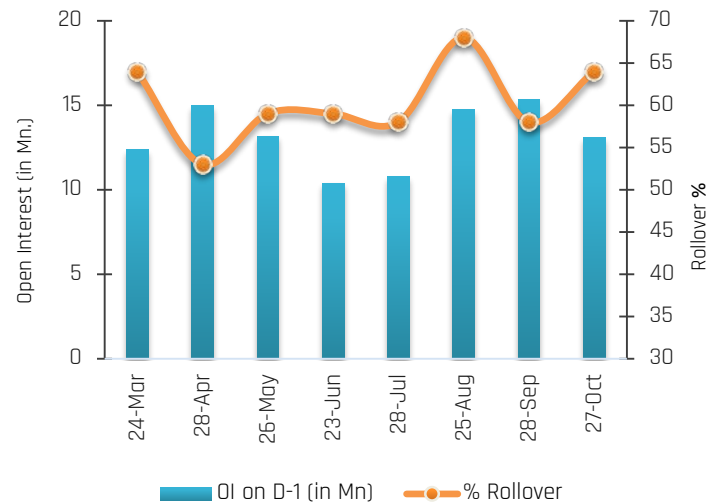


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **64%** positions got rolled over to the November series as on **D-1** days prior to expiry.
2. The current rollovers is higher as compare with its three months average of **61%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **16** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.10Mn** shares.
5. The Market wide October expiry rollover is at **76%** on **D-1** as compared to **76%** on same day of previous expiry.

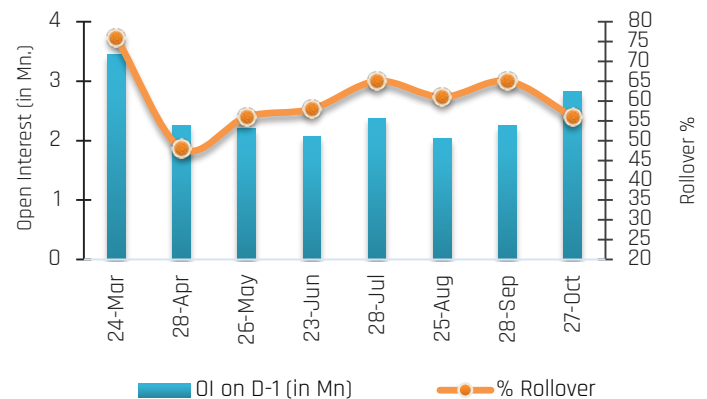
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty October expiry rollover is lower at **56%** on **D-1** compared with **65%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.82mn** shares as against the OI of **2.24mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **31** bps.
9. The current rollovers in BankNifty are lower as compare with its three months average of **64%** 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 %
INFY	92%	72%	20%	0.29
HINDALCO	85%	66%	19%	0.30
CIPLA	79%	65%	15%	0.30
SBILIFE	75%	60%	14%	0.39
BRITANNIA	80%	69%	12%	0.25

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
GAIL	57%	80%	-23%	0.17
BPCL	68%	84%	-15%	-0.92
POWERGRID	57%	70%	-14%	-1.29
MARUTI	67%	77%	-10%	0.34
TITAN	66%	75%	-9%	0.33

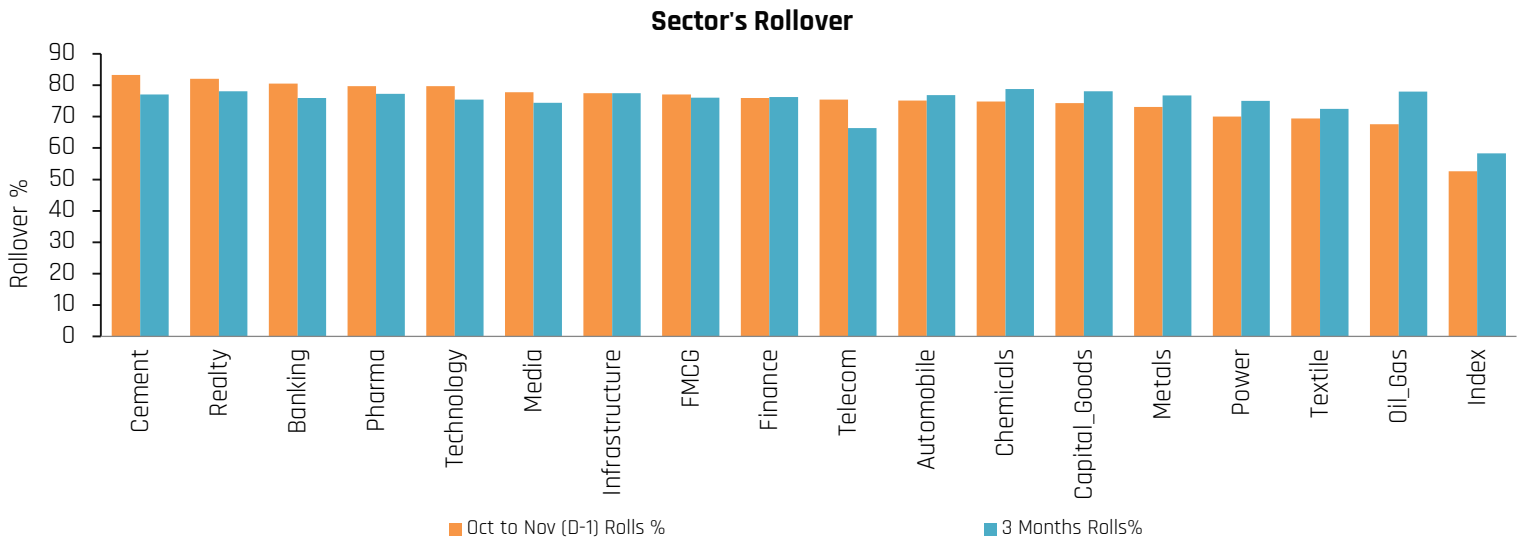
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
IDEA	70%	50%	20%	0.98
COLPAL	84%	68%	16%	-0.82
ICICIPRULI	84%	72%	12%	0.32
BANKBARODA	85%	73%	12%	0.49
MANAPPURAM	85%	73%	12%	0.20

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
SAIL	35%	68%	-34%	-0.13
IBULHSGFIN	49%	78%	-29%	-0.18
HINDPETRO	50%	80%	-29%	-0.15
BEL	54%	75%	-21%	0.31
NAVINFUOR	56%	77%	-21%	0.14

Sector Rollover Activity:



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