

Jan 2024 - Feb 2024 25 Jan 2024

OVERVIEW

Index Rollover Activity:

While the January series has seen Nifty 50 hitting a new historic peak, the option data revealed selling pressure when key supports were breached. We expect February series to be volatile, with indices striving to recouping their losses. Robust concentration can be evident in 22000 and 21000 strike prices, with the 21800 strike witnessing resilient activity. The index must overcome 21800 barrier on a decisive note to scale uncharted territories in the February series.

The Nifty 50 index slipped 7.70% lower, and the Bank Nifty fell 2.06% from their previous expiry closing. The rollover in the key index stood at 81% compared, to a 3-month average of 78%. Similarly, Bank Nifty Jan rollover is at 77%, which is higher than the 3-month average of 79%.

Sector-wise Rollover Activity:

- ⇒ From the sectoral action, high rollovers were seen in Banking & Financial Services, Fast Moving Consumer Goods, and Construction Materials on the expiry day. Derivative stocks like SHRIRAMFIN, AXIS BANK. and GIENMARK remain on the radar for the Febuary series.
- ⇒ From the sectoral action, low rollovers were seen in Oil Gas & Consumable Fuels and Healthcare stocks. ONCG, ALKEM, and ZEEL, stay on alert.

TOP GAINER & LOSERS

| Top 5 Expiry Gainer | | | | | | |
|---------------------|--------|-------------------|--|--|--|--|
| Stocks | % Gain | 3m Avg Rollover % | | | | |
| OFSS | 60.10% | 85% | | | | |
| GUJGASLTD | 22.60% | 90% | | | | |
| INDUSTOWER | 21.02% | 97% | | | | |
| MOTHERSON | 18.35% | 94% | | | | |
| APOLLOTYRE | 17.67% | 89% | | | | |

Source: NSE India, BP Equities Research

| Top 5 Expiry Losers | | | | | | |
|---------------------|---------|-------------------|--|--|--|--|
| Stocks | % Loss | 3m Avg Rollover % | | | | |
| ZEEL | -39.92% | 95% | | | | |
| POLYCAB | -20.53% | 90% | | | | |
| IEX | -15.93% | 94% | | | | |
| HDFCBANK | -15.51% | 95% | | | | |
| NAVINFLUOR | -13.10% | 90% | | | | |

3 MONTHS AVERAGE

| Top 5 Highest 3m Average | | | | | | | |
|--------------------------|-----|--|--|--|--|--|--|
| Stocks Rollover % | | | | | | | |
| DABUR | 98% | | | | | | |
| DALBHARAT | 98% | | | | | | |
| CROMPTON | 98% | | | | | | |
| SHRIRAMFIN | 97% | | | | | | |
| SYNGENE | 97% | | | | | | |

Source: NSE India, BP Equities Research

| Top 5 Lowest 3m Average | | | | | | |
|-------------------------|-----|--|--|--|--|--|
| Stocks Rollover % | | | | | | |
| ONGC | 62% | | | | | |
| NIFTY | 78% | | | | | |
| BRITANNIA | 79% | | | | | |
| BANKNIFTY | 79% | | | | | |
| BHARTIARTL | 80% | | | | | |



HIGHEST ROLLOVER

| Symbol | Closing | Exp % Chng | Jan Rollover % | 3m Avg Rollover % | Rollover cost | Sector |
|------------|---------|------------|----------------|-------------------|---------------|---------------------------------|
| SHRIRAMFIN | 2048.75 | 12.46% | 98% | 97% | 0.32% | Capital Goods |
| AXISBANK | 1108.75 | -5.93% | 98% | 94% | 0.74% | Banking & Financial Services |
| GLENMARK | 856.9 | 3.90% | 98% | 96% | 0.80% | Healthcare |
| JKCEMENT | 3775 | 10.23% | 98% | 95% | 0.91% | Construction Materials |
| MANAPPURAM | 172.5 | 3.13% | 98% | 96% | 0.25% | Banking & Financial Services |

LOWEST ROLLOVER

| Symbol | Closing | Exp % Chng | Jan Rollover % | 3m Avg Rollover % | Rollover cost | Sector |
|-----------|---------|------------|----------------|-------------------|---------------|-------------------------------|
| ONGC | 207.8 | 12.46% | 61% | 62% | 0.49% | Oil Gas & Consumable Fuels |
| ALKEM | 5122.25 | -2.68% | 64% | 81% | 0.06% | Healthcare |
| HINDALCO | 612.45 | -7.22% | 67% | 82% | 0.55% | Metals & Mining |
| OFSS | 4201.05 | 60.10% | 69% | 85% | 0.52% | Information Technology |
| BRITANNIA | 5265.6 | -2.28% | 71% | 79% | 0.08% | Fast Moving |

