

Dec 2023 – Jan 2024 28 Dec 2023

OVERVIEW

Index Rollover Activity:

December series has witnessed robust addition in various stocks, with underlying momentum observing resilient upward bias. The both benchmark indices, the Nifty 50 and Nifty Bank index closed on a decisive note, scaling uncharted territories and setting new all-time highs. While the present mood has remained strong, some profit booking may arise in January series, as market participants have become furious towards the sharp up move. Option data reveals concentration in 22500 CE and 21700 PE, offering a wide range for the next series.

The Nifty 50 index closed 8.17% higher, and the Bank Nifty advanced 9.10% from their previous expiry closing. The rollover in the key index stood at 80% compared, to a 3-month average of 79%. Similarly, Bank Nifty Oct rollover is at 81%, which is higher than the 3-month average of 80%.

Sector-wise Rollover Activity:

- ⇒ From the sectoral action, high rollovers were seen in Consumer durables, Realty, and Banking & financial services on expiry day. Derivative stocks like CROMPTON, DABUR and ICICI BANK remain on the radar for the January series.
- ⇒ From the sectoral action, low rollovers were seen in Oil Gas & Consumable Fuels and Telecommunication stocks. ONCG, TATACOMM, stay on alert.

TOP GAINER & LOSERS

Top 5 Expiry Gainer					
Stocks	% Gain	3m Avg Rollover %			
HINDCOPPER	56.4%	93%			
NATIONALUM	39.3%	85%			
SAIL	33.3%	90%			
GMRINFRA	27.8%	92%			
BEL	25.5%	92%			

Source: NSE India, BP Equities Research

Top 5 Expiry Losers						
Stocks	% Loss	3m Avg Rollover %				
BALRAMCHIN	-15.4%	93%				
PIIND	-7.7%	96%				
SYNGENE	-7.0%	96%				
MFSL	-6.8%	97%				
ESCORTS	-6.3%	95%				

3 MONTHS AVERAGE

Top 5 Highest 3m Average							
Stocks Rollover %							
ADANIPORTS	98%						
DABUR	97%						
CROMPTON	97%						
MCDOWELL-N	97%						
SBICARD	97%						

Source: NSE India, BP Equities Research

Top 5 Lowest 3m Average						
Stocks Rollover %						
ONGC	70%					
NIFTY	79%					
NTPC	79%					
BANKNIFTY	80%					
BPCL	83%					



HIGHEST ROLLOVER

Symbol	Closing	Exp % Chng	Dec Rollover %	3m Avg Rollover %	Rollover cost	Sector
CROMPTON	297.45	4.3%	99%	97%	1.01%	Consumer Durables
OBEROIRLTY	1437.85	1.9%	99%	96%	0.95%	Infra - Realty
DABUR	544.25	1.1%	98%	97%	0.85%	Fast Moving Consumer Goods
MANAPPURAM	172.5	5.1%	98%	96%	1.01%	Banking & Financial Services
-						Banking & Financial
ICICIBANK	1004.5	7.6%	98%	96%	0.88%	Services

LOWEST ROLLOVER

Symbol	Closing	Exp % Chng	Dec Rollover %	3m Avg Rollover %	Rollover cost	Sector
ICICIPRULI	528.55	-6.0%	71%	87%	1.02%	Banking & Financial Services
ONGC	207.8	6.9%	73%	70%	0.99%	Oil Gas & Consumable Fuels
RBLBANK	268.75	14.7%	75%	84%	1.28%	Banking & Financial Services
TATACOMM	1810.65	6.4%	77%	88%	-3.56%	Telecommunication
JUBLFOOD	571.2	1.9%	78%	86%	-1.09%	Consumer Services

