

## Highlights

After gaining last three derivatives series, Nifty index closed the September series with a loss of 6.52 per cent and also wiped out the entire gains of the last series. Nifty index futures have seen a lower rollover of almost 58.90 per cent against previous rollover of 69% which suggests that traders are exited long positions and created fresh short positions on NIFTY in the next month series.

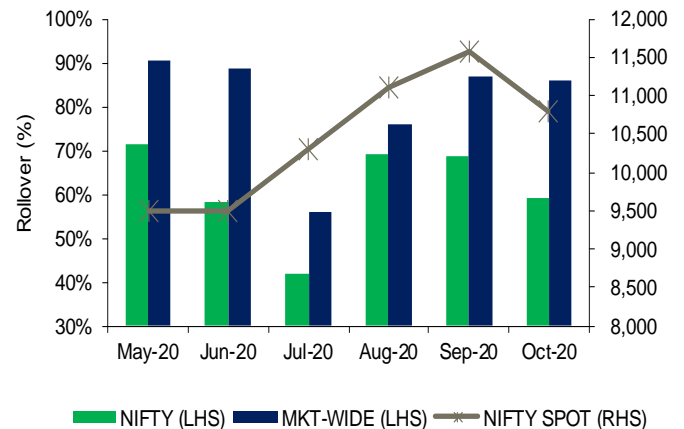
India Volatility index (VIX) jumped 12 per cent in the intra-day trade to hit a high of 23.5 level on the last day of Futures and Options (F&O) expiry for the September series and higher volatility is suggesting that bearish momentum. In index options front, there was a fresh build-up in 11,100-11,300 strikes; whereas, 10,950-11,100 put options added fresh positions. The Put Call ratio stood at 0.78 levels and suggesting that weak bias on NIFTY October Future.

Broader market rollover was at 85.82%, lower to its previous rolls, also NIFTY Futures closed with addition of 8.72 percent with decline in price indicating built up of short positions.

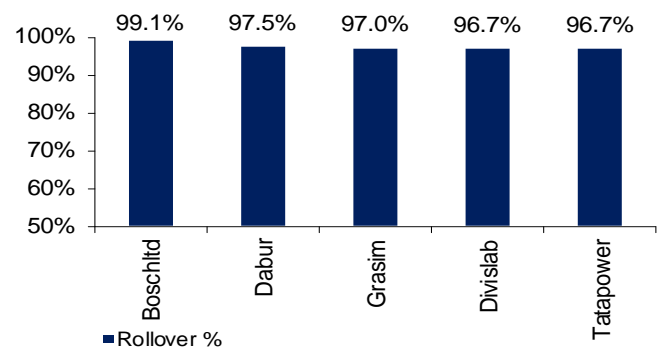
In stocks we saw highest rollover in BOSCHLTD followed by DABUR, GRSIM, DIVISLAB and TATAPOWER.

CAPITAL GOODS followed by CEMENT and INFRASTRUCTURE sectors witnessed higher rollovers compared to same day of previous expiry, whereas lower rollovers seen in MEDIA and BANKING sectors.