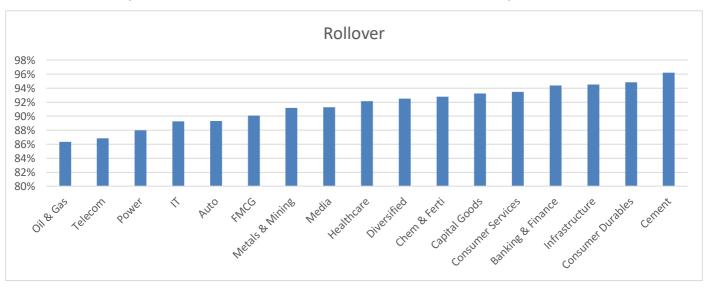
SECTORAL MOVEMENT

| Top 5 Highest Rollover | | | | | | | |
|------------------------------|-----|--|--|--|--|--|--|
| Sector Rollover % | | | | | | | |
| Banking & Financial Services | 98% | | | | | | |
| Fast Moving Consumer Goods | 98% | | | | | | |
| Construction Materials | 98% | | | | | | |
| Consumer Durables | 97% | | | | | | |
| Capital Goods | 97% | | | | | | |

Source: NSE India, BP Equities Research

| Top 5 Lowest Rollover | | | | | |
|--------------------------------|------------|--|--|--|--|
| Sector | Rollover % | | | | |
| Oil Gas & Consumable Fuels | 61% | | | | |
| Healthcare | 64% | | | | |
| Metals & Mining | 67% | | | | |
| Information Technology | 69% | | | | |
| Fast Moving Consumer Goods 71% | | | | | |

Source: NSE India, BP Equities Research





INDEX ROLLOVER

| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
|-----------|----------|------------|----------------|-------------------|---------------|--------|
| BANKNIFTY | 44773.5 | -7.70% | 77% | 79% | 1.16% | Index |
| NIFTY | 21325.45 | -2.06% | 81% | 78% | 0.76% | Index |