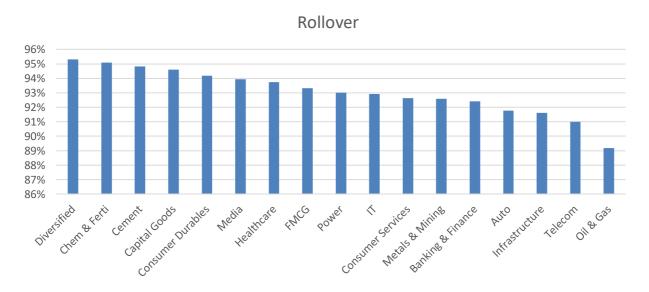
SECTORAL MOVEMENT

Top 5 Highest Rollover							
Sector Rollover %							
Diversified	95%						
Chem & Ferti	95%						
Cement	95%						
Capital Goods	95%						
Consumer Durables	94%						

Source: NSE India, BP Equities Research

Top 5 Lowest Rollover							
Sector Rollover %							
Oil & Gas	89%						
Telecom	91%						
Infrastructure	92%						
Auto	92%						
Banking & Finance	92%						

Source: NSE India, BP Equities Research





INDEX ROLLOVER

Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector
BANKNIFTY	48506.6	9.10%	81%	80%	0.65%	Index
NIFTY	21774.7	8.17%	80%	79%	0.77%	Index

Source: NSE India, BP Equities Research

NIFTY50 SCRIPS

				130 SCRIPS		
Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector
ADANIENT	2813.9	19.3%	94%	91.9%	1.09%	Metals & Mining
ADANIPORTS	1018.15	23.2%	97%	97.6%	0.86%	Logistics Services
APOLLOHOSP	5765.6	4.3%	95%	92.8%	0.76%	Healthcare
ASIANPAINT	3392.25	8.5%	92%	93.6%	0.80%	Consumer Durables
AXISBANK	1108.75	3.4%	93%	94.1%	0.87%	Banking & Financial Services
BAJAJ-AUTO	6719.5	10.1%	87%	87.2%	0.34%	Automobile and Auto Components
BAJAJFINSV	1679.1	0.2%	96%	95.4%	0.85%	Banking & Financial Services
BAJFINANCE	7268.75	2.0%	94%	94.1%	0.67%	Banking & Financial Services
BHARTIARTL	1034.2	2.2%	94%	86.9%	0.77%	Telecommunication
BPCL	465.4	7.0%	87%	83.4%	1.01%	Oil Gas & Consumable Fuels
BRITANNIA	5265.6	8.7%	87%	87.5%	0.66%	Fast Moving Consumer Goods
CIPLA	1261.45	4.3%	94%	94.8%	0.88%	Healthcare
COALINDIA	380.2	11.0%	88%	85.8%	0.83%	Oil Gas & Consumable Fuels
DIVISLAB	3937.8	3.6%	93%	90.9%	0.89%	Healthcare
DRREDDY	5859.35	1.5%	94%	96.2%	0.55%	Healthcare
EICHERMOT	4095.8	4.9%	97%	94.8%	0.73%	Automobile and Auto Components
GRASIM	2137.5	6.5%	94%	96.6%	0.70%	Construction Materials
HCLTECH	1472.65	10.0%	89%	88.7%	0.10%	Information Technology
HDFCBANK	1700.65	9.4%	92%	95.2%	0.10%	•
