

Friday, July 31st, 2020

The NIFTY July rollover stands at 77.59% BANKNIFTY July rollover stands at 75.30%.

Highest rollover was observed in stocks like HDFC (98.67), TORENTPHARM (98.55%), ASIANPAINT (98.54%) and MARUTI (98.47%) while lowest rollovers were seen in IDEA (47.74%), POWERGRID (59.60%), GODREJCP (62.69%) and DLF (65.12%).

Symbol	Total OI	Jun OI	Jul OI	Aug OI	Rollover July 2020 (%)	Rollover Jun 2020 (%)
NIFTY	14392575	3224850	10410225	757500	77.59	78.93
BANKNIFTY	1804475	445725	1315700	43050	75.30	80.60

Symbol	Total OI	Jul OI	Aug OI	Sep OI	Rollover July 2020 (%)	Rollover Jun 2020(%)
ACC	2571000	128000	2429000	14000	95.02	98.67
ADANIENT	16156000	624000	15504000	28000	96.14	97.42
ADANIPTS	31912500	787500	31047500	77500	97.53	99.36
AMARAJABAT	1626000	266000	1350000	10000	83.64	97.02
AMBUJACEM	19821000	345000	19431000	45000	98.26	98.93
APOLLOHOSP	1568500	306000	1199500	63000	80.49	95.39
APOLLOTYRE	11440000	540000	10780000	120000	95.28	95.21
ASHOKLEY	42489000	2169000	38979000	1341000	94.90	84.17
ASIANPAINT	5505300	80400	5411700	13200	98.54	97.14
AUROPHARMA	13456300	206700	13193700	55900	98.46	98.96
AXISBANK	56528400	2047200	54224400	256800	96.38	96.40
BAJAJ-AUTO	1568750	127000	1438000	3750	91.90	96.98
BAJAJFINSV	868500	46750	817125	4625	94.62	92.81
BAJFINANCE	6405000	427750	5893500	83750	93.32	91.02
BALKRISIND	2721600	148000	2563200	10400	94.56	74.01
BANDHANBNK	10434600	628200	9718200	88200	93.98	95.73
BANKBARODA	44435800	2394400	41270600	770800	94.61	91.11
BATAINDIA	2492600	216700	2256100	19800	91.31	96.12
BEL	32360800	7820400	23932400	608000	75.83	93.96
BERGEPAIN	4210800	533500	3669600	7700	87.33	98.31
BHARATFORG	5304000	339000	4942500	22500	93.61	96.70
BHARTIARTL	85677237	3154104	81725352	797781	96.32	96.64
BHEL	40173000	1890000	37254000	1029000	95.30	91.02
BIOCON	15748100	393300	15189200	165600	97.50	95.66
BOSCHLTD	102100	2650	99200	250	97.40	99.24
BPCL	23511600	1960200	21349800	201600	91.66	95.82
BRITANNIA	1500000	178800	1315800	5400	88.08	86.55
CADILAH	8514000	173800	8285200	55000	97.96	77.46
CANBK	10235000	495000	9455000	285000	95.16	93.37
CENTURYTEX	2514400	86800	2427600	0	96.55	71.62
CHOLAFIN	6242500	1552500	4635000	55000	75.13	88.24
CIPLA	13756600	946400	12743900	66300	93.12	95.42
COALINDIA	33026200	5350200	27320800	355200	83.80	90.61
COLPAL	3123400	66500	3041500	15400	97.87	97.40
CONCOR	5581473	1498917	4063800	18756	73.14	96.86
CUMMINSIND	1788000	54000	1716000	18000	96.98	96.67
DABUR	12393750	2516250	9831250	46250	79.70	87.96
DIVISLAB	3951600	156400	3789200	6000	96.04	98.81
DLF	31838400	11104500	20255400	478500	65.12	94.10