Source: NSE India, BP Equities Research

NIFTY50 SCRIPS

| | | | | 130 SCRIPS | | |
|--------------|---------|------------|----------------|-------------------|---------------|----------------------------------|
| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
| ADANIENT | 2896.2 | 2.92% | 93% | 92% | 0.86% | Metals & Mining |
| ADANIPORTS | 1146.8 | 12.64% | 97% | 97% | 0.77% | Logistics Services |
| APOLLOHOSP | 6155.9 | 6.77% | 93% | 94% | 0.65% | Healthcare |
| ASIANPAINT | 2952.4 | -12.97% | 95% | 94% | 0.58% | Consumer Durables |
| AXISBANK | 1042.95 | -5.93% | 98% | 94% | 0.74% | Banking & Financial Services |
| BAJAJ-AUTO | 7591 | 12.97% | 89% | 86% | 0.37% | Automobile and Auto Components |
| BAJAJFINSV | 1626.6 | -3.13% | 93% | 95% | 0.78% | Banking & Financial Services |
| BAJFINANCE | 7083.45 | -2.55% | 95% | 94% | 0.80% | Banking & Financial Services |
| BHARTIARTL | 1158.1 | 11.98% | 73% | 80% | 0.77% | Telecommunication |
| BPCL | 473.35 | 1.71% | 88% | 82% | 0.73% | Oil Gas & Consumable Fuels |
| BRITANNIA | 5145.4 | -2.28% | 71% | 79% | 0.08% | Fast Moving Consumer Goods |
| CIPLA | 1368.95 | 8.52% | 96% | 95% | 0.51% | Healthcare |
| COALINDIA | 389.45 | 2.43% | 84% | 85% | 0.01% | Oil Gas & Consumable Fuels |
| DIVISLAB | 3573.1 | -9.26% | 92% | 90% | 0.85% | Healthcare |
| DRREDDY | 5840.45 | -0.32% | 95% | 95% | 0.61% | Healthcare |
| EICHERMOT | 3617.4 | -11.68% | 94% | 94% | 0.71% | Automobile and Auto Components |
| GRASIM | 2072.25 | -3.05% | 97% | 96% | 0.73% | Construction Materials |
| HCLTECH | 1547.55 | 5.09% | 90% | 87% | 0.57% | Information Technology |
| HDFCBANK | 1436.95 | -15.51% | 97% | 95% | 0.68% | Banking & Financial Services |
| HDFCLIFE | 579.15 | -10.66% | 94% | 94% | 0.79% | Banking & Financial Services |
| HEROMOTOCO | 4432.1 | 6.42% | 71% | 80% | -0.81% | Automobile and Auto Components |
| HINDALCO | 568.25 | -7.22% | 67% | 82% | 0.55% | Metals & Mining |
| HINDUNILVR | 2426.7 | -7.88% | 94% | 94% | 0.56% | Fast Moving Consumer Goods |
| ICICIBANK | 1009.75 | 0.52% | 97% | 97% | 0.47% | Banking & Financial Services |
| INDUSINDBK | 1509 | -6.23% | 96% | 92% | 0.76% | Banking & Financial Services |
| INFY | 1665.7 | 6.91% | 81% | 88% | 0.62% | Information Technology |
| ITC | 454.9 | -1.97% | 93% | 94% | -0.64% | Fast Moving Consumer Goods |
| JSWSTEEL | 813.35 | -7.41% | 91% | 92% | 0.94% | Metals & Mining |
| KOTAKBANK | 1766.25 | -8.04% | 85% | 92% | 0.87% | Banking & Financial Services |
| LT | 3589.4 | 2.03% | 93% | 90% | 0.70% | Infra - Construction |
| M&M | 1631.45 | -5.72% | 97% | 94% | 0.70% | Automobile and Auto Components |
| MARUTI | 9875.9 | -3.81% | 94% | 91% | 0.70 % | Automobile and Auto Components |
| NESTLEIND | | | | | | • |
| _ | 2480.7 | -90.55% | 83% | 89% | 0.48% | Fast Moving Consumer Goods |
| NTPC ONGC | 314.35 | 0.08% | 87% | 80% | 0.00% | Power Oil Gas & Consumable Fuels |
| | 233.7 | 12.46% | 61% | 62% | 0.49% | |
| POWERGRID | 245.4 | 2.87% | 78% | 88% | -0.49% | Power |
| RELIANCE | 2704.6 | 3.95% | 88% | 89% | 0.66% | Oil Gas & Consumable Fuels |
| SBILIFE | 1382.8 | -3.44% | 97% | 91% | 0.63% | Banking & Financial Services |
| SBIN | 612.05 | -5.93% | 97% | 95% | 0.77% | Banking & Financial Services |
| SUNPHARMA | 1367.7 | 8.50% | 91% | 84% | -0.21% | Healthcare |
| TATACONSUM | 1138.5 | 9.78% | 84% | 88% | 0.35% | Fast Moving Consumer Goods |
| TATAMOTORS | 811.4 | 7.90% | 94% | 93% | 0.38% | Automobile and Auto Components |
| TATASTEEL | 133.7 | -3.05% | 94% | 90% | 0.67% | Metals & Mining |
| TCS | 3804.65 | 0.09% | 96% | 96% | 0.63% | Information Technology |
| TECHM | 1319.7 | 2.82% | 92% | 93% | 0.71% | Information Technology |
| TITAN | 3769.65 | 1.54% | 95% | 90% | 0.55% | Consumer Durables |
| ULTRACEMCO | 9979.2 | -4.25% | 95% | 90% | 0.45% | Construction Materials |
| UPL | 536.85 | -8.74% | 95% | 95% | 0.65% | Chemicals & Fertilizers |
| WIPRO | 469.45 | 0.09% | 95% | 93% | 0.77% | Information Technology |
| ADANIENT | 2896.2 | 2.92% | 93% | 92% | 0.86% | Metals & Mining |