	648.25					Banking & Financial Services
HDFCLIFE HEROMOTOCO	4164.65	-5.9%	95%	94.7%	0.83%	Banking & Financial Services
		9.2%	90%	88.1%	0.24%	Automobile and Auto Components
HINDALCO	612.45	18.7%	92%	92.6%	1.00%	Metals & Mining
HINDUNILVR	2634.25	3.8%	96%	94.5%	0.85%	Fast Moving Consumer Goods
ICICIBANK	1004.5	7.6%	98%	96.4%	0.88%	Banking & Financial Services
INDUSINDBK	1609.2	9.9%	88%	92.7%	0.76%	Banking & Financial Services
INFY	1558	7.1%	95%	91.6%	1.02%	Information Technology
ITC	464.05	6.6%	94%	94.0%	0.97%	Fast Moving Consumer Goods
JSWSTEEL	878.4	9.5%	98%	92.6%	0.90%	Metals & Mining
KOTAKBANK	1920.75	9.6%	93%	95.3%	0.56%	Banking & Financial Services
LT	3518.1	13.4%	89%	91.2%	0.97%	Infra - Construction
LTIM	6253.95	12.8%	95%	93.1%	0.94%	Information Technology
M&M	1730.5	5.1%	95%	94.5%	0.47%	Automobile and Auto Components
MARUTI	10267.15	-3.0%	91%	89.9%	0.93%	Automobile and Auto Components
NESTLEIND	26244.05	8.3%	90%	91.4%	0.84%	Fast Moving Consumer Goods
NTPC	314.1	20.6%	90%	78.8%	0.89%	Power
ONGC	207.8	6.9%	73%	70.0%	0.99%	Oil Gas & Consumable Fuels
POWERGRID	238.55	14.1%	93%	90.0%	0.84%	Power
RELIANCE	2601.75	9.5%	90%	92.3%	0.81%	Oil Gas & Consumable Fuels
SBILIFE	1432.05	-0.2%	95%	90.6%	0.84%	Banking & Financial Services
SBIN	650.6	15.6%	96%	94.8%	0.83%	Banking & Financial Services
SUNPHARMA	1260.55	3.1%	91%	86.1%	0.71%	Healthcare
TATACONSUM	1037.05	10.3%	87%	90.9%	0.68%	Fast Moving Consumer Goods
TATAMOTORS	752	6.7%	95%	93.6%	0.91%	Automobile and Auto Components
TATASTEEL	137.9	7.6%	89%	90.5%	0.98%	Metals & Mining
TCS	3801.2	8.9%	95%	94.9%	0.70%	Information Technology
TECHM	1283.5	5.2%	94%	94.1%	0.85%	Information Technology
TITAN	3712.4	6.2%	92%	89.9%	0.84%	Consumer Durables
ULTRACEMCO	10421.75	16.0%	84%	90.5%	0.30%	Construction Materials
UPL	588.25	3.2%	95%	95.4%	0.88%	Chemicals & Fertilizers
WIPRO	469.05	13.8%	94%	92.5%	0.81%	Information Technology



