	1141950	57	-3.3
BRIGADE	313500	89	12.1	410850	95	23.2
CAIRN	6532500	70	2.8	4536250	70	0.8
CANBK	422400	65	-1.2	788000	63	3.3
CENTRALBK	1464000	82	13.8	1576000	95	10.1
CENTURYTEX	2745824	92	7.0	1828500	93	3.6
CESC	144100	66	6.4	128150	76	6.3
CHAMBLFERT	7893600	67	8.9	8242050	74	5.3
CHENNPETRO	468000	73	11.2	511200	79	10.7
CIPLA	1463750	67	-2.7	1366250	66	2.0
CMC	0	0	0.0	2200	28	12.4
COLPAL	87450	85	0.0	22000	57	-15.3
CONCOR	0	0	10.7	0	0	-54.1
COREPROTEC	930000	69	11.3	1098000	78	12.0
CORPBANK	80400	64	-8.8	78000	66	8.4
CROMPGREAV	196000	49	-28.8	273500	78	5.8
CUMMINSIND	76000	57	-0.8	286900	95	-21.0
DABUR	332100	68	4.3	351000	87	-1.5
DCB	4704000	82	11.2	4732000	77	14.2
DCHL	1149200	76	6.3	1050600	85	11.8
DENABANK	2016000	87	10.8	2850750	82	5.7
DISHTV	1689200	55	-2.6	1720100	62	6.5
DIVISLAB	239940	72	-2.2	363785	68	-3.4
DLF	20246400	72	-113.9	14374800	82	-25.4
DRREDDY	764800	86	1.3	398400	76	-10.9
EDELWEISS	72000	73	-28.1	144000	68	-59.7
EDUCOMP	694200	62	-102.4	708600	74	-105.4
EKC	308000	65	7.0	40000	35	-33.6
ESCORTS	489600	64	13.4	676800	83	7.4
ESSAROIL	3885824	84	-11.8	4601708	81	-50.2
EVERONN	31200	74	13.4	16800	84	4.0
FEDERALBNK	367632	85	11.3	535279	87	6.2
FINANTECH	93000	89	9.3	92100	65	6.2
FSL	3724000	78	9.4	3268000	81	13.3
GAIL	1953000	55	1.0	3623625	62	-22.6
GDL	670000	73	11.4	210000	85	13.9
GESHIP	933600	73	6.1	448800	57	-20.4
GITANJALI	700000	48	-5.1	1063500	93	13.4
GLAXO	6600	71	-39.4	1200	50	7.1
GMRINFRA	15785000	85	-68.8	14732500	84	-107.4
GNFC	1067900	81	10.7	823050	80	13.4
GRASIM	493152	76	-13.0	405064	78	-0.6
GSPL	744200	67	11.9	1622600	70	9.3
GTL	3300000	87	8.8	4909500	97	-2.0

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
GTLINFRA	5606600	86	6.8	3909100	77	6.5
GTOFFSHORE	119000	82	5.2	230750	75	4.9
GUJALKALI	1237600	74	12.0	1176000	76	13.7
GVKPIL	10982000	74	10.2	7866000	72	7.1
HAVELLS	26400	65	26.3	28400	80	15.4
HCC	7954800	93	9.0	5930400	87	3.0
HCL-INSYS	153000	77	3.2	11900	50	-3.9
HCLTECH	1547000	71	7.2	1315600	52	3.6
HDFC	2179350	84	3.6	1114725	72	-2.2
HDFCBANK	4374400	71	-13.9	2750800	80	-3.8
HDIL	4182696	70	4.3	3401472	82	-11.9
HEROHONDA	2734000	88	-15.2	2964000	84	-17.2
HINDALCO	17315596	77	6.8	16937411	77	-9.9
HINDOILEXP	672000	77	14.1	705600	80	9.6
HINDPETRO	1608100	79	4.0	1796600	80	5.2
HINDUNILVR	9960000	80	1.8	8985000	80	-3.0
HINDZINC	75000	80	1.6	43500	60	3.0
HOTELEELA	1410000	73	18.4	1983750	88	14.8
IBN18	0	0	0.0	6128750	99	-10.3
IBREALEST	3512600	81	3.5	2566850	77	0.0
ICICIBANK	16234400	85	4.0	12778500	84	-14.6
ICSA	235200	83	12.1	122400	79	9.3
IDBI	4209600	84	4.1	3457200	82	3.4
IDEA	22917600	90	5.4	14666400	77	1.4
IDFC	12130400	88	6.3	12171700	86	5.8
IFCI	21906400	81	7.1	21740920	87	7.0
INDHOTEL	1868616	85	9.1	1524897	62	3.3
INDIACEM	4245600	87	-5.9	4026650	93	1.3
INDIAINFO	1055000	67	5.0	1788750	74	-1.5
INDIANB	479600	83	-19.4	180400	76	-1.6
INDUSINDBK	800800	77	8.7	766150	88	12.0
INFOSYSTCH	5517600	85	-3.7	6799600	80	-6.9
IOB	2242000	71	2.9	1882100	90	9.6
IOC	417000	85	-4.6	436800	85	1.1
IRB	22000	6	27.7	12100	69	2.9
ISPATIND	12823500	75	12.8	13192850	80	6.4
ITC	8320500	73	3.9	8004375	65	-1.5
IVRCLINFRA	2282000	80	5.1	2390000	73	-1.2
IVRPRIME	0	0	0.0	47200	63	20.6
J&KBANK	1200	100	255.4	0	0	-101.7
JETAIRWAYS	792000	81	6.4	779600	77	5.8
JINDALSAW	99000	81	9.3	97000	47	6.5
JINDALSTEL	1168640	68	-1.9	908320	92	-10.1
JPASSOCIAT	11673000	87	4.8	12654750	82	0.0
JPHYDRO	4937500	80	11.9	5300000	82	8.7
JSL	2976000	84	6.7	2958000	88	-31.5
JSWSTEEL	2027850	91	5.3	1298825	75	-14.8
KESORAMIND	866000	96	16.3	869500	92	9.0
KOTAKBANK	2013000	90	2.3	1727550	88	-4.7