ALL FO STOCKS

| | ALL FO STOCKS | | | | | | | | |
|-------------------------|------------------|-------------------|--------------------|-------------------|----------------|---------------------------------------|--|--|--|
| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector | | | |
| AARTIIND | 634.45 | -0.87% | 96% | 95% | 0.67% | Chemicals & Fertilizers | | | |
| ABB | 4733.3 | 1.81% | 94% | 95% | 0.78% | Capital Goods | | | |
| ABBOTINDIA | 25026.3 | 10.60% | 91% | 93% | 0.81% | Healthcare | | | |
| ABCAPITAL | 165.75 | 2.47% | 97% | 97% | 0.78% | Banking & Financial Services | | | |
| ABFRL | 241.45 | 9.85% | 95% | 96% | 0.77% | Consumer Services | | | |
| ACC | 2498.4 | 15.21% | 94% | 94% | -0.25% | Construction Materials | | | |
| ADANIENT | 2896.2 | 2.92% | 93% | 92% | 0.86% | Metals & Mining | | | |
| ADANIPORTS | 1146.8 | 12.64% | 97% | 97% | 0.77% | Logistics Services | | | |
| ALKEM | 4984.9 | -2.68% | 64% | 81% | 0.06% | Healthcare | | | |
| AMBUJACEM APOLLOHOSP | 559.75 6155.9 | 9.08% 6.77% | 97% 93% | 96% 94% | 0.97% 0.65% | Construction Materials Healthcare | | | |
| APOLLOTYRE | 517.2 | 17.67% | 85% | 89% | 0.70% | Automobile and Auto Components | | | |
| | | | | | | • | | | |
| ASHOKLEY | 169.65 | -3.28% | 93% 95% | 92% | 0.85% | Automobile and Auto Components | | | |
| ASIANPAINT ASTRAL | 2952.4 1798.5 | -12.97% -4.81% | 95% | 94% 93% | 0.58% 0.85% | Consumer Durables Capital Goods | | | |
| ATUL | 6331.35 | -10.42% | 92% | 93% | 0.66% | Capital Goods Chemicals & Fertilizers | | | |
| | | | | | | | | | |
| AUBANK | 707.4 | -10.37% | 93% | 96% | 0.28% | Banking & Financial Services | | | |
| AUROPHARMA | 1148.5 | 5.55% | 95% | 95% | 0.65% | Healthcare | | | |
| AXISBANK | 1042.95 | -5.93% | 98% | 94% | 0.74% | Banking & Financial Services | | | |
| BAJAJ-AUTO | 7591 | 12.97% | 89% | 86% | 0.37% | Automobile and Auto Components | | | |
| BAJAJFINSV | 1626.6 | -3.13% | 93% | 95% | 0.78% | Banking & Financial Services | | | |
| BAJFINANCE | 7083.45 | -2.55% | 95% | 94% | 0.80% | Banking & Financial Services | | | |
| BALKRISIND | 2522.45 | -0.19% | 86% | 89% | 0.45% | Automobile and Auto Components | | | |
| BALRAMCHIN | 387.8 | -3.27% | 86% | 90% | 0.68% | Fast Moving Consumer Goods | | | |
| BANDHANBNK | 220.65 | -7.72% | 97% | 96% | 0.82% | Banking & Financial Services | | | |
| BANKBARODA | 226.55 | -2.79% | 98% | 92% | 0.79% | Banking & Financial Services | | | |
| BATAINDIA | 1446.8 | -11.82% | 93% | 94% | 0.84% | Consumer Durables | | | |
| BEL | 189.25 | 3.53% | 94% | 93% | 0.53% | Capital Goods | | | |
| BERGEPAINT | 554.8 | -6.94% | 97% | 96% | -0.41% | Consumer Durables | | | |
| BHARATFORG | 1202.2 | -3.32% | 88% | 91% | 0.70% | Automobile and Auto Components | | | |
| BHARTIARTL | 1158.1 | 11.98% | 73% | 80% | 0.77% | Telecommunication | | | |
| BHEL | 219.95 | 14.38% | 94% | 93% | 0.66% | Capital Goods | | | |
| BIOCON | 258.35 | 4.28% | 96% | 96% | 0.85% | Healthcare | | | |
| BOSCHLTD | 22804.4 | 3.45% | 92% | 93% | -0.10% | Automobile and Auto Components | | | |
| BPCL | 473.35 | 1.71% | 88% | 82% | 0.73% | Oil Gas & Consumable Fuels | | | |
| BRITANNIA | 5145.4 | -2.28% | 71% | 79% | 0.08% | Fast Moving Consumer Goods | | | |
| BSOFT | 818.2 | 13.28% | 92% | 92% | 0.79% | Information Technology | | | |
| CANBK | 465.55 | 5.61% | 97% | 96% | 0.78% | Banking & Financial Services | | | |
| CANFINHOME | 769.1 | -1.13% | 93% | 95% | 0.74% | Banking & Financial Services | | | |
| CHAMBLFERT | 368.25 | -3.08% | 88% | 92% | 0.73% | Chemicals & Fertilizers | | | |
| CHOLAFIN | 1236.4 | -0.21% | 97% | 90% | 0.23% | Banking & Financial Services | | | |
| CIPLA | 1368.95 | 8.52% | 96% | 95% | 0.51% | Healthcare | | | |
| COALINDIA | 389.45 | 2.43% | 84% | 85% | 0.01% | Oil Gas & Consumable Fuels | | | |
| COFORGE | 6199 | -1.31% | 91% | 92% | 0.55% | Information Technology | | | |
| COLPAL | 2493.9 | -1.07% | 94% | 95% | 0.40% | Fast Moving Consumer Goods | | | |
| CONCOR | 826.9 | -3.50% | 94% | 94% | 0.48% | Logistics Services | | | |
| Institutional Per | | | P Equities Pyt Lim | | | Logistics out vices | | | |

