

Friday, Jan 01st, 2021

The NIFTY Dec rollover stands at 75.94% and BANKNIFTY Dec rollover stands at 78.13%.

Highest rollover was observed in stocks like BHARTIARTL (98.83), GRASIM (98.80%), EICHERMOT (98.79%) and PETRONET (98.66%) while lowest rollovers were seen in PNB (44.02%), SIEMENS (62.15%), COALINDIA (76.86%) and ADANI PORTS (77.56%).

Symbol	Total OI	Dec OI	Jan OI	Feb OI	Rollover Dec 2020 (%)	Rollover Nov 2020 (%)
NIFTY	16758375	4031250	11800650	926475	75.94	78.68
BANKNIFTY	1879375	410950	1413425	55000	78.13	79.35

Symbol	Total OI	Dec OI	Jan OI	Feb OI	Rollover Dec 2020 (%)	Rollover Nov 2020 (%)
ACC	3453500	105000	3317000	31500	96.96	95.55
ADANI ENT	18930000	332000	18524000	74000	98.25	97.59
ADANI PORTS	51277500	11507500	39717500	52500	77.56	98.45
AMARAJABAT	1479000	112000	1357000	10000	92.43	92.70
AMBUJACEM	19644000	504000	18945000	195000	97.43	96.74
APOLLOHOSP	2007500	190500	1803500	13500	90.51	91.20
APOLLOTYRE	11335000	750000	10305000	280000	93.38	89.62
ASHOKLEY	44721000	2934000	41067000	720000	93.44	90.70
ASIANPAINT	5374500	358800	4965600	50100	93.32	98.30
AUROPHARMA	10292100	159900	10101650	30550	98.45	98.49
AXISBANK	48847200	3268800	45426000	152400	93.31	94.40
BAJAJ-AUTO	1675500	65250	1604500	5750	96.11	97.15
BAJAJFINSV	927375	145250	773500	8625	84.34	88.70
BAJFINANCE	5656750	506250	5093750	56750	91.05	91.55
BALKRISIND	1901200	32000	1842000	27200	98.32	90.39
BANDHANBNK	11845800	810000	10899000	136800	93.16	88.53
BANKBARODA	60210700	5887600	50251500	4071600	90.22	94.74
BATAINDIA	1120900	56650	1037300	26950	94.95	87.29
BEL	32452000	1216000	30042800	1193200	96.25	93.38
BERGEPAIN T	2313300	199100	2096600	17600	91.39	80.89
BHARATFORG	5835000	147000	5623500	64500	97.48	94.92
BHARTIARTL	99835536	1171683	97460703	1203150	98.83	98.05
BHEL	106869000	3906000	98679000	4284000	96.35	95.59
BIOCON	10934200	411700	10389100	133400	96.23	97.68
BOSCHLTD	150450	8200	140500	1750	94.55	97.19
BPCL	27491400	2529000	24309000	653400	90.80	91.49
BRITANNIA	2265800	45800	2199400	20600	97.98	97.60
CADILAH C	9719600	341000	9257600	121000	96.49	96.24
CANBK	47526400	9100000	38161800	264600	80.85	89.70
CHOLAFIN	4970000	570000	4352500	47500	88.53	86.39
CIPLA	16255200	679900	15458300	117000	95.82	95.68
COALINDIA	35867900	8299100	26229000	1339800	76.86	90.44
COFORGE	364500	31125	330375	3000	91.46	89.82
COLPAL	2726500	213500	2503200	9800	92.17	90.54
CONCOR	11177013	218820	10869102	89091	98.04	95.99
CUMMINSIND	1809600	86400	1603200	120000	95.23	92.60
DABUR	15823750	545000	15210000	68750	96.56	96.64
DIVISLAB	2725800	236200	2472400	17200	91.33	95.72
DLF	30105900	3692700	26208600	204600	87.73	96.18