## NIFTY Vs Market Wide Rollover



## Top 5 Stock Rollover



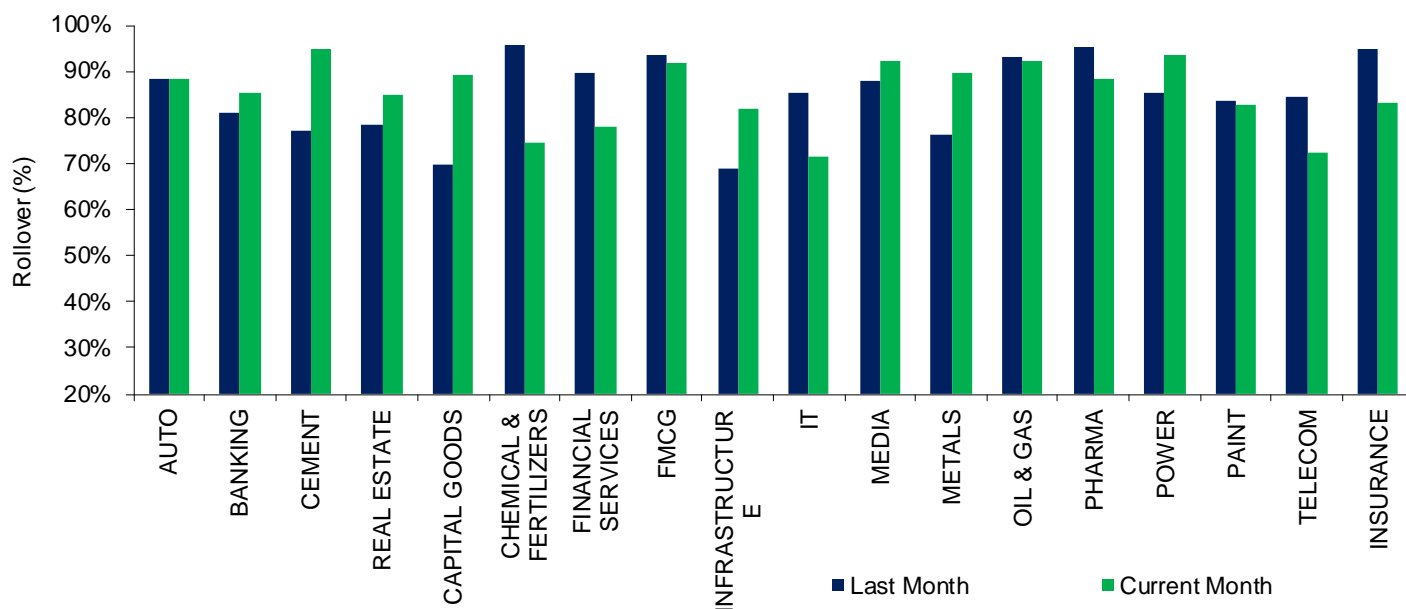
## Top 10 Stock Synopsis

Stock Symbol	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %
Boschltd	850	-90200	101000	97700	99.07%
Dabur	240000	-9226250	9621250	9303750	97.46%
Grasim	172900	-17687100	17493300	17326100	97.01%
Divislab	104800	-3068800	3523600	3419600	96.70%
Tatapower	2214000	-64773000	70767000	66555000	96.69%
Icicibank	3249125	-112446125	117353500	111505625	96.38%
Lupin	262650	-6649550	7905000	7733300	96.20%
Techm	373200	-9768000	10027200	9720000	95.85%
Hindalco	1118000	-25765600	28259600	26518100	95.84%
Ambujacem	231000	-12303000	12561000	11994000	95.69%

## Sector – Wise Rollover

Sector	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %
AUTO	4158690	-41511720	42835830	40331740	88.31%
BANKING	30325525	-484434325	543561700	439375025	85.36%
CEMENT	578650	-33162150	32863900	32051150	94.99%
REAL ESTATE	1016150	-29754500	27858800	26122750	84.90%
CAPITAL GOODS	8626650	-105552750	108687000	101906500	89.25%
CHEMICAL & FERTILIZERS	1553400	-17645200	15145600	14290500	74.44%
FINANCIAL SERVICES	12399674	-122683012	114368480	105165817	77.85%
FMCG	12099300	-135811400	173681250	156185500	91.82%
INFRASTRUCTURE	10800000	-61290000	75960000	58860000	81.65%
IT	11428000	-92788900	82852050	74536400	71.52%
MEDIA	2598747	-31227882	42415880	41019937	92.32%
METALS	23665800	-335141300	385024100	321944800	89.73%
OIL & GAS	18489385	-220614780	239666065	221996245	92.27%
PHARMA	3664350	-106115600	102593500	96869100	88.24%
POWER	12413500	-173489000	185925800	173607000	93.32%
PAINT	409300	-5941300	5507800	5261600	82.85%
TELECOM	57539044	-366610019	432095986	306119611	72.17%
INSURANCE	1006700	-22816100	20299450	19816700	83.18%
Others	2120396	-61311840	59005006	56720143	89.42%

