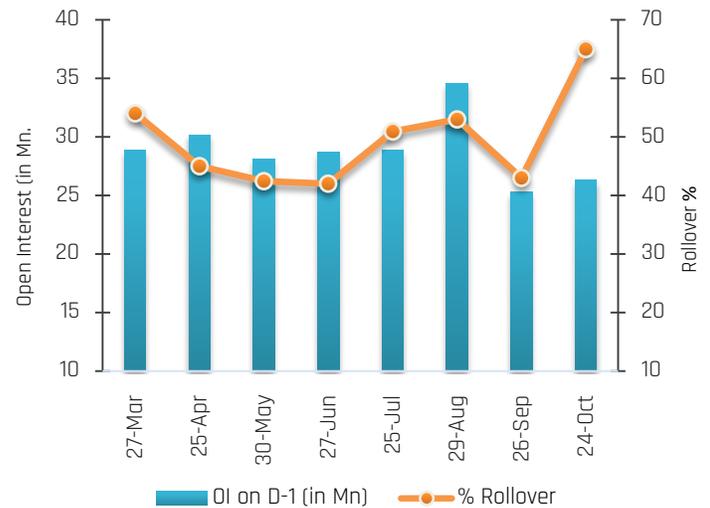


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **65%** positions got rolled over to the November series as on **D-1** days prior to expiry.
2. The current rollovers are higher as compare with its three months average of **49%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **43** bps.
4. The total open interest in Nifty Futures across all contracts stands at **26.31 Mn** shares.
5. The Market wide Oct expiry rollover is at **62.68%** on **D-1** as compared to **64.81%** on same day of previous expiry.

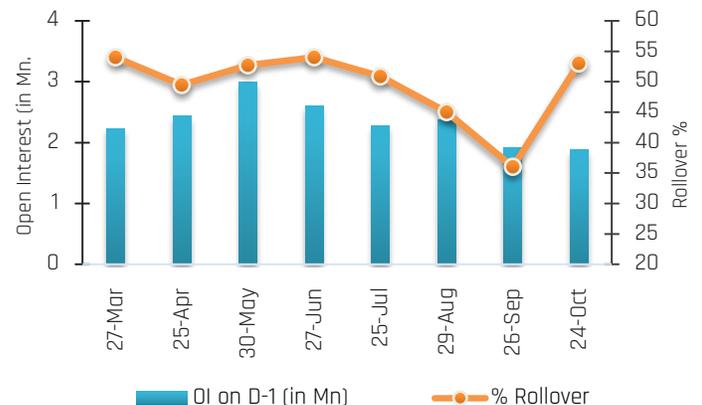
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty Oct expiry rollover is higher at **53%** on **D-1** compared with **36%** on same day of previous expiry.
7. BankNifty Futures OI stands at **1.88mn** shares as against the OI of **1.92mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **43** bps.
9. The current rollovers in BankNifty are higher as compare with its three months average of **44%** respectively observed at the same point prior to expiry.

Banknifty Rollover Comparison (MoM)



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
POWERGRID	84%	67%	16%	0.52
INFY	74%	60%	14%	0.56
GRASIM	72%	61%	11%	0.57
ADANIPTS	68%	58%	10%	0.59
INDUSINDBK	69%	59%	9%	0.47

Negative Deviation in Rollover for NIFTY Stocks

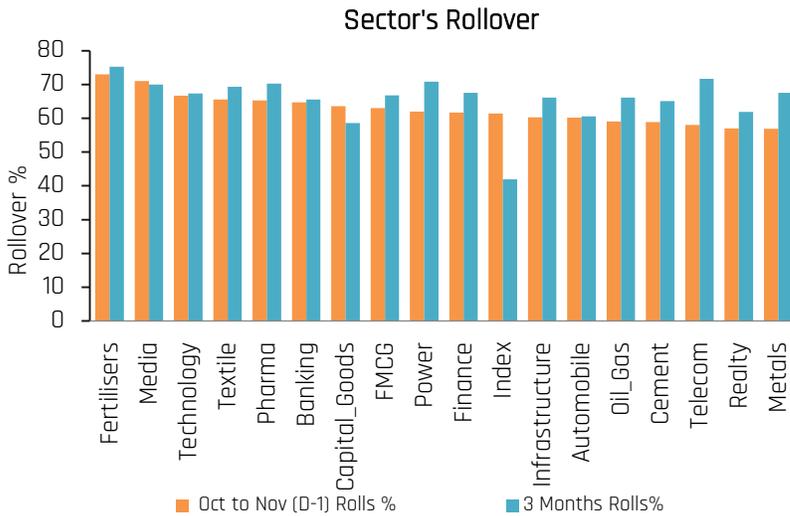
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
JSWSTEEL	43%	78%	-35%	0.57
INFRATEL	32%	53%	-21%	-2.21
VEDL	50%	71%	-20%	0.17
NTPC	47%	66%	-19%	0.37
ONGC	50%	67%	-17%	0.10

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
BOSCHLTD	84%	60%	24%	0.68
AMARAJABAT	69%	49%	20%	-1.73
INDIANB	75%	56%	19%	0.65
VGUARD	83%	65%	18%	-2.48
PCJEWELLER	72%	56%	16%	-3.75

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
PFC	25%	72%	-47%	0.66
CESC	29%	71%	-42%	0.09
CANFINHOME	55%	85%	-30%	0.38
MARICO	31%	60%	-29%	0.03
SRTRANSFIN	42%	71%	-28%	0.21



Sector / Stock Rollover Activity:

- From the Sectoral action, rollovers accelerated for **MEDIA and CAPITAL GOODS** where as low rollovers were seen in **INFRASTRUTURE, REALTY, METALS, POWER, FINANCE and TELECOM** on D-1 as compared to three month's average as highlighted in the chart.
- Within **Nifty50** space Index heavyweight like **GRASIM, INFY, ADANI PORTS, ICICIBANK, HDFCBANK, TCS** and **ZEEL** witnessed aggressive rollover in November series while low rolls seen in **INFRATEL, NTPC, BHARTIARTL, EICHERMOT, HINDUNILVR, TATASTEEL, DRREDDY, HDFC** and **HNDALCO**.
- From the Midcap space **AMARAJABAT, MINDTREE, SIEMENS, CUMMINSIND, PVR, PCJEWELLER** and **VGUARD** saw higher rollover whereas, **CESC, PFC, JSWSTEEL, AUROPHARMA, TORNTPOWER, INFIBEAM, PETRONET** and **IDBI** observed to the low rollovers so far.

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