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
KSK	6800	21	-31.2	5100	30	12.7
KSOILS	8230500	53	-31.2	8330800	82	1.5
KTKBANK	235000	72	7.3	327500	53	-2.7
LAXMIMACH	118000	91	4.7	131600	98	3.2
LICHSGFIN	511700	72	2.2	590750	82	-25.7
LITL	341700	69	7.3	321725	74	1.2
LT	6462000	81	-3.0	5823700	85	-7.4
LUPIN	272300	82	-3.3	313600	80	0.9
M&M	2337504	87	-16.4	1544712	76	-7.5
MAHLIFE	61600	68	10.6	11200	78	1.5
MAHSEAMLES	340800	69	-7.0	247200	75	-4.2
MARUTI	5420800	75	-24.2	3583400	86	-19.6
MATRIXLABS	10000	57	31.6	32500	68	15.1
MCDOWELL-N	1388250	79	2.2	845125	80	-1.2
MINDTREE	3600	67	10.2	4200	23	-16.1
MLL	2685200	81	14.9	1719900	80	9.5
MONNETISPA	3600	50	108.1	0	0	-50.0
MOSERBAER	702900	70	11.6	741675	81	-10.4
MPHASIS	1147200	91	7.2	972000	98	3.5
MRF	0	0	-31.1	100	13	-1.8
MRPL	1753300	89	1.7	1715475	83	1.8
MTNL	4080000	87	7.1	4380800	83	-21.5
NAGARCONST	1296000	84	8.8	1790000	80	-16.2
NAGARFERT	10017000	80	12.6	11224500	82	8.5
NATIONALUM	2113700	78	-124.5	1921650	62	-128.7
NBVENTURES	153600	58	-12.7	162400	82	18.6
NDTV	518100	86	15.9	388300	86	10.8
NETWORK18	466000	88	17.4	455000	93	-1.5
NEYVELILIG	1162300	67	8.8	1280300	65	5.2
NIITLTD	2131500	69	18.2	1302100	72	12.2
NIITTECH	350400	83	20.5	438000	86	7.4
NOIDATOLL	688800	77	14.9	647800	73	11.5
NTPC	20967375	66	-31.8	24722750	67	-39.1
OFSS	246000	90	6.4	266550	92	4.3
ONGC	2145150	45	-12.7	3518775	63	-4.2
OPTOCIRCUI	261120	72	3.8	161160	81	8.2
ORBITCORP	672000	91	15.5	609750	79	24.7
ORCHIDCHEM	558600	85	-12.9	640500	64	10.8
ORIENTBANK	1768800	80	7.1	1960800	81	-48.8
PANTALOONR	1599700	88	-13.6	1323450	80	-71.5
PARSVNATH	364000	68	-12.9	668500	74	-27.5
PATELENG	86000	88	10.9	39500	81	13.1
PATNI	179400	76	11.1	134550	92	4.3
PENINLAND	396000	69	13.2	286000	78	-15.5
PETRONET	2789600	86	7.7	2844600	82	8.9
PFC	410400	73	0.0	217200	55	-17.2
PIRHEALTH	135000	79	1.3	0	0	12.5
PNB	3249000	79	5.2	2379000	83	5.0
POLARIS	1635200	77	9.0	2486400	73	-43.2



SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
POWERGRID	14452900	78	-29.5	14678125	68	-74.2
PRAJIND	4738800	86	10.3	5889400	87	-32.6
PRISMCEM	133200	38	10.0	227550	45	28.1
PTC	28200	46	8.1	21150	28	10.6
PUNJLLOYD	8338500	78	7.1	8350500	77	4.2
PURVA	14000	37	-106.0	40000	62	-26.5
RAJESHEXPO	1772100	89	11.0	1689600	83	8.0
RANBAXY	5561600	82	6.5	3027200	70	0.9
RCOM	14460600	81	1.6	14124250	81	-5.6
RECLTD	616200	81	0.8	581100	81	-0.8
RELCAPITAL	5435544	84	-3.9	4245294	81	-0.7
RELIANCE	6184200	77	0.7	6449100	71	-8.4
RELINFRA	3225336	79	1.3	2757240	76	-3.5
RENUKA	6035000	66	0.0	6450000	71	-4.4
RIIL	39200	72	15.4	50800	89	6.6
RNRL	15190848	84	4.6	16238616	79	6.6
ROLTA	1535400	78	1.5	1565100	76	-13.9
RPL	22981000	80	-3.4	24930700	79	0.8
RPOWER	13598000	84	-35.4	11875000	79	-33.7
SAIL	10783800	74	-1.7	9985950	62	-16.4
SBIN	4786584	77	-8.3	3702864	79	-2.7
SCI	571200	76	3.5	486000	81	8.6
SESAGOA	5022000	74	-2.4	5899500	85	-11.2
SIEMENS	845248	68	-0.9	982864	74	-8.3
SINTEX	1201200	94	7.6	987000	97	9.2
SKUMARSYNF	2131800	79	12.0	1155200	89	10.4
SOBHA	0	0	0.0	113400	70	-1.5
SREINTFIN	217000	64	13.2	80500	61	3.8
SRF	1059000	77	8.9	1024500	90	11.8
STAR	761600	93	14.9	204000	80	0.0
STER	6795132	84	-3.1	4863552	77	-23.5
STERLINBIO	2153750	57	-42.1	2756250	57	-62.3
STRTECH	207900	51	34.8	342300	64	10.0
SUNPHARMA	550800	77	5.2	465075	68	2.0
SUNTV	90000	70	6.3	103000	75	-11.6
SUZLON	28182000	74	6.4	33490000	83	1.5
SYNDIBANK	2777800	89	-8.0	6311800	91	-1.1
TATACHEM	596700	77	7.1	364500	75	6.3
TATACOMM	997500	76	-18.8	1261575	75	-23.7
TATAMOTORS	9397600	83	-13.5	6205425	75	-77.6
TATAPOWER	1063200	75	-1.2	867600	74	-1.6
TATASTEEL	9493464	77	-9.2	8561766	81	-7.8
TATATEA	56650	56	-1.1	58025	74	-13.5
TCS	3291500	70	0.5	2880000	67	1.5
TECHM	88800	80	6.8	84600	58	7.6
THERMAX	12600	47	27.3	29700	68	6.6
TITAN	298700	85	-2.4	319918	79	-28.7
TORNTPOWER	40800	53	14.5	127500	71	9.2
TRIVENI	1963500	86	11.5	1509200	88	8.0

SYMBOL	26-February-09			29-January-09		
	OPEN	Rollover	Rollover	OPEN	Rollover	Rollover
	INTEREST DAY 0	(%)	Cost (%)	INTEREST DAY 0	(%)	Cost (%)
TTML	31255950	73	-158.1	23533400	78	2.9
TULIP	11000	94	29.8	250	33	0.5
TV-18	819400	73	12.6	1244400	96	9.6
TVSMOTOR	3764200	93	13.9	3599000	93	7.9
UCOBANK	1900000	87	7.7	2260000	94	9.5
ULTRACEMCO	1303200	90	-8.1	1288800	88	-3.0
UNIONBANK	2706900	88	5.8	2259600	78	1.3
UNIPHOS	28000	48	11.2	67200	83	5.6
UNITECH	33588000	65	-18.0	32717700	58	-25.0
UTVSOF	25200	73	10.6	26100	69	4.9
VIJAYABANK	3008400	88	8.1	2132100	84	9.0
VOLTAMP	8000	52	11.6	2750	31	30.4
VOLTAS	3294000	92	10.8	3807000	89	3.1
WALCHANNAG	5600	30	-21.6	21700	34	28.0
WELGUJ	4089600	86	9.3	2991200	96	5.2
WIPRO	2431200	65	0.3	2889600	62	2.0
WOCKPHARMA	352800	86	10.4	310200	89	11.5
WWIL	0	0	0.0	2901150	84	13.6
YESBANK	994400	66	7.5	1089000	83	5.4
ZEEL	2178400	86	5.2	1452500	70	1.2
	826862307		2.9	793699531		-3.7

**\*Rollover cost indicate cost of carry (CoC).**

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