DRREDDY	3517000	105250	3392000	19750	97.01	97.68
EICHERMOT	285005	16170	267610	1225	94.33	95.30
EQUITAS	11772400	1208400	10564000	0	89.74	80.84
ESCORTS	2462900	449900	1989900	23100	81.73	89.64
EXIDEIND	11070000	201600	10828800	39600	98.18	80.21
FEDERALBNK	50320000	1436500	48475500	408000	97.15	92.13
GAIL	28273500	2220400	25809100	244000	92.15	94.30
GLENMARK	5982300	545100	5342900	94300	90.89	83.06
GMRINFRA	88155000	6525000	81180000	450000	92.60	91.44
GODREJCP	6827000	2547000	4271000	9000	62.69	99.22
GODREJPROP	408200	104650	302250	1300	74.36	82.99
GRASIM	18009150	745750	6277600	10985800	95.86	98.21
HAVELLS	5851000	95000	5733000	23000	98.38	97.41
HCLTECH	18515000	1782200	16654400	78400	90.37	91.70
HDFC	27938400	372900	27514200	51300	98.67	99.14
HDFCBANK	32831150	1660450	30903950	266750	94.94	95.93
HDFCLIFE	11852500	964700	10873500	14300	91.86	71.31
HEROMOTOCO	2327700	354300	1966200	7200	84.78	95.57
HINDALCO	33015400	8471000	22480400	2064000	74.34	94.06
HINDPETRO	25002000	2516400	22399200	86400	89.94	95.62
HINDUNILVR	16062900	798300	15235200	29400	95.03	91.56
IBULHSGFIN	13035500	2290900	10561700	182900	82.43	83.08
ICICIBANK	137093000	4984375	131287750	820875	96.36	97.45
ICICIPRULI	8301000	748500	7543500	9000	90.98	94.24
IDEA	259840000	135800000	123480000	560000	47.74	83.50
IDFCFIRSTB	132297000	5130000	122360000	4807000	96.12	93.50
IGL	9064000	789250	8075375	199375	91.29	89.61
INDIGO	2907500	106000	2725000	76500	96.35	82.71
INDUSINDBK	26685600	588800	26015200	81600	97.79	95.88
INFRATEL	13073200	1248800	11706800	117600	90.45	94.75
INFY	47275200	1980000	45069600	225600	95.81	97.29
IOC	53511600	5722800	47144700	644100	89.31	97.35
ITC	60537600	5216000	54281600	1040000	91.38	86.31
JINDALSTEL	16710000	690000	15915000	105000	95.87	83.26
JSWSTEEL	44312400	2678400	41542200	91800	93.96	98.74
JUBLFOOD	2320500	348000	1966500	6000	85.00	87.00
KOTAKBANK	9136800	525200	8571200	40400	94.25	89.70
L&TFH	28050000	1584400	25404800	1060800	94.35	79.29
LICHSGFIN	8910000	652000	7258000	1000000	92.68	84.72
LT	9986350	367400	9491350	127600	96.32	71.81
LUPIN	9350850	1262250	8055450	33150	86.50	90.76
M&M	15552600	1348200	14137200	67200	91.33	96.36
M&MFIN	22220688	6085548	15329244	805896	72.61	90.37
MANAPPURAM	20646000	1038000	19320000	288000	94.97	91.85
MARICO	11518000	622000	10862000	34000	94.60	99.13
MARUTI	2644400	40500	2575800	28100	98.47	96.57
MCDOWELL-N	17340000	885000	16381250	73750	94.90	98.09
MFSL	1905800	287300	1613300	5200	84.92	90.02
MGL	901200	96600	784800	19800	89.28	93.87
MINDTREE	1338400	89600	1240000	8800	93.31	92.91
MOTHERSUMI	23499000	1995000	21154000	350000	91.51	97.88
MRF	21900	2200	19550	150	89.95	99.10
MUTHOOTFIN	3174000	190500	2964750	18750	94.00	86.13
NATIONALUM	40732000	2567000	37247000	918000	93.70	94.88

NAUKRI	752500	40750	709000	2750	94.58	90.68
NESTLEIND	490900	90250	398350	2300	81.62	99.15
NIITTECH	588750	101250	484125	3375	82.80	92.58
NMDC	35121400	1199300	33647400	274700	96.59	97.14
NTPC	70845300	15538200	52542600	2764500	78.07	97.45
ONGC	53422600	14630000	38376800	415800	72.61	97.82
PAGEIND	110010	17550	92220	240	84.05	80.02
PEL	3291200	81400	3196600	13200	97.53	94.77
PETRONET	14442000	1200000	12501000	741000	91.69	85.39
PFC	53196000	998200	51943600	254200	98.12	97.77
PIDILITIND	3771500	91500	3663500	16500	97.57	98.66
PNB	56742000	2492000	52332000	1918000	95.61	94.08
POWERGRID	23008000	9296000	13544000	168000	59.60	95.06
PVR	1754577	72039	1614976	67562	95.89	88.59
RAMCOCEM	1473050	50150	1417800	5100	96.60	96.51
RBLBANK	16733600	1245400	15171000	317200	92.56	89.63
RECLTD	19938000	792000	18906000	240000	96.03	91.81
RELIANCE	35755515	2026565	33346665	382285	94.33	94.24
SAIL	37734000	3040000	33915000	779000	91.94	90.51
SBILIFE	6812250	497250	6311250	3750	92.70	96.51
SBIN	111381000	8367000	101364000	1650000	92.49	96.54
SHREECEM	165700	9500	155600	600	94.27	98.06
SIEMENS	1946450	55550	1883750	7150	97.15	98.46
SRF	706750	17750	684250	4750	97.49	96.64
SRTRANSFIN	2682674	240787	2405869	36018	91.02	87.78
SUNPHARMA	31340400	960400	30025800	354200	96.94	97.08
SUNTV	4575000	310500	4255500	9000	93.21	98.15
TATACHEM	2888000	122000	2730000	36000	95.78	92.10
TATACONSUM	16667100	1757700	14860800	48600	89.45	97.31
TATAMOTORS	84559500	5141400	78620100	798000	93.92	89.07
TATAPOWER	57348000	1512000	55309500	526500	97.36	83.66
TATASTEEL	16892900	1985600	14737300	170000	88.25	81.98
TCS	10402500	398700	9967200	36600	96.17	57.93
TECHM	12966000	603600	12327600	34800	95.34	98.82
TITAN	6849750	648750	6158250	42750	90.53	96.92
TORNTPHARM	1755500	25500	1728500	1500	98.55	98.37
TORNTPOWER	1542000	123000	1413000	6000	92.02	92.72
TVSMOTOR	5674200	588000	5068000	18200	89.64	94.29
UBL	1500100	390600	1094100	15400	73.96	94.85
UJJIVAN	3592600	451000	3141600	0	87.45	90.32
ULTRACEMCO	2582200	107400	2468600	6200	95.84	93.62
UPL	17166500	1544400	15173600	448500	91.00	87.25
VEDL	114737200	5059200	109107600	570400	95.59	93.50
VOLTAS	3053000	483000	2555000	15000	84.18	89.82
WIPRO	25600000	1753600	23619200	227200	93.15	93.43
ZEEL	34875000	2256000	32211000	408000	93.53	76.18

Source: NSE

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

Research Analyst Registration No.

INH000002764

Contact

SMS: 'Arihant' to 56677

Websitewww.arihantcapital.com**Email Id**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