Institutional Research

BP Equities Pvt. Limited www.bpwealth.com



| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
|------------|---------|------------|----------------|-------------------|---------------|------------------------------|
| COROMANDEL | 1128.45 | -8.91% | 83% | 88% | 0.63% | Chemicals & Fertilizers |
| CROMPTON | 305.1 | 2.57% | 97% | 98% | 0.77% | Consumer Durables |
| | | | | | | |
| CUB | 140.95 | -5.21% | 96% | 95% | 0.78% | Banking & Financial Services |
| CUMMINSIND | 2156.9 | 10.95% | 92% | 95% | 0.34% | Capital Goods |
| | | | | | | |
| DABUR | 530.6 | -2.51% | 97% | 98% | 0.82% | Fast Moving Consumer Goods |
| DALBHARAT | 2201 | -4.14% | 98% | 98% | 0.81% | Construction Materials |
| DEEPAKNTR | 2233.35 | -8.33% | 94% | 93% | 0.77% | Chemicals & Fertilizers |
| DELTACORP | 137.8 | -3.97% | 97% | 95% | 0.91% | Consumer Services |
| DIVISLAB | 3573.1 | -9.26% | 92% | 90% | 0.85% | Healthcare |
| DIXON | 5873.65 | -9.01% | 95% | 94% | 0.69% | Consumer Durables |
| DLF | 758.05 | 4.01% | 98% | 93% | 0.81% | Infra - Realty |
| DRREDDY | 5840.45 | -0.32% | 95% | 95% | 0.61% | Healthcare |
| | | | | | | Automobile and Auto |
| EICHERMOT | 3617.4 | -11.68% | 94% | 94% | 0.71% | Components |
| ESCORTS | 2940.8 | -0.62% | 89% | 94% | 0.92% | Capital Goods |
| | | | | | | Automobile and Auto |
| EXIDEIND | 310.45 | 0.99% | 95% | 93% | 0.76% | Components |
| | | | | | | |
| FEDERALBNK | 141.65 | -8.88% | 90% | 92% | 0.74% | Banking & Financial Services |
| | | | | | | <u> </u> |
| GAIL | 165.1 | 4.96% | 88% | 93% | 0.64% | Oil Gas & Consumable Fuels |
| GLENMARK | 890.35 | 3.90% | 98% | 96% | 0.80% | Healthcare |
| GMRINFRA | 77.4 | 1.24% | 94% | 92% | 0.71% | Infra - Airport Services |
| GNFC | 731.4 | -2.34% | 95% | 96% | 0.81% | Chemicals & Fertilizers |
| | | | | | | |
| GODREJCP | 1154.75 | 3.71% | 96% | 97% | 0.73% | Fast Moving Consumer Goods |
| GODREJPROP | 2323.55 | 16.39% | 91% | 94% | 0.50% | Infra - Realty |
| GRANULES | 414 | 4.85% | 95% | 95% | 0.86% | Healthcare |
| GRASIM | 2072.25 | -3.05% | 97% | 96% | 0.73% | Construction Materials |
| | | | | | | |
| GUJGASLTD | 553.1 | 22.60% | 82% | 90% | 0.75% | Oil Gas & Consumable Fuels |
| HAL | 2904.5 | 3.40% | 94% | 92% | 0.76% | Capital Goods |
| HAVELLS | 1289.55 | -5.72% | 93% | 93% | 0.57% | Consumer Durables |
| HCLTECH | 1547.55 | 5.09% | 90% | 87% | 0.57% | Information Technology |
| | | | | | | |
| HDFCAMC | 3423.3 | 6.37% | 90% | 93% | 0.40% | Banking & Financial Services |
| | | | | | | |
| HDFCBANK | 1436.95 | -15.51% | 97% | 95% | 0.68% | Banking & Financial Services |
| | | | | | | |
| HDFCLIFE | 579.15 | -10.66% | 94% | 94% | 0.79% | Banking & Financial Services |
| | | | | | | Automobile and Auto |
| HEROMOTOCO | 4432.1 | 6.42% | 71% | 80% | -0.81% | Components |
| HINDALCO | 568.25 | -7.22% | 67% | 82% | 0.55% | Metals & Mining |
| HINDCOPPER | 281.85 | 4.12% | 97% | 93% | 0.89% | Metals & Mining |
| | | | | | | |
| HINDPETRO | 429.9 | 2.80% | 91% | 87% | 0.45% | Oil Gas & Consumable Fuels |
| | | | | | | |
| HINDUNILVR | 2426.7 | -7.88% | 94% | 94% | 0.56% | Fast Moving Consumer Goods |
| | | | | | | |
| IBULHSGFIN | #N/A | #N/A | #N/A | #N/A | #N/A | Banking & Financial Services |
| | | | | | | |
| ICICIBANK | 1009.75 | 0.52% | 97% | 97% | 0.47% | Banking & Financial Services |
| | | | | | | |
| ICICIGI | 1479.8 | 3.03% | 96% | 94% | 0.80% | Banking & Financial Services |
| | | | | | | |
| ICICIPRULI | 486.2 | -8.01% | 95% | 87% | 0.78% | Banking & Financial Services |
| IDEA | 14.65 | 9.74% | 85% | 91% | 1.02% | Telecommunication |



