

Friday, Dec 27th, 2019

The NIFTY Nov rollover stands at 70.44% BANKNIFTY Nov rollover stands at 78.46%, NIFTYIT Nov rollover stands at 91.84%.

Highest rollover was observed in stocks like UPL (99.46), AUROPHARMA (99.45%), DRREDDY (99.41%) and BRITANNIA (99.38%) while lowest rollovers were seen in POWERGRID (51.59%), INFY (55.98%), NTPC (64.26%) and RECLTD (72.38%).

Symbol	Total OI	Dec OI	Jan OI	Feb OI	Rollover Dec 2019 (%)	Rollover Nov 2019 (%)
NIFTY	17406975	5145525	11326650	934800	70.44	79.64
BANKNIFTY	1605280	345720	1233460	26100	78.46	70.56
NIFTYIT	4900	400	4500	0	91.84	92.50

Symbol	Total OI	Dec OI	Jan OI	Feb OI	Rollover Dec 2019 (%)	Rollover Nov 2019 (%)
ACC	3139600	50800	3084000	4800	98.38	99.03
ADANIEN	28292000	308000	27884000	100000	98.91	98.11
ADANIPOWER	36735000	385000	36250000	100000	98.95	98.11
ADANIPOWER	75700000	2800000	72680000	220000	96.30	94.68
AMARAJABAT	1536100	122500	1395200	18400	92.03	92.73
AMBUJACEM	18862500	287500	18515000	60000	98.48	98.04
APOLLOHOSP	1901500	54000	1835500	12000	97.16	97.07
APOLLOTYRE	9366000	549000	8685000	132000	94.14	92.77
ASHOKLEY	59384000	2448000	55864000	1072000	95.88	81.85
ASIANPAINT	8841000	241200	8574000	25800	97.27	98.89
AUROPHARMA	15960000	87000	15789000	84000	99.45	94.52
AXISBANK	58597200	1761600	56734800	100800	96.99	98.97
BAJAJ-AUTO	2373750	55250	2314500	4000	97.67	99.02
BAJAJFINSV	1447500	13500	1430250	3750	99.07	97.89
BAJFINANCE	7720750	178000	7521500	21250	97.69	95.50
BALKRISIND	1806400	51200	1747200	8000	97.17	97.58
BANKBARODA	75380400	1152000	73288800	939600	98.47	97.27
BATAINDIA	1865050	67650	1774850	22550	96.37	94.53
BEL	27450000	1680000	24822000	948000	93.88	94.97
BERGEPAIN	9812000	475200	9290600	46200	95.16	97.42
BHARATFORG	8268100	201600	8041800	24700	97.56	96.20
BHARTIARTL	42247224	2256369	39824265	166590	94.66	96.57
BHEL	78229700	3682500	69076800	5470400	95.29	77.69
BIOCON	10652600	293400	10246500	112700	97.25	78.33
BOSCHLTD	149730	20610	128920	200	86.24	91.97
BPCL	34203600	3250800	30022200	930600	90.50	98.66
BRITANNIA	2030000	12600	2015400	2000	99.38	96.12
CADILAH	7574800	187200	7330400	57200	97.53	91.36
CANBK	11530000	272000	11115000	143000	97.64	92.49
CASTROLIND	6308700	384200	5924500	0	93.91	93.33
CENTURYTEX	3510600	38400	3470400	1800	98.91	97.63
CESC	1114400	14400	1088000	12000	98.71	93.36
CHOLAFIN	3932500	162500	3730000	40000	95.87	82.91
CIPLA	14450150	925000	13488350	36800	93.60	94.88
COALINDIA	15300600	1795200	12503700	1001700	88.27	57.65
COLPAL	2264500	60900	2198700	4900	97.31	80.52
CONCOR	6039432	626763	5329830	82839	89.62	99.05
CUMMINSIND	1554400	59500	1468800	26100	96.17	96.43
DABUR	13205000	403750	12793750	7500	96.94	90.23