DRREDDY	2613375	89000	2488250	36125	96.59	98.50
EICHERMOT	2451400	29750	2402750	18900	98.79	95.40
ESCORTS	3551350	125400	3383600	42350	96.47	85.57
EXIDEIND	13158000	324000	12729600	104400	97.54	96.59
FEDERALBNK	90830500	2150500	87360000	1320000	97.63	94.96
GAIL	30561000	3885700	26175100	500200	87.29	80.33
GLENMARK	5494700	147200	5303800	43700	97.32	95.84
GMRINFRA	151222500	2835000	147915000	472500	98.13	95.73
GODREJCP	5570000	79000	5459000	32000	98.58	95.80
GODREJPROP	1250600	141700	1038700	70200	88.67	87.57
GRASIM	18563950	222300	18307450	34200	98.80	98.45
HAVELLS	3733000	420000	3283000	30000	88.75	82.72
HCLTECH	19287100	592200	18570300	124600	96.93	98.62
HDFC	20815200	2010900	18769500	34800	90.34	96.85
HDFCBANK	27631450	1837000	25531000	263450	93.35	94.38
HDFCLIFE	12227600	1558700	10566600	102300	87.25	94.97
HEROMOTOCO	3567600	81300	3419700	66600	97.72	97.63
HINDALCO	30044100	3087400	26556800	399900	89.72	92.19
HINDPETRO	28158300	864000	26973000	321300	96.93	92.81
HINDUNILVR	5572500	324600	5219100	28800	94.17	98.52
IBULHSGFIN	32419800	1091200	31006200	322400	96.63	88.60
ICICIBANK	84515750	6294750	77918500	302500	92.55	96.58
ICICIGI	566950	11900	551650	3400	97.90	92.81
ICICIPRULI	4269000	214500	4039500	15000	94.98	89.17
IDEA	992530000	75110000	910070000	7350000	92.43	96.10
IDFCFIRSTB	133380000	4332000	124279000	4769000	96.75	95.74
IGL	7576250	196625	7335625	44000	97.40	94.46
INDIGO	3324000	412500	2884500	27000	87.59	92.24
INDUSINDBK	16724200	760000	15828300	135900	95.46	93.09
INFRATEL	12852000	2884000	9889600	78400	77.56	88.47
INFY	36231600	1522800	34492200	216600	95.80	96.73
IOC	51761700	5449200	43693000	2619500	89.47	89.17
ITC	93536000	4252800	87110400	2172800	95.45	94.08
JINDALSTEL	25120000	755000	24325000	40000	96.99	94.38
JSWSTEEL	35105400	1539000	33471900	94500	95.62	97.76
JUBLFOOD	1562000	118750	1430750	12500	92.40	94.72
KOTAKBANK	19032400	712000	18272000	48400	96.26	93.11
L&TFH	22822000	2835600	19588000	398400	87.58	78.60
LICHSGFIN	7056000	420000	6490000	146000	94.05	94.96
LT	14625950	639650	13827025	159275	95.63	95.59
LUPIN	8120900	351050	7672950	96900	95.68	95.46
M&M	12415200	1493800	10876600	44800	87.97	94.05
M&MFIN	13808136	668136	12996000	144000	95.16	92.84
MANAPPURAM	17826000	714000	16920000	192000	95.99	97.31
MARICO	9628000	466000	9104000	58000	95.16	93.74
MARUTI	2517900	132200	2366400	19300	94.75	98.85
MCDOWELL-N	11012500	180000	10782500	50000	98.37	97.74
MFSL	7475000	282100	7178600	14300	96.23	96.21
MGL	1404000	128400	1233600	42000	90.85	94.21
MINDTREE	1420800	181600	1221600	17600	87.22	93.28
MOTHERSUMI	23737000	2338000	21147000	252000	90.15	90.60
MRF	48840	4780	43790	270	90.21	95.46
MUTHOOTFIN	4454250	219750	4185000	49500	95.07	96.75
NATIONALUM	58565000	2771000	52343000	3451000	95.27	68.60