| /==:00:00:00 | | | | | | |
|--------------|----------|------------------|----------------|-------------------|---------------|--------------------------------|
| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
| IDFC | 115.75 | -7.40% | 90% | 88% | 0.82% | Banking & Financial Services |
| IDFCFIRSTB | 80 | -9.55% | 96% | 95% | 0.75% | Banking & Financial Services |
| IEX | 135.65 | -15.93% | 93% | 94% | 0.04% | Power |
| IGL | 404.55 | -2.35% | 92% | 93% | -0.19% | Oil Gas & Consumable Fuels |
| INDHOTEL | 473.15 | 8.83% | 90% | 94% | 0.76% | Consumer Services |
| INDIACEM | 252.5 | -1.90% | 96% | 95% | 0.91% | Construction Materials |
| INDIAMART | 2447 | -12.15% | 92% | 92% | 0.74% | Consumer Services |
| INDIGO | 2868.1 | -1.80% | 97% | 96% | 0.67% | Aviation Services |
| INDUSINDBK | 1509 | -6.23% | 96% | 92% | 0.76% | Banking & Financial Services |
| INDUSTOWER | 225.4 | 21.02% | 98% | 97% | 0.89% | Telecommunication |
| INFY | 1665.7 | 6.91% | 81% | 88% | 0.62% | Information Technology |
| IOC | 143.7 | 7.88% | 89% | 91% | 0.66% | Oil Gas & Consumable Fuels |
| IPCALAB | 1116.4 | 1.67% | 97% | 94% | -0.40% | Healthcare |
| IRCTC | 970.05 | 12.24% | 90% | 93% | 0.71% | Consumer Services |
| ITC | 454.9 | -1.97% | 93% | 94% | -0.64% | Fast Moving Consumer Goods |
| JINDALSTEL | 715.05 | -2.89% | 98% | 96% | 0.78% | Metals & Mining |
| JKCEMENT | 4161.1 | 10.23% | 98% | 95% | 0.91% | Construction Materials |
| JSWSTEEL | 813.35 | -7.41% | 91% | 92% | 0.94% | Metals & Mining |
| JUBLFOOD | 508.65 | -10.95% | 91% | 87% | 0.45% | Consumer Services |
| KOTAKBANK | 1766.25 | -8.04% | 85% | 92% | 0.87% | Banking & Financial Services |
| L&TFH | 166.9 | 3.12% | 96% | 95% | 0.81% | Banking & Financial Services |
| LALPATHLAB | 2394.65 | -6.60% | 95% | 95% | 0.77% | Healthcare |
| LAURUSLABS | 378.35 | -11.39% | 95% | 92% | 0.65% | Healthcare |
| LICHSGFIN | 578.25 | 9.82% | 93% | 92% | 0.38% | Banking & Financial Services |
| LT | 3589.4 | 2.03% | 93% | 90% | 0.70% | Infra - Construction |
| LTIM | 5489.8 | -12.22% | 93% | 93% | 0.68% | Information Technology |
| LTTS | 5383.6 | 4.02% | 92% | 93% | 0.81% | Information Technology |
| LUPIN | 1451.35 | 8.42% | 87% | 90% | 0.83% | Healthcare |
| M&M | 1631.45 | -5.72% | 97% | 94% | 0.70% | Automobile and Auto Components |
| M&MFIN | 269.95 | -1.51% | 86% | 87% | 0.59% | Banking & Financial Services |
| MANAPPURAM | 177.9 | 3.13% | 98% | 96% | 0.25% | Banking & Financial Services |
| MARICO | 525.55 | -3.61% | 90% | 88% | 0.23 % | Fast Moving Consumer Goods |
| MARUTI | 9875.9 | -3.81% | 94% | 91% | 0.54% | Automobile and Auto Components |
| MCDOWELL-N | | 0.03% | 97% | 97% | 0.75% | Fast Moving Consumer Goods |
| | 1094.05 | | | | | Ğ |
| METROPOLIS | 3216.1 | 1.02% | 96% | 92% | 0.70% | Banking & Financial Services |
| METROPOLIS | 1555.4 | -6.74% | 88% | 90% | -0.35% | Healthcare |
| MFSL | 877.3 | -7.66% 14.66% | 97% | 96% | 0.88% | Banking & Financial Services |
| MGL | 1374.1 | 14.66% | 90% | 92% | -0.10% | Oil Gas & Consumable Fuels |
| MOTHERSON | 115.45 | 18.35% | 94% | 94% | 0.43% | Metals & Mining |
| MPHASIS | 2518.95 | -7.49% | 92% | 91% | 0.82% | Information Technology |
| MRF | 136934.4 | 9.02% | 84% | 88% | 0.79% | Automobile and Auto Components |
| MUTHOOTFIN | 1388.8 | -7.06% | 89% | 92% | 0.09% | Banking & Financial Services |