## Sector Comparison



## Rollover Analysis

Stock Symbol	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %	Rollover Cost %
BANKNIFTY	461050	-1224025	1662325	1450700	72.64%	0.18%
NIFTY	3490425	-8319750	8045475	6956025	58.90%	0.23%
ACC	98000	-2132000	1682500	1606000	72.02%	0.25%
ADANIENT	544000	-15932000	15484000	14560000	88.37%	0.57%
ADANIPTS	410000	-28112500	27887500	27520000	96.49%	0.54%
AMARAJABAT	149000	-933000	815000	779000	72.00%	0.33%
AMBUJACEM	231000	-12303000	12561000	11994000	95.69%	0.38%
APOLLOHOSP	142500	-945500	1193500	1124000	86.90%	-0.28%
APOLLOTYRE	2140000	-5705000	7935000	7150000	72.72%	0.52%
ASHOKLEY	3591000	-24246000	30312000	27063000	87.10%	0.37%
ASIANPAINT	374100	-3061500	2245200	2115600	61.58%	0.24%
AUROPHARMA	410800	-13561600	13877500	12244700	87.63%	0.65%
AXISBANK	1831200	-50870400	53295600	49980000	94.84%	0.41%
BAJAJ-AUTO	43000	-1426000	1305250	1254250	85.38%	0.44%
BAJAJFINSV	65500	-686750	724500	694250	91.29%	0.32%
BAJFINANCE	322250	-4298500	4323250	3877000	83.90%	0.39%
BALKRISIND	43200	-1523200	1268800	1224000	78.14%	0.45%
BANDHANBNK	1920600	-16279200	14810400	13982400	76.83%	0.53%
BANKBARODA	4477200	-43640400	42640000	40631000	84.44%	0.63%
BATAINDIA	101200	-2006950	1477850	1390950	65.98%	0.33%
BEL	2287600	-31806000	31312000	29693200	87.09%	0.55%
BERGEPAIN	35200	-2879800	3262600	3146000	98.79%	0.19%
BHARATFORG	381000	-5869500	6384000	6022500	93.90%	0.44%
BHARTIARTL	4523844	-109892019	128248386	103954011	90.86%	0.44%
BHEL	4956000	-49602000	53592000	50463000	90.92%	0.50%
BIOCON	715300	-12610900	13358400	12537300	94.08%	0.59%
BOSCHLTD	850	-90200	101000	97700	99.07%	0.48%
BPCL	1159200	-20584800	22995000	21904200	94.67%	0.58%
BRITANNIA	34800	-1043200	910000	883200	81.93%	0.19%
CADILAHC	365200	-8657000	6380000	5918000	65.59%	0.32%
CANBK	1555000	-9195000	10815000	9635000	85.53%	-1.68%
CHOLAFIN	285000	-5245000	5692500	5362500	94.85%	-3.01%
CIPLA	466700	-13772200	12927200	12585300	88.39%	0.30%
COALINDIA	3762900	-32278800	41969100	36145300	89.56%	0.47%
COLPAL	32900	-2448600	2261700	2202200	88.74%	0.45%
CONCOR	268836	-6377040	5536146	5221983	78.57%	0.40%
CUMMINSIND	157200	-1978800	1876800	1558800	72.98%	-0.16%
DABUR	240000	-9226250	9621250	9303750	97.46%	0.34%
DIVISLAB	104800	-3068800	3523600	3419600	96.70%	0.57%
DLF	871200	-29178600	27271200	25561800	85.06%	0.44%
DRREDDY	156250	-2758000	2432250	2274750	78.06%	0.53%
EICHERMOT	65100	-2175250	2082850	2010050	89.72%	0.45%
ESCORTS	174900	-2285800	1903000	1732500	70.41%	0.45%
EXIDEIND	367200	-8373600	6768000	6444000	73.72%	0.45%
FEDERALBNK	4394500	-84541000	80172000	73941500	83.14%	0.55%
GAIL	3251300	-21252400	22551700	21020600	85.79%	0.36%
GLENMARK	349600	-7270300	5934000	5641900	74.04%	0.72%
GMRINFRA	10800000	-61290000	75960000	58860000	81.65%	0.71%
GODREJCP	400000	-4386000	4338000	4252000	88.84%	0.30%