ALL FO STOCKS

Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector
AARTIIND	640	15.5%	96%	95%	0.95%	Chemicals & Fertilizers
ABB	4649.1	5.4%	97%	95%	0.92%	Capital Goods
ABBOTINDIA	22628.3	-5.0%	91%	95%	0.98%	Healthcare
ABCAPITAL	161.75	-3.9%	96%	97%	0.96%	Banking & Financial Services
ABFRL	219.8	-5.2%	96%	97%	0.98%	Consumer Services
ACC	2168.5	15.3%	96%	94%	0.93%	Construction Materials
ADANIENT	2813.9	19.3%	94%	92%	1.09%	Metals & Mining
ADANIPORTS	1018.15	23.2%	97%	98%	0.86%	Logistics Services
ALKEM	5122.25	8.7%	92%	92%	0.65%	Healthcare
AMBUJACEM	513.15	16.7%	98%	97%	0.99%	Construction Materials
APOLLOHOSP	5765.6	4.3%	95%	93%	0.76%	Healthcare
APOLLOTYRE	439.55	2.8%	88%	93%	0.93%	Automobile and Auto Components
ASHOKLEY	175.4	-4.0%	94%	91%	0.91%	Automobile and Auto Components
ASIANPAINT	3392.25	8.5%	92%	94%	0.80%	Consumer Durables
ASTRAL	1889.4	-3.1%	90%	94%	1.04%	Capital Goods
ATUL	7067.9	7.2%	93%	95%	0.88%	Chemicals & Fertilizers
AUBANK	789.25	6.8%	98%	97%	0.24%	Banking & Financial Services
AUROPHARMA	1088.15	4.2%	94%	95%	0.84%	Healthcare
AXISBANK	1108.75	3.4%	93%	94%	0.87%	Banking & Financial Services
BAJAJ-AUTO	6719.5	10.1%	87%	87%	0.34%	Automobile and Auto Components
BAJAJFINSV	1679.1	0.2%	96%	95%	0.85%	Banking & Financial Services
BAJFINANCE	7268.75	2.0%	94%	94%	0.67%	Banking & Financial Services
BALKRISIND BALRAMCHIN	2527.15 400.9	-2.2% -15.4%	90% 90%	85% 93%	0.83% 1.02%	Automobile and Auto Components Fast Moving Consumer Goods
BANDHANBNK	239.1	5.6%	95%	95%	1.13%	Banking & Financial Services
BANKBARODA BATAINDIA	233.05 1640.7	18.3% 1.3%	83% 95%	91% 94%	0.97% 0.87%	Banking & Financial Services Consumer Durables
BEL	182.8	25.5%	93%	92%	0.79%	Capital Goods
BERGEPAINT BHARATFORG	596.15 1243.45	3.8% 10.9%	96% 92%	95% 94%	0.89% 0.76%	Consumer Durables Automobile and Auto Components
BHARTIARTL	1034.2	2.2%	94%	87%	0.77%	Telecommunication
BHEL	192.3	12.6%	97%	93%	0.75%	Capital Goods
BIOCON	247.75	3.9%	97%	94%	0.83%	Healthcare
BOSCHLTD	22043.55	1.8%	97%	94%	0.77%	Automobile and Auto Components
BPCL	465.4	7.0%	87%	83%	1.01%	Oil Gas & Consumable Fuels
BRITANNIA	5265.6	8.7%	87%	87%	0.66%	Fast Moving Consumer Goods
BSOFT	722.25	14.4%	95%	92%	0.89%	Information Technology
CANBK	440.8	9.3%	95%	95%	0.91%	Banking & Financial Services
CANFINHOME	777.9	-0.4%	95%	95%	0.69%	Banking & Financial Services
CHAMBLFERT	379.95	19.6%	97%	91%	1.18%	Chemicals & Fertilizers
CHOLAFIN	1239	11.0%	79%	90%	0.54%	Banking & Financial Services
CIPLA	1261.45	4.3%	94%	95%	0.88%	Healthcare
COALINDIA	380.2	11.0%	88%	86%	0.83%	Oil Gas & Consumable Fuels
COFORGE COLPAL	6281.05 2520.95	9.2% 15.0%	91% 97%	91% 95%	0.86% -0.46%	Information Technology Fast Moving Consumer Goods
CONCOR	856.85	10.4%	96%	93%	0.85%	Logistics Services