| /==10010010 | | | | | | |
|-------------|----------|------------|----------------|-------------------|---------------|-----------------------------------|
| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
| NATIONALUM | 141.15 | 10.02% | 89% | 87% | 0.85% | Metals & Mining |
| NAUKRI | 4979.65 | -3.34% | 92% | 93% | 0.85% | Consumer Services |
| NAVINFLUOR | 3336.45 | -13.10% | 88% | 90% | 0.86% | Chemicals & Fertilizers |
| NESTLEIND | 2480.7 | -90.55% | 83% | 89% | 0.48% | Fast Moving Consumer Goods |
| NMDC | 217.05 | 5.03% | 92% | 90% | 0.74% | Metals & Mining |
| NTPC | 314.35 | 0.08% | 87% | 80% | 0.00% | Power |
| OBEROIRLTY | 1304.85 | -9.25% | 97% | 96% | 0.61% | Infra - Realty |
| OFSS | 6726 | 60.10% | 69% | 85% | 0.52% | Information Technology |
| ONGC | 233.7 | 12.46% | 61% | 62% | 0.49% | Oil Gas & Consumable Fuels |
| PAGEIND | 36632.35 | -4.86% | 86% | 92% | 0.64% | Textiles |
| PEL | 873.4 | -4.60% | 98% | 97% | 0.81% | Banking & Financial Services |
| PERSISTENT | 8383.05 | 11.13% | 87% | 88% | -0.11% | Information Technology |
| PETRONET | 256.1 | 14.95% | 97% | 91% | 0.66% | Oil Gas & Consumable Fuels |
| PFC | 419.3 | 8.85% | 90% | 91% | 0.70% | Banking & Financial Services |
| PIDILITIND | 2585.45 | -4.57% | 96% | 96% | 0.76% | Chemicals & Fertilizers |
| PIIND | 3241 | -6.95% | 96% | 95% | 0.65% | Chemicals & Fertilizers |
| PNB | 104.45 | 9.20% | 95% | 96% | 0.77% | Banking & Financial Services |
| POLYCAB | 4343 | -20.53% | 84% | 90% | 0.89% | Capital Goods |
| POWERGRID | 245.4 | 2.87% | 78% | 88% | -0.49% | Power |
| PVRINOX | 1459.2 | -11.82% | 94% | 95% | 0.78% | Media Entertainment & Publication |
| RAMCOCEM | 968 | -4.92% | 98% | 96% | 0.88% | Construction Materials |
| RBLBANK | 254.6 | -5.27% | 95% | 88% | 0.88% | Banking & Financial Services |
| RECLTD | 470.45 | 14.56% | 89% | 91% | 0.71% | Banking & Financial Services |
| RELIANCE | 2704.6 | 3.95% | 88% | 89% | 0.66% | Oil Gas & Consumable Fuels |
| SAIL | 119.2 | -2.77% | 93% | 93% | 0.71% | Metals & Mining |
| SBICARD | 760.75 | -0.02% | 97% | 97% | -3.90% | Banking & Financial Services |
| SBILIFE | 1382.8 | -3.44% | 97% | 91% | 0.63% | Banking & Financial Services |
| SBIN | 612.05 | -5.93% | 97% | 95% | 0.77% | Banking & Financial Services |
| SHREECEM | 27865.55 | -2.68% | 94% | 94% | 0.90% | Construction Materials |
| SHRIRAMFIN | 2304 | 12.46% | 98% | 97% | 0.32% | Capital Goods |
| SIEMENS | 4199.75 | 5.89% | 96% | 94% | 0.47% | Capital Goods |
| SRF | 2266.45 | -8.09% | 95% | 95% | 0.62% | Chemicals & Fertilizers |
| SUNPHARMA | 1367.7 | 8.50% | 91% | 84% | -0.21% | Healthcare |
| SUNTV | 648.9 | -9.12% | 88% | 87% | 0.31% | Media Entertainment & Publication |
| SYNGENE | 686.2 | -1.99% | 97% | 97% | -0.64% | Healthcare |
| TATACHEM | 1004.55 | -7.61% | 96% | 95% | 0.68% | Chemicals & Fertilizers |
| ТАТАСОММ | 1717.2 | -5.16% | 91% | 86% | 0.69% | Telecommunication |
| TATACONSUM | 1138.5 | 9.78% | 84% | 88% | 0.35% | Fast Moving Consumer Goods |
| TATAMOTORS | 811.4 | 7.90% | 94% | 93% | 0.38% | Automobile and Auto Components |
| TATAPOWER | 365.2 | 10.87% | 94% | 94% | 0.79% | Power |
| | | | | | | |