Stock Symbol	Current Month OI	Change in Current Month OI	Current Near Month OI	Change in Current Month OI	Near Rollover %	Rollover Cost %
GODREJPROP	144950	-575900	587600	560950	77.82%	0.50%
GRASIM	172900	-17687100	17493300	17326100	97.01%	0.29%
HAVELLS	90000	-5122000	5724000	5249000	98.27%	-0.50%
HCLTECH	953400	-12931800	13651400	11855200	85.38%	0.19%
HDFC	774300	-26232000	26494800	25691100	95.13%	0.40%
HDFCBANK	1100550	-38738150	37944500	34771550	87.28%	0.10%
HDFCLIFE	205700	-9653600	7922200	7647200	77.56%	0.47%
HEROMOTOCO	85800	-1689000	1650900	1560900	87.95%	0.36%
HINDALCO	1118000	-25765600	28259600	26518100	95.84%	0.28%
HINDPETRO	2089800	-29305800	32305500	30542400	93.34%	0.58%
HINDUNILVR	5530200	-8183100	5649600	5122800	37.36%	-0.11%
IBULHSGFIN	3406900	-11897800	9445700	9160500	59.85%	0.87%
ICICIBANK	3249125	-112446125	117353500	111505625	96.38%	0.31%
ICICIPRULI	447000	-7297500	6847500	6714000	86.69%	0.06%
IDEA	51100000	-242620000	287560000	186760000	63.58%	0.00%
IDFCFIRSTB	5567000	-101574000	133399000	66804000	62.35%	-0.56%
IGL	235125	-6106375	5020125	4702500	74.15%	0.52%
INDIGO	449500	-2861500	2989000	2647000	79.95%	-0.35%
INDUSINDBK	1252000	-27531200	30776000	29525600	95.65%	0.56%
INFRATEL	1915200	-14098000	16287600	15405600	88.04%	0.00%
INFY	6463200	-37449600	29535600	28322400	64.50%	-0.66%
IOC	4428900	-50587500	60819000	55335600	91.95%	0.56%
ITC	9817600	-95030400	128265600	112499200	90.64%	0.51%
JINDALSTEL	1455000	-20635000	22545000	22205000	93.41%	0.46%
JSWSTEEL	602100	-42093000	41747400	40689000	95.30%	0.54%
JUBLFOOD	129000	-2136000	1946000	1731500	76.45%	0.23%
KOTAKBANK	879600	-10014000	11306400	9108000	83.61%	0.19%
L&TFH	4263600	-25833200	22657600	18462000	61.34%	0.62%
LICHSGFIN	466000	-8240000	6656000	6020000	69.15%	0.38%
LT	862400	-12970100	12762200	11633050	84.10%	0.53%
LUPIN	262650	-6649550	7905000	7733300	96.20%	0.39%
M&M	800800	-14208600	14821800	13858600	92.33%	0.79%
M&MFIN	1725444	-13896540	14506128	13631352	87.26%	0.40%
MANAPPURAM	624000	-15948000	13956000	12948000	78.13%	0.46%
MARICO	118000	-8630000	9110000	8908000	98.65%	0.34%
MARUTI	131500	-1808400	2234700	2105300	93.22%	0.48%
MCDOWELL-N	667500	-15547500	15141250	14545000	89.70%	0.33%
MFSL	68900	-1817400	1396200	1345500	71.33%	0.34%
MGL	142800	-1582200	1261200	1152000	66.78%	0.38%
MINDTREE	124800	-2064000	1437600	1389600	63.49%	0.41%
MOTHERSUMI	1267000	-21434000	21609000	20580000	90.66%	0.39%
MRF	2640	-39420	38830	37540	89.25%	0.68%
MUTHOOTFIN	171000	-3774750	4076250	3908250	95.67%	0.53%
NATIONALUM	2482000	-35207000	40902000	34697000	92.06%	0.67%
NAUKRI	11000	-583000	580250	569500	95.88%	0.46%
NESTLEIND	12350	-424300	422450	408650	93.59%	0.37%
NMDC	4770400	-32977400	36374300	33238700	87.36%	0.59%
NTPC	4953300	-39409800	39204600	34029000	76.71%	0.48%
ONGC	4820200	-52298400	51782500	48024900	84.08%	0.60%
PAGEIND	3360	-129600	113760	106710	80.26%	0.71%
PEL	106150	-3111350	2977150	2896850	90.03%	0.52%