DISHTV	101243000	6230000	95013000	0	93.85	98.00
DIVISLAB	2353600	82800	2257200	13600	96.48	91.98
DLF	34935500	803600	33960300	171600	97.70	96.42
DRREDDY	2987250	17750	2966500	3000	99.41	93.06
EICHERMOT	294430	16600	276000	1830	94.36	84.51
EQUITAS	17678200	1616000	15807400	254800	90.86	96.94
ESCORTS	5815700	360800	5416400	38500	93.80	98.50
EXIDEIND	12547100	938400	11492700	116000	92.52	97.67
FEDERALBNK	58618000	1813000	55909000	896000	96.91	96.36
GAIL	65640204	11308080	52758594	1573530	82.77	95.27
GLENMARK	5186400	194000	4956000	36400	96.26	98.16
GMRINFRA	161505000	6975000	153855000	675000	95.68	96.42
GODREJCP	4148800	131200	4001600	16000	96.84	98.95
GRASIM	23609250	160500	23430750	18000	99.32	98.20
HAVELLS	5584000	207000	5362000	15000	96.29	97.84
HCLTECH	23220400	334600	22864800	21000	98.56	97.55
HDFC	32153500	602250	31500000	51250	98.13	98.32
HDFCBANK	31732500	627500	31023000	82000	98.02	98.52
HEROMOTOCO	3934000	148000	3715200	70800	96.24	98.00
HEXAWARE	145500	145500	0	0	0.00	94.23
HINDALCO	40705000	3741500	36809500	154000	90.81	97.93
HINDPETRO	23660700	5630100	17495100	535500	76.20	98.39
HINDUNILVR	10776600	729300	10023600	23700	93.23	96.36
IBULHSGFIN	22505200	505600	21453600	546000	97.75	92.32
ICICIBANK	102630000	1427250	100775125	427625	98.61	96.22
ICICIPRULI	10914000	664500	10210500	39000	93.91	95.85
IDEA	520450000	134036000	378574000	7840000	74.25	85.76
IDFCFIRSTB	201396000	6480000	185040000	9876000	96.78	97.08
IGL	7947500	382250	7515750	49500	95.19	93.03
INDIGO	4377600	1007400	3339000	31200	76.99	96.45
INDUSINDBK	10308800	226000	10055600	27200	97.81	95.71
INFRATEL	13592000	1184000	12352000	56000	91.29	90.33
INFY	43502400	19150800	24201600	150000	55.98	95.21
IOC	30275500	2467500	26704000	1104000	91.85	75.14
ITC	127305600	3184800	122932800	1188000	97.50	96.51
JINDALSTEL	25969600	1449600	24320000	200000	94.42	94.51
JSWSTEEL	51854900	1064000	50701200	89700	97.95	99.07
JUBLFOOD	1941500	112000	1819000	10500	94.23	97.11
JUSTDIAL	2413600	327600	2079000	7000	86.43	89.27
KOTAKBANK	8804400	233600	8532800	38000	97.35	97.36
L&TFH	28255900	1633500	25418400	1204000	94.22	93.36
LICHSGFIN	11069900	312400	10635300	122200	97.18	92.91
LT	21214875	624000	20366250	224625	97.06	97.10
LUPIN	7575400	165900	7368900	40600	97.81	96.21
M&M	24013000	836000	23077000	100000	96.52	97.90
M&MFIN	13909900	287500	13588800	33600	97.93	98.09
MANAPPURAM	17586000	630000	16770000	186000	96.42	96.27
MARICO	12981800	163800	12699700	118300	98.74	97.78
MARUTI	3191725	160125	3014900	16700	94.98	96.81
MCDOWELL-N	12940000	171250	12752500	16250	98.68	98.81
MFSL	9365500	199200	9161100	5200	97.87	96.45
MGL	1864200	181200	1665600	17400	90.28	98.69
MINDTREE	1118400	76800	1035200	6400	93.13	98.64
MOTHERSUMI	30625300	795300	29590000	240000	97.40	89.96

