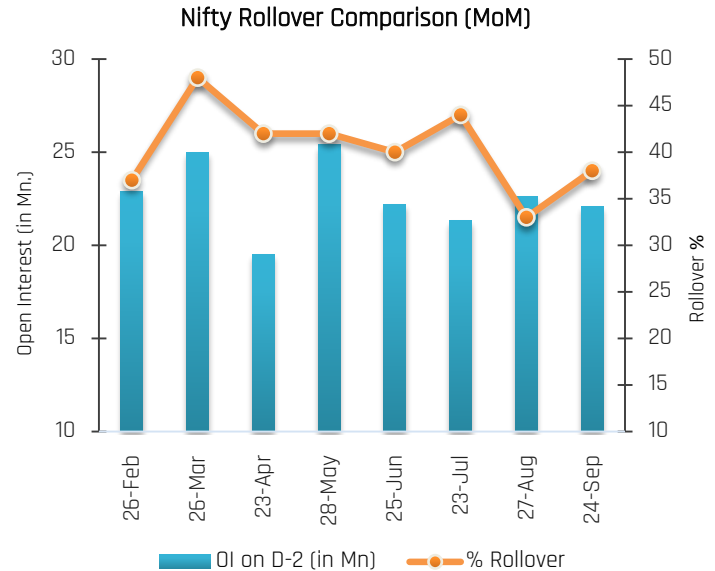


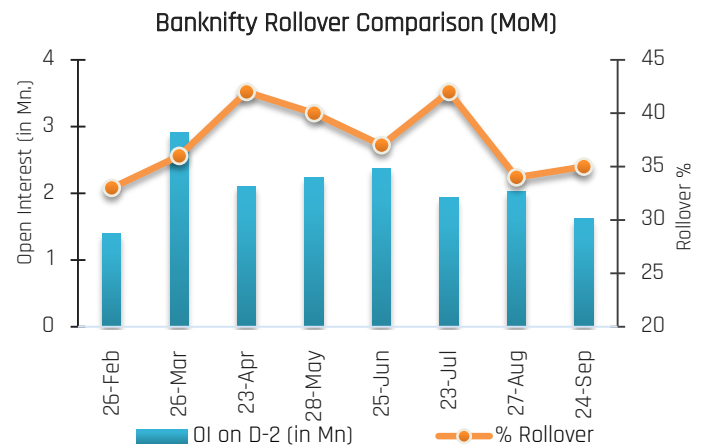
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **38%** positions got rolled over to the October 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 **41** bps.
4. The total open interest in Nifty Futures across all contracts stands at **22.11Mn** shares.
5. The Market wide September expiry rollover is at **52%** on **D-2** as compared to **53%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty September expiry rollover is higher at **35%** on **D-2** compared with **34%** on same day of previous expiry.
7. BankNifty Futures OI stands at **1.63mn** shares as against the OI of **2.03mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **41** bps.
9. The current rollovers in BankNifty are lower as compare with its three months average of **38%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
BAJAJ-AUTO	71%	55%	16%	0.41
UPL	65%	51%	14%	0.49
EICHERMOT	66%	53%	13%	0.51
HEROMOTOCO	65%	53%	12%	0.44
HDFC	76%	65%	12%	0.53

Negative Deviation in Rollover for NIFTY Stocks

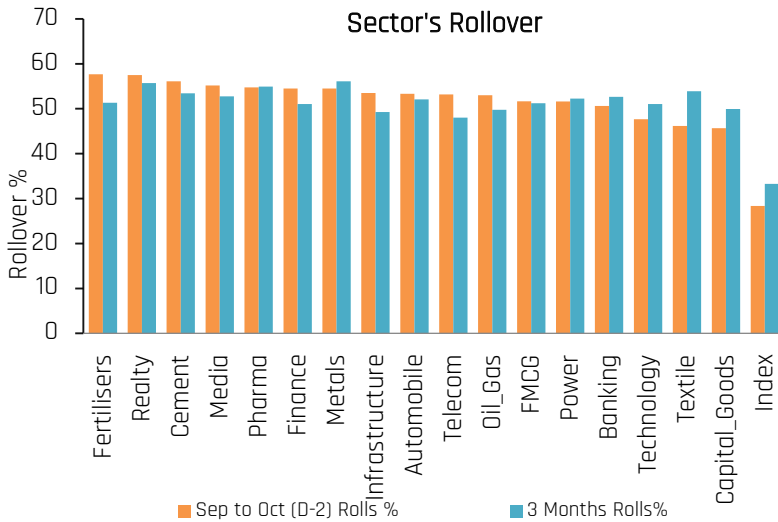
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
VEDL	40%	57%	-17%	0.41
HINDUNILVR	29%	46%	-17%	-0.02
COALINDIA	37%	51%	-14%	0.43
INFY	38%	52%	-13%	-0.73
INDUSINDBK	44%	57%	-12%	0.44

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
CONCOR	54%	31%	24%	0.46
SHREECEM	64%	44%	20%	0.29
ICICIPRULI	62%	43%	19%	-0.05
INDIGO	58%	39%	18%	0.52
IDEA	66%	49%	17%	-0.89

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
CENTURYTEX	39%	65%	-26%	0.44
ADANIENT	48%	67%	-18%	0.54
LUPIN	49%	65%	-16%	0.29
MINDTREE	33%	46%	-14%	-0.12
VOLTAS	38%	51%	-13%	0.07



Sector / Stock Rollover Activity:

- From the Sectoral action, rollovers accelerated for **FERTILISERS, CEMENT, REALTY, FINANCE, INFRASTRUCTURE, and TELECOM** where as low rollovers were seen in **TEXTILE, TECHNOLOGY, BANKING and METALS** on D-2 as compared to three month's average as highlighted in the chart.
- Within **Nifty50** space Index heavyweight like **BAJAJ-AUTO, HDFCBANK, HDFC, DRREDDY, RELIANCE, BPCL** and **TCS** witnessed aggressive rollover in October series while low rolls seen in **COALINDIA, INDUSINDBK, HCLTECH, ADANI PORTS, ONGC, IBULHSGFIN** and **TATASTEEL**.
- From the Midcap space **CONCOR, ICICIPRULI, PETRONET, BATAINDIA, AMARAJABAT, GMRINFRA** and **IDEA** saw higher rollover whereas, **CENTURYTEX, TVSMOTOR, ASHOKLEY, MINDTREE, APOLLOHOSP, NESTLEIND** and **BEL** observed to the low rollovers so far.

Asit C. Mehta
INVESTMENT INTERMEDIATES LTD.

Retail Research Desk:

Akhil Rathi D: 91 22 2858 3210
 Hrishikesh Yedve D: 91 22 2858 3207
 Neeraj Sharma D: 91 22 2858 3208
 Rohan Gawale D: 91 22 2858 3213
 Vrinda Aditya D: 91 22 2858 3209
 Karan Desai D: 91 22 2858 3221

Email: retailresearch@acm.co.in

Research Analyst Registration Number:

INH000002483

CIN: U65990MH1993PLC075388

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