Stock Symbol	Current Month OI	Change in Current Month OI	Current Near Month OI	Change in Current Near Month OI	Rollover %	Rollover Cost %
PETRONET	483000	-9816000	11313000	11025000	95.31%	0.52%
PFC	1928200	-43530200	44150200	42749000	94.04%	0.55%
PIDILITIND	49000	-2920000	2951500	2893000	97.44%	0.40%
PNB	7686000	-36610000	51520000	41370000	82.65%	0.72%
POWERGRID	1956000	-10752000	15460000	14848000	84.61%	0.41%
PVR	252747	-1394382	1359380	932437	56.61%	-0.34%
RAMCOCEM	129200	-1071000	944350	907800	75.64%	0.41%
RBLBANK	1781000	-16897400	18207800	16416400	87.89%	-0.10%
RECLTD	1362000	-15024000	16344000	15426000	91.69%	0.31%
RELIANCE	1844260	-28038105	30708040	27405845	91.71%	0.48%
SAIL	4256000	-44042000	39748000	33326000	69.00%	0.61%
SBILIFE	354000	-5865000	5529750	5455500	87.72%	0.35%
SBIN	6159000	-112212000	112893000	100683000	85.06%	0.37%
SHREECEM	7550	-169250	184650	180450	95.73%	0.51%
SIEMENS	32450	-1807850	1683000	1627450	88.43%	-0.29%
SRF	25500	-571000	520250	508000	85.16%	0.47%
SRTRANSFIN	226780	-4813072	4439552	4065365	80.66%	0.50%
SUNPHARMA	547400	-32824400	31256400	29695400	88.98%	0.45%
SUNTV	315000	-4909500	4387500	4279500	81.91%	0.54%
TATACHEM	506000	-6634000	5074000	4514000	63.22%	0.48%
TATACONSUM	1096200	-12217500	16826400	15981300	91.77%	0.59%
TATAMOTORS	3636600	-56036700	70281000	52308900	87.66%	0.45%
TATAPOWER	2214000	-64773000	70767000	66555000	96.69%	0.50%
TATASTEEL	1183200	-22193500	25722700	24284500	94.94%	0.51%
TCS	2356800	-7816500	6612000	6138900	60.34%	-0.08%
TECHM	373200	-9768000	10027200	9720000	95.85%	0.25%
TITAN	318000	-5321250	4996500	4765500	84.51%	0.31%
TORNTPHARM	37000	-886000	828500	798000	86.46%	0.51%
TORNTPOWER	87000	-2256000	1761000	1689000	72.09%	0.62%
TVSMOTOR	737800	-4832800	4275600	4048800	72.68%	-0.23%
UBL	153300	-1267700	1267700	1206800	84.93%	0.51%
ULTRACEMCO	38000	-1931800	1680600	1642800	83.40%	0.40%
UPL	998400	-8091200	7120100	6883500	75.73%	0.41%
VEDL	4036200	-79949000	107756000	70841200	84.35%	0.49%
VOLTAS	241000	-2266000	1737000	1682000	67.09%	0.28%
WIPRO	1145600	-22176000	21008000	16540800	70.92%	0.41%
ZEEL	2031000	-24924000	36669000	35808000	92.47%	0.42%
<b>Marketwide</b>	<b>246113436</b>	<b>-2772798803</b>	<b>3027190597</b>	<b>2590782293</b>	<b>85.82%</b>	<b>N.A.</b>

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