MRF	15740	110	15600	30	99.30	98.93
MUTHOOTFIN	3822000	106500	3681000	34500	97.21	96.27
NATIONALUM	52981200	8100000	41780700	3100500	84.71	84.85
NBCC	41301700	1776500	39525200	0	95.70	97.65
NCC	46419000	2832000	42912000	675000	93.90	96.45
NESTLEIND	447150	11950	434800	400	97.33	92.06
NIITTECH	644250	66000	575250	3000	89.76	83.65
NMDC	26070000	5592000	20256000	222000	78.55	97.50
NTPC	53606400	19161600	33249600	1195200	64.26	97.29
OIL	5921058	1169256	4670226	81576	80.25	58.46
ONGC	37756600	4747500	31438800	1570300	87.43	82.71
PAGEIND	127050	11725	114450	875	90.77	84.54
PEL	3887344	298074	3575680	13590	92.33	95.03
PETRONET	18963000	330000	18597000	36000	98.26	97.99
PFC	22977200	1643000	21160600	173600	92.85	83.83
PIDILITIND	2987500	36000	2944500	7000	98.79	98.93
PNB	107351800	2639000	101816100	2896700	97.54	96.82
POWERGRID	27736000	13428000	13996000	312000	51.59	93.02
PVR	947200	82000	860800	4400	91.34	98.37
RAMCOCEM	1039200	59200	978400	1600	94.30	92.61
RBLBANK	16416600	1167600	15097500	151500	92.89	97.19
RECLTD	22638000	6252000	16140000	246000	72.38	91.68
RELIANCE	54683500	689000	53697500	297000	98.74	97.15
SAIL	92780300	2364000	88767800	1648500	97.45	96.18
SBIN	107169000	3030000	103299000	840000	97.17	95.83
SHREECEM	139250	11350	127800	100	91.85	85.43
SIEMENS	2442550	163350	2270950	8250	93.31	93.89
SRF	767750	26750	733000	8000	96.52	91.18
SRTRANSFIN	4005600	146400	3844800	14400	96.35	95.31
SUNPHARMA	65168850	1035100	63926250	207500	98.41	98.18
SUNTV	3951000	315000	3580800	55200	92.03	94.73
TATACHEM	2841300	44100	2776500	20700	98.45	97.04
TATAELXSI	268800	268800	0	0	0.00	97.71
TATAGLOBAL	10851300	288900	10513800	48600	97.34	96.36
TATAMOTORS	66931400	2913000	62810100	1208300	95.65	96.41
TATAMTRDVR	38341600	3078000	35263600	0	91.97	95.90
TATAPOWER	74331000	3816000	70272000	243000	94.87	94.93
TATASTEEL	25728771	1709271	23760000	259500	93.36	94.51
TCS	16493000	821500	15624750	46750	95.02	91.54
TECHM	16000800	594000	15367200	39600	96.29	96.79
TITAN	10361250	420000	9903750	37500	95.95	92.56
TORNTPHARM	283500	17000	265500	1000	94.00	98.79
TORNTPOWER	3624000	87000	3525000	12000	97.60	99.15
TVSMOTOR	5724800	548900	5147550	28350	90.41	85.17
UBL	1511300	49700	1454600	7000	96.71	98.15
UJJIVAN	8270100	740800	7463000	66300	91.04	93.29
ULTRACEMCO	2513400	36800	2474600	2000	98.54	97.44
UNIONBANK	4137000	4137000	0	0	0.00	94.70
UPL	13570200	73800	13481100	15300	99.46	99.15
VEDL	79736000	2400000	76569500	766500	96.99	98.01
VOLTAS	3468000	174000	3278000	16000	94.98	93.53
WIPRO	21910400	3699200	18169600	41600	83.12	98.65
YESBANK	248800200	7055400	226943200	14801600	97.16	97.30
ZEEL	30103200	2454400	27550200	98600	91.85	61.88

Source: NSE

*Rollover calculated using the formula: - $\frac{(\text{Next month OI} + \text{Far month OI})}{\text{Total Future OI of all three month}} \times \%$

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