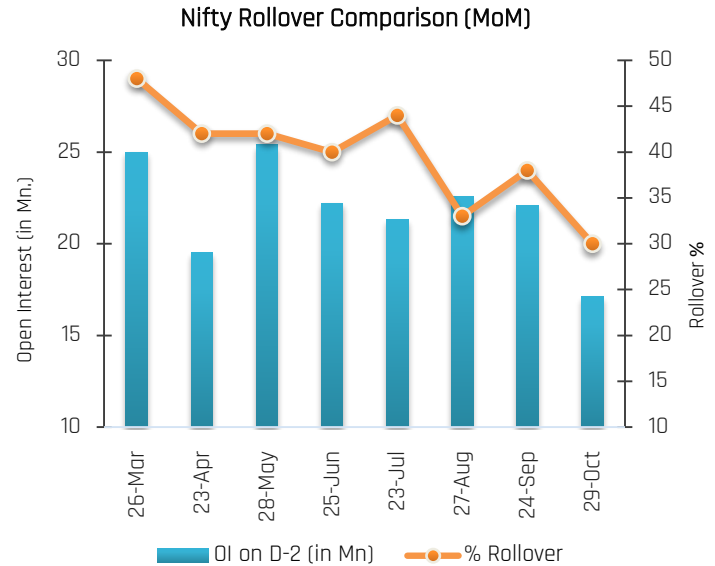


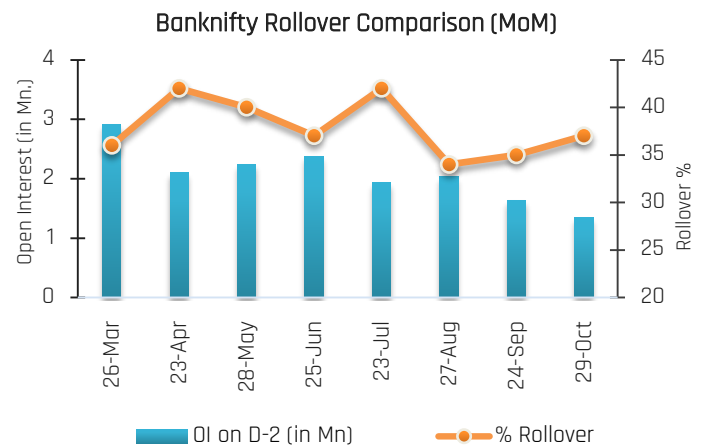
### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **30%** positions got rolled over to the November series as on **D-2** days prior to expiry.
2. The current rollovers are lower as compare with its three months average of **39%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **42** bps.
4. The total open interest in Nifty Futures across all contracts stands at 17.10Mn shares.
5. The Market wide October expiry rollover is at **41%** on **D-2** as compared to **52%** on same day of previous expiry.



### Banknifty Rollover Analysis

6. The BankNifty October expiry rollover is higher at **37%** on **D-2** compared with **35%** on same day of previous expiry.
7. BankNifty Futures OI stands at **1.34mn** shares as against the OI of **1.63mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **45** bps.
9. The current rollovers in BankNifty are inline as compare with its three months average of **37%** respectively observed at the same point prior to expiry.

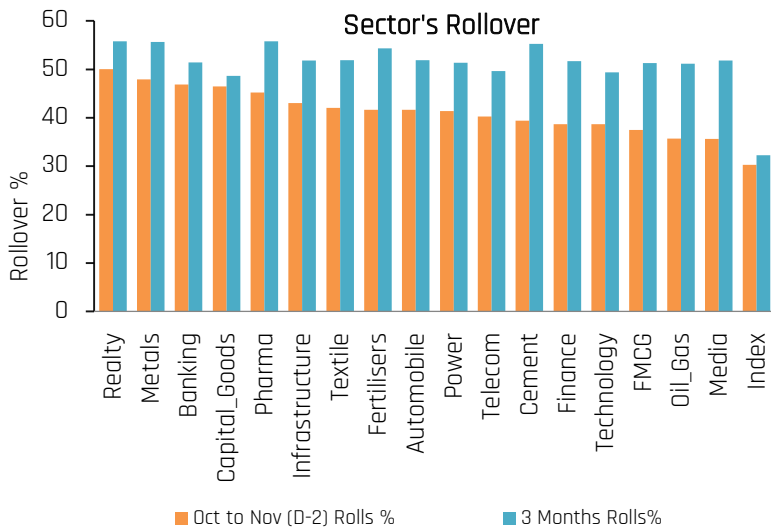


Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
YESBANK	53%	48%	5%	0.34
GAIL	53%	52%	1%	0.48
WIPRO	61%	61%	0%	0.27

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
DRREDDY	21%	56%	-35%	0.43
BAJAJ-AUTO	27%	58%	-31%	0.45
HDFC	39%	70%	-31%	0.43
ONGC	16%	44%	-28%	-1.44
M&M	26%	53%	-27%	0.44

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
ADANIENT	70%	58%	11%	0.72
NMDC	56%	47%	9%	-0.09
UBL	62%	53%	8%	0.54
IBULHSGFIN	57%	48%	8%	-7.79
GLENMARK	55%	48%	7%	0.34

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
SRTRANSFIN	19%	55%	-36%	-0.03
DABUR	20%	56%	-35%	0.15
PETRONET	28%	58%	-30%	-1.45
BOSCHLTD	16%	46%	-30%	0.50
SHREECEM	26%	54%	-29%	0.35



### Sector / Stock Rollover Activity:

- From the Sectoral action, low rollovers were seen in across all sectors on D-2 as compared to three month's average as highlighted in the chart.
- Within Nifty50 space Index heavyweight like YESBANK and GAIL witnessed aggressive rollover in November series while low rolls seen in DRREDDY, ONGC, M&M, RELIANCE, ASIANPAINT, HINDPETRO, COALINDIA, and HEROMOTOCO.
- From the Midcap space ADANIEN, IBULHSGFIN, GLENMARK, SIEMENS, AMARAJABAT, EXIDEIND and TORNTPHARM saw higher rollover whereas, SRTRANSFIN, SHREECEM, M&MFIN, CENTURYTEX, UJJIVAN, MGL and MARICO observed to the low rollovers so far.

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