ALL FO STOCKS

Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector
COROMANDEL	1238.8	6.8%	94%	91%	0.82%	Chemicals & Fertilizers
CROMPTON	297.45	4.3%	99%	97%	1.01%	Consumer Durables
CUB	148.7	1.5%	96%	95%	0.94%	Banking & Financial Services
CUMMINSIND	1944	1.9%	98%	97%	0.84%	Capital Goods
DABUR	544.25	1.1%	98%	97%	0.85%	Fast Moving Consumer Goods
DALBHARAT	2296.1	3.2%	98%	95%	0.77%	Construction Materials
DEEPAKNTR	2436.25	10.9%	91%	94%	0.88%	Chemicals & Fertilizers
DELTACORP	143.5	1.8%	94%	89%	1.22%	Consumer Services
DIVISLAB	3937.8	3.6%	93%	91%	0.89%	Healthcare
DIXON	6455.2	16.8%	93%	94%	0.87%	Consumer Durables
DLF	728.85	16.3%	84%	91%	0.56%	Infra - Realty
DRREDDY	5859.35	1.5%	94%	96%	0.55%	Healthcare
EICHERMOT	4095.8	4.9%	97%	95%	0.73%	Automobile and Auto Components
ESCORTS	2959.15	-6.3%	96%	95%	1.01%	Capital Goods
EXIDEIND	307.4	7.9%	91%	90%	0.91%	Automobile and Auto Components
FEDERALBNK	155.45	5.6%	91%	93%	1.00%	Banking & Financial Services
GAIL	157.3	18.9%	95%	94%	0.89%	Oil Gas & Consumable Fuels
GLENMARK	856.9	9.6%	94%	95%	0.85%	Healthcare
GMRINFRA	76.45	27.8%	88%	92%	0.78%	Infra - Airport Services
GNFC	748.95	9.0%	98%	95%	1.01%	Chemicals & Fertilizers
GODREJCP	1113.4	10.4%	98%	95%	0.92%	Fast Moving Consumer Goods
GODREJPROP	1996.3	6.3%	97%	95%	1.00%	Infra - Realty
GRANULES	394.85	-1.2%	97%	94%	0.90%	Healthcare
GRASIM	2137.5	6.5%	94%	97%	0.70%	Construction Materials
GUJGASLTD	451.15	4.4%	95%	94%	0.99%	Oil Gas & Consumable Fuels
HAL	2809.1	18.3%	94%	91%	0.80%	Capital Goods
HAVELLS	1367.75	5.0%	92%	94%	0.86%	Consumer Durables
HCLTECH	1472.65	10.0%	89%	89%	0.10%	Information Technology
HDFCAMC	3218.35	8.6%	93%	92%	0.75%	Banking & Financial Services
HDFCBANK	1700.65	9.4%	92%	95%	0.96%	Banking & Financial Services
HDFCLIFE	648.25	-5.9%	95%	95%	0.83%	Banking & Financial Services
HEROMOTOCO	4164.65	9.2%	90%	88%	0.24%	Automobile and Auto Components
HINDALCO	612.45	18.7%	92%	93%	1.00%	Metals & Mining
HINDCOPPER	270.7	56.4%	96%	93%	0.83%	Metals & Mining
HINDPETRO	418.2	20.6%	88%	89%	0.85%	Oil Gas & Consumable Fuels
HINDUNILVR	2634.25	3.8%	96%	95%	0.85%	Fast Moving Consumer Goods
IBULHSGFIN	219.6	7.5%	#N/A	#N/A	#N/A	Banking & Financial Services
ICICIBANK	1004.5	7.6%	98%	96%	0.88%	Banking & Financial Services
ICICIGI	1436.35	-2.8%	97%	91%	0.89%	Banking & Financial Services
ICICIPRULI	528.55	-6.0%	71%	87%	1.02%	Banking & Financial Services
IDEA	13.35	1.5%	95%	93%	1.12%	Telecommunication