| ALL FO STOCKS | | | | | | |
|---------------|---------|------------|----------------|-------------------|---------------|-----------------------------------|
| Symbol | Closing | Exp % chng | Jan Rollover % | 3m Avg Rollover % | Rollover Cost | Sector |
| TATASTEEL | 133.7 | -3.05% | 94% | 90% | 0.67% | Metals & Mining |
| TCS | 3804.65 | 0.09% | 96% | 96% | 0.63% | Information Technology |
| TECHM | 1319.7 | 2.82% | 92% | 93% | 0.71% | Information Technology |
| TITAN | 3769.65 | 1.54% | 95% | 90% | 0.55% | Consumer Durables |
| TORNTPHARM | 2469.15 | 9.41% | 93% | 94% | 0.07% | Healthcare |
| TRENT | 3224.15 | 6.73% | 96% | 93% | 0.85% | Consumer Services |
| TVSMOTOR | 1944.35 | -3.01% | 89% | 88% | 0.66% | Automobile and Auto Components |
| UBL | 1840.75 | 5.34% | 97% | 96% | 0.70% | Fast Moving Consumer Goods |
| ULTRACEMCO | 9979.2 | -4.25% | 95% | 90% | 0.45% | Construction Materials |
| UPL | 536.85 | -8.74% | 95% | 95% | 0.65% | Chemicals & Fertilizers |
| VEDL | 263.2 | 2.25% | 97% | 96% | 0.84% | Metals & Mining |
| VOLTAS | 1002.95 | 3.00% | 97% | 96% | 0.80% | Capital Goods |
| WIPRO | 469.45 | 0.09% | 95% | 93% | 0.77% | Information Technology |
| ZEEL | 162.7 | -39.92% | 92% | 95% | 1.44% | Media Entertainment & Publication |
| ZYDUSLIFE | 734.55 | 6.95% | 91% | 94% | 0.71% | Healthcare |
| TATASTEEL | 133.7 | -3.05% | 94% | 90% | 0.67% | Metals & Mining |
| TCS | 3804.65 | 0.09% | 96% | 96% | 0.63% | Information Technology |
| TECHM | 1319.7 | 2.82% | 92% | 93% | 0.71% | Information Technology |
| TITAN | 3769.65 | 1.54% | 95% | 90% | 0.55% | Consumer Durables |
| TORNTPHARM | 2469.15 | 9.41% | 93% | 94% | 0.07% | Healthcare |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |



<u> Technical Research Team :</u>

| Avdhut Bagkar | Derivatives & Technical Analyst | avdhut.bagkar@bpwealth.com |
|---------------|---------------------------------|----------------------------|
| Kushal Gandhi | Technical Analyst | kushalgandhi@bpwealth.com |
| Vikas Gupta | Technical Analyst | vikas.gupta@bpwealth.com |

Technical Research Desk

Institutional Sales Desk

Disclaimer Appendix

Tel: +91 22 61596406/11

Tel: +91 22 61596403/04/05

Analyst s Certification:

We analysts and the authors of this report, hereby certify that all of the views expressed in this research report accurately reflect our personal views about any and all of the subject issuer s or securities. We also certify that no part of our compensation was, is, or will be directly or indirectly related to the specific recommendation s or view s in this report. Analysts aren't registered as research analysts by FINRA and might not be an associated person of the BP Equities Pvt. Ltd. Institutional Equities.

General Disclaimer

This report has been prepared by the research department of BP EQUITIES Pvt. Ltd, is for information purposes only. This report is not construed as an offer to sell or the solicitation of an offer to buy or sell any security in any jurisdiction where such an offer or solicitation would be illegal.

BP EQUITIES Pvt. Ltd have exercised due diligence in checking the correctness and authenticity of the information contained herein, so far as it relates to current and historical information, but do not guarantee its accuracy or completeness. The opinions expressed are our current opinions as of the date appearing in the material and may be subject to change from time to time. Prospective investors are cautioned that any forward looking statement are not predictions and are sub- ject to change without prior notice.

Recipients of this material should rely on their own investigations and take their own professional advice. BP EQUITIES Pvt. Ltd or any of its affiliates or employees shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report. BP EQUITIES Pvt. Ltd. or any of its affiliates or employees do not provide, at any time, any express or implied warranty of any kind, regarding any matter pertaining to this report, including without limitation the implied warranties of merchantability, fitness for a particular purpose, and non-infringement. The recipients of this report should rely on their own investigations.

BP EQUITIES Pvt. Ltd and/or its affiliates and/or employees may have interests/ positions, financial or otherwise in the securities mentioned in this report. Opinions

Corporate Office:

4th floor, Rustom Bldg,

29, Veer Nariman Road, Fort, Mumbai-400001

Phone-+91 22 6159 6464 Fax-+91 22 6159 6160

Website- www.bpwealth.com

Registered Office:

24/26, 1st Floor, Cama Building,

Dalal street, Fort,

Mumbai-400001

BP Equities Pvt. Ltd.

CIN No: U67120MH1997PTC107392