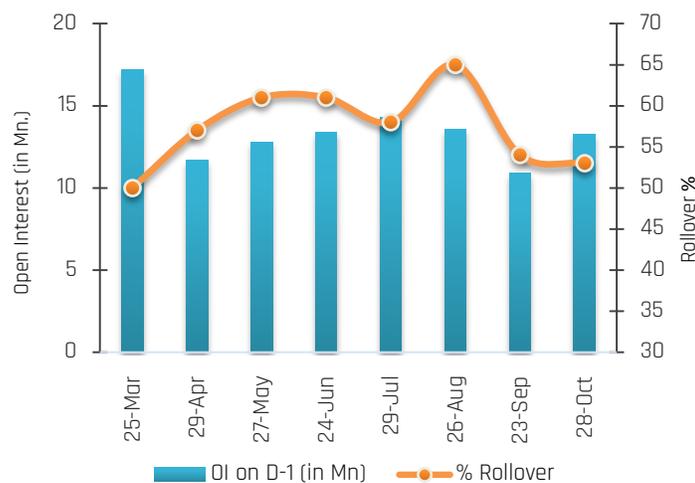


### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **53%** positions got rolled over to the November series as on **D-1** days prior to expiry.
2. The current rollovers is lower as compare with its three months average of **59%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **11** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.27Mn** shares.
5. The Market wide October expiry rollover is at **78%** on **D-1** as compared to **71%** on same day of previous expiry.

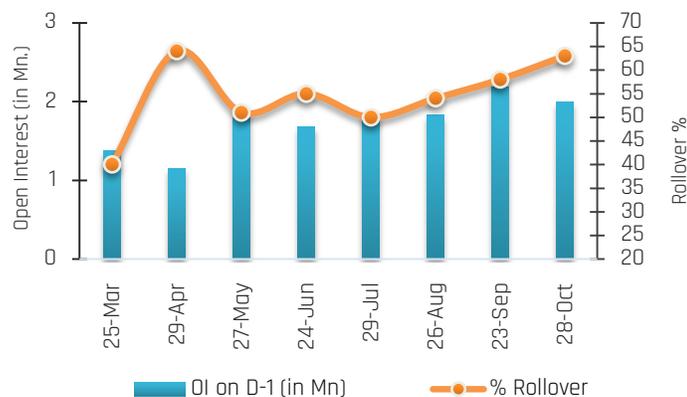
Nifty Rollover Comparison (MoM)



### Banknifty Rollover Analysis

6. The BankNifty October expiry rollover is higher at **63%** on **D-1** compared with **58%** on same day of previous expiry.
7. BankNifty Futures OI stands at **1.99mn** shares as against the OI of **2.18mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **4** bps.
9. The current rollovers in BankNifty are higher as compare with its three months average of **54%** 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 %
HINDUNILVR	86%	69%	16%	0.27
SHREECEM	81%	68%	12%	0.29
M&M	84%	73%	11%	0.30
BAJAJFINSV	84%	74%	10%	0.24
INDUSINDBK	87%	77%	10%	0.29

#### Negative Deviation in Rollover for NIFTY Stocks

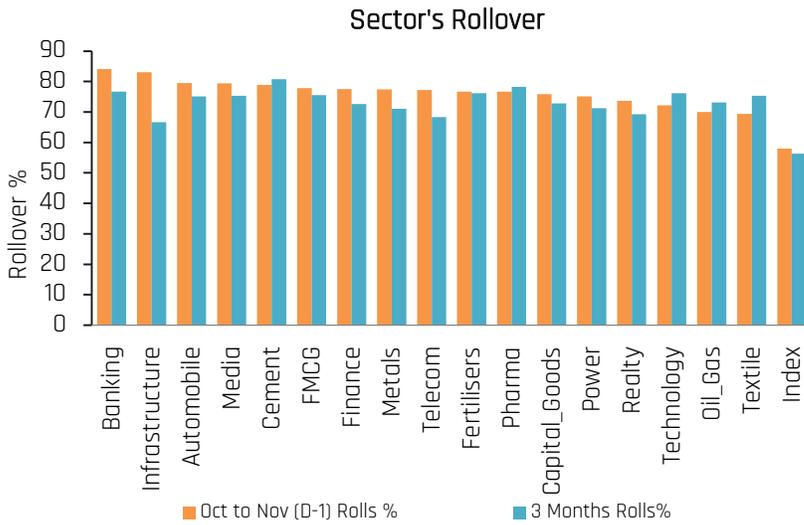
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
LT	62%	80%	-18%	-1.44
TCS	64%	77%	-13%	0.24
BPCL	67%	78%	-12%	0.25
RELIANCE	71%	80%	-9%	0.24
WIPRO	74%	83%	-9%	-0.25

#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
MFSL	79%	60%	19%	0.39
ASHOKLEY	83%	64%	19%	0.25
FEDERALBNK	90%	71%	19%	0.29
IDEA	66%	47%	19%	0.57
PNB	83%	64%	18%	0.00

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
PETRONET	49%	78%	-29%	-0.31
COFORGE	48%	66%	-19%	0.35
PFC	61%	79%	-18%	0.29
GODREJCP	51%	67%	-16%	0.27
PAGEIND	66%	82%	-15%	0.26



**Sector / Stock Rollover Activity:**

1. From the Sectoral action, rollovers accelerated for **BANKING, INFRASTRUCTURE, AUTOMOBILE, MEDIA** and **TELECOM** where as low rollovers were seen in **TEXTILE, OIL&GAS, TECHNOLOGY** , and **CEMENT** sector stocks on D-1 as compared to three month's average as highlighted in the chart.
2. Within **Nifty50** space Index heavyweight like **HINDUNILVR, INFY, GAIL, INDUSINDBK, BAJAJ-AUTO, HCLTECH,** and **TATASTEEL** witnessed aggressive rollover in November series as compare with three months average, while low rolls seen in **LT, TCS, RELIANCE, WIPRO,** and **DRREDDY.**
3. From the Midcap space **ASHOKLEY, MFSL, NATIONALUM, PVR, PNB,** and **IDEA** saw higher rollover whereas, **PETRONET, GODREJCP, PAGEIND, ACC** and **CUMMINSIND** observed low rollovers so far.

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