Institutional Research



ALL FO STOCKS

ALLIOUTORG						
Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector
IDFC	125	6.0%	95%	87%	0.92%	Banking & Financial Services
IDFCFIRSTB	88.45	4.1%	92%	93%	1.02%	Banking & Financial Services
IEX	161.35	12.2%	95%	95%	1.12%	Power
IGL	414.3	6.7%	94%	92%	0.83%	Oil Gas & Consumable Fuels
INDHOTEL	434.75	3.1%	98%	96%	0.74%	Consumer Services
INDIACEM	257.4	2.3%	97%	96%	1.03%	Construction Materials
INDIAMART	2785.45	6.9%	92%	92%	0.84%	Consumer Services
INDIGO	2920.8	8.2%	94%	96%	0.84%	Aviation Services
INDUSINDBK	1609.2	9.9%	88%	93%	0.76%	Banking & Financial Services
INDUSTOWER	186.25	1.1%	97%	97%	0.89%	Telecommunication
INFY	1558	7.1%	95%	92%	1.02%	Information Technology
IOC	133.2	19.5%	94%	93%	0.79%	Oil Gas & Consumable Fuels
IPCALAB	1098.05	-3.2%	93%	93%	0.63%	Healthcare
IRCTC	864.25	22.6%	94%	95%	0.97%	Consumer Services
ITC	464.05	6.6%	94%	94%	0.97%	Fast Moving Consumer Goods
JINDALSTEL	736.3	9.6%	94%	96%	0.90%	Metals & Mining
JKCEMENT	3775	3.9%	93%	95%	0.86%	Construction Materials
JSWSTEEL	878.4	9.5%	98%	93%	0.90%	Metals & Mining
JUBLFOOD	571.2	1.9%	78%	86%	-1.09%	Consumer Services
KOTAKBANK	1920.75	9.6%	93%	95%	0.56%	Banking & Financial Services
L&TFH	161.85	9.3%	94%	95%	0.90%	Banking & Financial Services
LALPATHLAB	2563.85	-4.9%	97%	89%	0.94%	Healthcare
LAURUSLABS	427	12.1%	91%	89%	0.94%	Healthcare
LICHSGFIN	526.55	7.5%	93%	91%	1.05%	Banking & Financial Services
LT	3518.1	13.4%	89%	91%	0.97%	Infra - Construction
LTIM	6253.95	12.8%	95%	93%	0.94%	Information Technology
LTTS	5175.35	8.5%	93%	93%	0.99%	Information Technology
LUPIN	1338.65	4.7%	91%	91%	0.68%	Healthcare
M&M	1730.5	5.1%	95%	94%	0.47%	Automobile and Auto Components
M&MFIN	274.1	0.2%	80%	90%	-0.13%	Banking & Financial Services
MANAPPURAM	172.5	5.1%	98%	96%	1.01%	Banking & Financial Services
MARICO	545.25	1.5%	92%	89%	0.88%	Fast Moving Consumer Goods
MARUTI	10267.15	-3.0%	91%	90%	0.93%	Automobile and Auto Components
MCDOWELL-N	1093.75	4.2%	96%	97%	0.96%	Fast Moving Consumer Goods
MCX	3183.65	-0.5%	96%	89%	0.98%	Banking & Financial Services
METROPOLIS	1667.75	-2.3%	95%	92%	1.05%	Healthcare
MFSL	950.05	-6.8%	97%	97%	0.82%	Banking & Financial Services
MGL	1198.45	15.2%	95%	93%	0.94%	Oil Gas & Consumable Fuels
MOTHERSON	97.55	6.1%	94%	95%	1.08%	Metals & Mining
MPHASIS	2722.9	15.4%	93%	91%	0.83%	Information Technology
MRF	125605.1	12.2%	94%	91%	0.71%	Automobile and Auto Components
MUTHOOTFIN	1494.3	1.2%	91%	90%	-1.51%	Banking & Financial Services