NAUKRI	772000	84250	683750	4000	89.09	96.45
NESTLEIND	292500	5800	284100	2600	98.02	69.54
NMDC	40092800	5755300	33861800	475700	85.65	92.95
NTPC	58105800	7318800	49362000	1425000	87.40	93.64
ONGC	56179200	6098400	49010500	1070300	89.14	85.15
PAGEIND	73710	7590	65640	480	89.70	94.59
PEL	4293300	60500	4217950	14850	98.59	94.82
PETRONET	15663000	210000	15267000	186000	98.66	92.11
PFC	28048800	4172600	23628200	248000	85.12	67.85
PIDILITIND	3068000	326500	2725000	16500	89.36	97.68
PNB	82150000	45990000	34288000	1872000	44.02	94.92
POWERGRID	18064000	1188000	16756000	120000	93.42	85.44
PVR	1663002	131054	1436303	95645	92.12	75.76
RAMCOCEM	1578450	47600	1505350	25500	96.98	96.53
RBLBANK	15850900	582400	14827700	440800	96.33	93.45
RECLTD	15174000	954000	14082000	138000	93.71	93.26
RELIANCE	33240990	1236240	31514250	490500	96.28	95.91
SAIL	104120000	10621000	91922000	1577000	89.80	84.45
SBILIFE	6228750	459750	5730750	38250	92.62	96.63
SBIN	76644000	12372000	63312000	960000	83.86	90.39
SHREECEM	157850	2250	155550	50	98.57	98.42
SIEMENS	1396450	528550	858550	9350	62.15	89.82
SRF	327500	21000	304000	2500	93.59	92.34
SRTRANSFIN	4560585	370185	4176800	13600	91.88	92.04
SUNPHARMA	46151000	1320200	44630600	200200	97.14	97.87
SUNTV	10663500	652500	9900000	111000	93.88	96.03
TATACHEM	7394000	650000	6610000	134000	91.21	88.33
TATACONSUM	12791250	535950	12186450	68850	95.81	96.08
TATAMOTORS	71951100	2331300	68542500	1077300	96.76	75.61
TATAPOWER	95580000	7371000	87345000	864000	92.29	97.38
TATASTEEL	39525000	1293700	37984800	246500	96.73	95.98
TCS	6118200	211200	5829900	77100	96.55	96.12
TECHM	11836800	1000800	10771200	64800	91.55	95.93
TITAN	5969250	375000	5556000	38250	93.72	95.70
TORNTPHARM	747500	20000	711250	16250	97.32	98.36
TORNTPOWER	3300000	96000	3093000	111000	97.09	96.90
TVSMOTOR	4235000	182000	4011000	42000	95.70	96.25
UBL	1463700	101500	1358000	4200	93.07	87.91
ULTRACEMCO	1389400	63200	1317400	8800	95.45	95.50
UPL	20046000	705900	19117800	222300	96.48	96.97
VEDL	81127000	3844000	76780800	502200	95.26	95.72
VOLTAS	1992000	117000	1854000	21000	94.13	91.10
WIPRO	29011200	2640000	26140800	230400	90.90	91.96
ZEEL	31233000	2133000	28860000	240000	93.17	98.38

Source: NSE

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

Research Analyst Registration No.	Contact	Website	Email Id
INH000002764	SMS: 'Arihant' to 56677	www.arihantcapital.com	research@arihantcapital.com

**Arihant is Forbes Asia's '200 Best under a \$Billion' Company
'Best Emerging Commodities Broker' awarded by UTV Bloomberg**

Disclaimer: This document has been prepared by Arihant Capital Markets Limited (hereinafter called as Arihant) and its subsidiaries and associated companies. This document does not constitute an offer or solicitation for the purchase and sale of any financial instrument by Arihant. Receipt and review of this document constitutes your agreement not to circulate, redistribute, retransmit or disclose to others the contents, opinions, conclusion, or information contained herein. This document has been prepared and issued on the basis of publicly available information, internally developed data and other sources believed to be reliable. Whilst meticulous care has been taken to ensure that the facts stated are accurate and opinions given are fair and reasonable, neither the analyst nor any employee of our company is in any way is responsible for its contents and nor is its accuracy or completeness guaranteed. This document is prepared for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. All recipients of this material should before dealing and or transacting in any of the products referred to in this material make their own investigation, seek appropriate professional advice. The investments discussed in this material may not be suitable for all investors. The recipient alone shall be fully responsible/are liable for any decision taken on the basis of this material. Arihant Capital Markets Ltd (including its affiliates) or its officers, directors, personnel and employees, including persons involved in the preparation or issuance of this material may; (a) from time to time, have positions in, and buy or sell or (b) be engaged in any other transaction and earn brokerage or other compensation in the financial instruments/products discussed herein or act as advisor or lender/borrower in respect of such securities/financial instruments/products or have other potential conflict of interest with respect to any recommendation and related information and opinions. The said persons may have acted upon and/or in a manner contradictory with the information contained here and may have a position or be otherwise interested in the investment referred to in this document before its publication. The user of this report assumes the entire risk of any use made of this data / Report. Arihant especially states that it has no financial liability, whatsoever, to the users of this Report.

Arihant Capital Markets Ltd

#1011, Solitaire Corporate Park, Building No.10, 1st Floor,
Andheri Ghatkopar Link Road, Chakala, Andheri (E), Mumbai-400093
T. 022-42254800. Fax: 022-42254880
www.arihantcapital.com