ALL FO STOCKS

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Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector	
NATIONALUM	128.3	39.3%	78%	85%	1.29%	Metals & Mining	
NAUKRI	5151.5	11.5%	94%	94%	0.88%	Consumer Services	
NAVINFLUOR	3839.35	3.8%	96%	91%	0.78%	Chemicals & Fertilizers	
NESTLEIND	26244.05	8.3%	90%	91%	0.84%	Fast Moving Consumer Goods	
NMDC	206.65	13.9%	94%	88%	0.90%	Metals & Mining	
NTPC	314.1	20.6%	90%	79%	0.89%	Power	
OBEROIRLTY	1437.85	1.9%	99%	96%	0.95%	Infra - Realty	
OFSS	4201.05	4.4%	91%	92%	0.83%	Information Technology	
ONGC	207.8	6.9%	73%	70%	0.99%	Oil Gas & Consumable Fuels	
PAGEIND	38502.45	3.4%	94%	95%	0.87%	Textiles	
PEL	915.5	-1.1%	97%	97%	1.04%	Banking & Financial Services	
PERSISTENT	7543.65	17.6%	90%	91%	-1.97%	Information Technology	
PETRONET	222.8	9.8%	82%	90%	0.83%	Oil Gas & Consumable Fuels	
PFC	385.2	15.2%	96%	89%	0.95%	Banking & Financial Services	
PIDILITIND	2709.2	6.7%	95%	95%	0.99%	Chemicals & Fertilizers	
PIIND	3483.2	-7.7%	95%	96%	1.05%	Chemicals & Fertilizers	
PNB	95.65	23.3%	96%	96%	0.84%	Banking & Financial Services	
POLYCAB	5465	3.9%	94%	94%	0.82%	Capital Goods	
POWERGRID	238.55	14.1%	93%	90%	0.84%	Power	
PVRINOX	1654.75	-3.4%	93%	94%	0.91%	Media Entertainment & Publication	
RAMCOCEM	1018.1	2.4%	97%	95%	0.87%	Construction Materials	
RBLBANK	268.75	14.7%	75%	84%	1.28%	Banking & Financial Services	
RECLTD	410.65	18.2%	94%	90%	0.89%	Banking & Financial Services	
RELIANCE	2601.75	9.5%	90%	92%	0.81%	Oil Gas & Consumable Fuels	
SAIL	122.6	33.3%	95%	90%	1.18%	Metals & Mining	
SBICARD	760.9	3.0%	98%	97%	0.81%	Banking & Financial Services	
SBILIFE	1432.05	-0.2%	95%	91%	0.84%	Banking & Financial Services	
SBIN	650.6	15.6%	96%	95%	0.83%	Banking & Financial Services	
SHREECEM	28632.95	6.8%	97%	91%	0.88%	Construction Materials	
SHRIRAMFIN	2048.75	2.2%	98%	96%	0.88%	Capital Goods	
SIEMENS	3966.25	8.5%	89%	92%	0.85%	Capital Goods	
SRF	2466	4.3%	96%	96%	0.91%	Chemicals & Fertilizers	
SUNPHARMA	1260.55	3.1%	91%	86%	0.71%	Healthcare	
SUNTV	714.05	5.9%	91%	87%	0.90%	Media Entertainment & Publication	
SYNGENE	700.15	-7.0%	98%	96%	0.94%	Healthcare	
TATACHEM	1087.35	12.1%	94%	95%	1.02%	Chemicals & Fertilizers	
TATACOMM	1810.65	6.4%	77%	88%	-3.56%	Telecommunication	
TATACONSUM	1037.05	10.3%	87%	91%	0.68%	Fast Moving Consumer Goods	
TATAMOTORS	752	6.7%	95%	94%	0.91%	Automobile and Auto Componen	
TATAPOWER	329.4	22.9%	94%	94%	0.87%	Power	



ALL FO STOCKS						
Symbol	Closing	Exp % chng	Dec Rollover %	3m Avg Rollover %	Rollover Cost	Sector
TATASTEEL	137.9	7.6%	89%	90%	0.51%	Metals & Mining
тсѕ	3801.2	8.9%	95%	95%	0.68%	Information Technology
TECHM	1283.5	5.2%	94%	94%	0.68%	Information Technology
TITAN	3712.4	6.2%	92%	90%	0.42%	Consumer Durables
TORNTPHARM	2256.75	6.3%	89%	95%	0.68%	Healthcare
TRENT	3020.9	8.3%	93%	94%	0.25%	Consumer Services
TVSMOTOR	2004.6	7.6%	84%	90%	-0.31%	Automobile and Auto Components
UBL	1747.45	6.2%	95%	96%	0.86%	Fast Moving Consumer Goods
ULTRACEMCO	10421.75	16.0%	84%	91%	0.62%	Construction Materials
UPL	588.25	3.2%	95%	95%	0.57%	Chemicals & Fertilizers
VEDL	257.4	10.5%	95%	92%	0.71%	Metals & Mining
VOLTAS	973.75	17.7%	95%	96%	0.88%	Capital Goods
WIPRO	469.05	13.8%	94%	92%	0.87%	Information Technology
ZEEL	270.8	7.2%	97%	97%	1.23%	Media Entertainment & Publication
ZYDUSLIFE	686.8	7.8%	96%	95%	0.88%	Healthcare
TATASTEEL	137.9	7.6%	89%	90%	0.51%	Metals & Mining
TCS	3801.2	8.9%	95%	95%	0.68%	Information Technology
TECHM	1283.5	5.2%	94%	94%	0.68%	Information Technology
TITAN	3712.4	6.2%	92%	90%	0.42%	Consumer Durables
TORNTPHARM	2256.75	6.3%	89%	95%	0.68%	Healthcare



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