

## Highlights

Nifty index futures have seen a rollover of almost 69 per cent with positive rollover cost which suggests that longs are carrying to next month series. India VIX, the volatility index, fell sharply in the August series. From 24.73, the fear gauge index declined to 18.89 levels. Maximum Put OI is at 11000 followed by 11500 strike, while maximum Call OI is at 12000 followed by the 11500 strike.

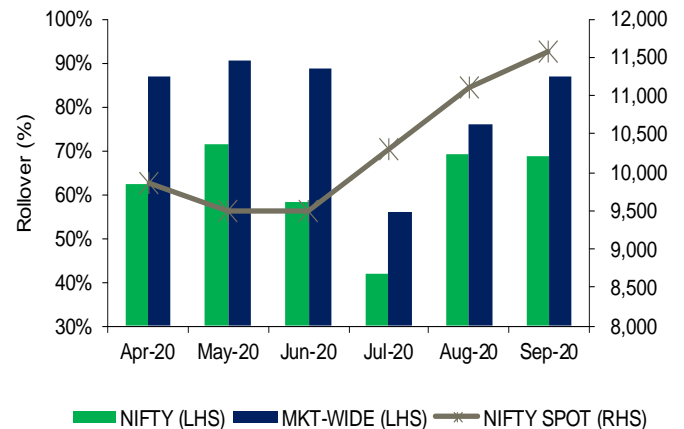
The Put Call ratio stood at 1.55 levels and suggesting that consolidation with positive bias on NIFTY September Future.

Broader market rollover was at 86.99%, higher to its previous rolls, also NIFTY Futures closed with addition of 12.25 percent with rise in price indicating built up of long positions.

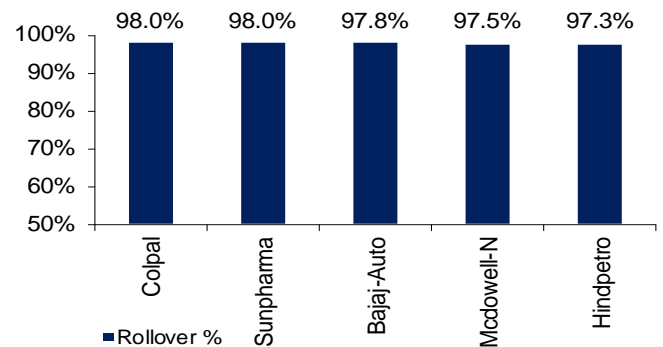
In stocks we saw highest rollover in COLPAL followed by SUNPHARMA, BAJAJAUTO, MCDOWELL-N and HINDPETRO.

TELECOM followed by FMCG and INFRASTRUCTURE sectors witnessed higher rollovers compared to same day of previous expiry, whereas lower rollovers seen in CEMENT and POWER sectors.

## NIFTY Vs Market Wide Rollover



## Top 5 Stock Rollover



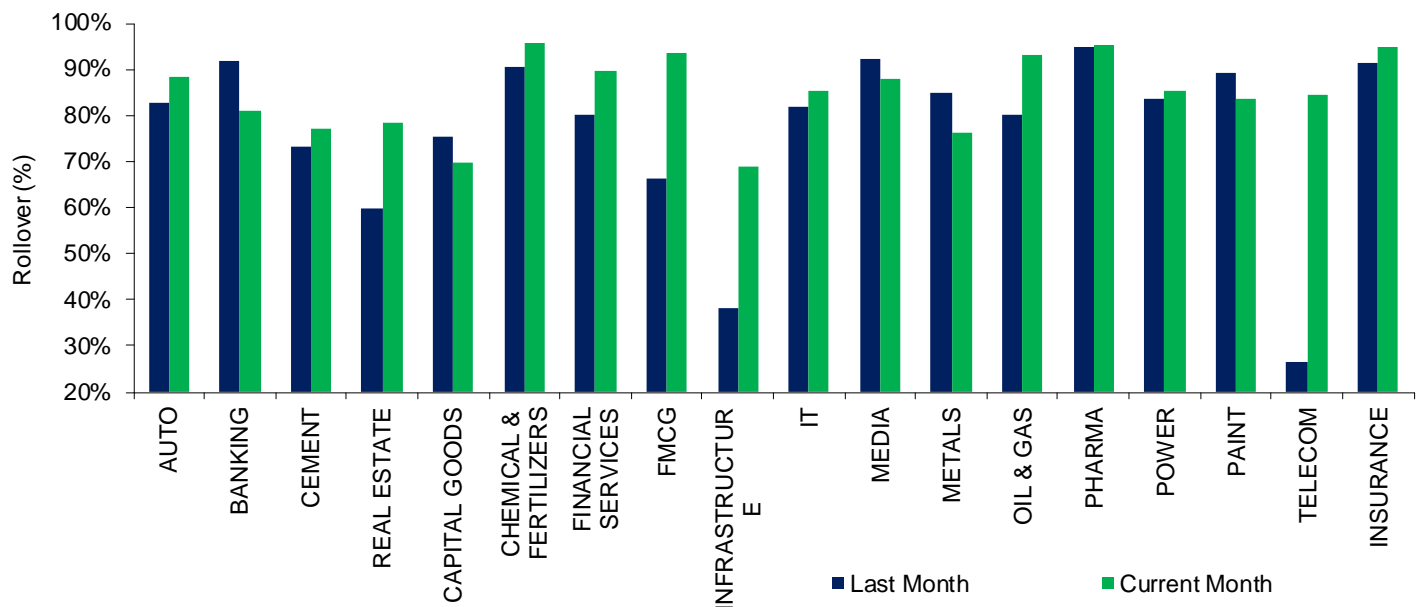
## Top 10 Stock Synopsis

Stock Symbol	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %
Colpal	53900	-2695700	3042900	2991800	98.04%
Sunpharma	593600	-28648200	31924200	30503200	97.97%
Bajaj-Auto	33250	-1452250	1698000	1654250	97.76%
Mcdowell-N	373750	-14788750	16075000	15621250	97.54%
Hindpetro	774900	-28185300	30493800	29146500	97.32%
Bhartiartl	2637675	-91631904	103209909	97475511	97.20%
Ongc	1293600	-43435700	47378100	43905400	97.11%
Acc	32000	-2494500	2488500	2442500	96.68%
Boschltid	3250	-93400	102050	99250	96.64%
Kotakbank	287200	-6755200	11038800	9051600	95.92%

## Sector – Wise Rollover

Sector	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %
AUTO	4928600	-49682690	52180700	48271030	88.39%
BANKING	50321500	-488436175	510806850	436369275	81.00%
CEMENT	1929000	-27884100	35038000	22981450	77.09%
REAL ESTATE	1967150	-26135600	23155300	22047150	78.45%
CAPITAL GOODS	16528900	-80771300	79185350	67745500	69.63%
CHEMICAL & FERTILIZERS	819800	-17908900	19228900	18002600	95.62%
FINANCIAL SERVICES	13216704	-123582951	138847396	122807982	89.77%
FMCG	8152850	-117233250	142812900	133631750	93.50%
INFRASTRUCTURE	21375000	-50895000	63765000	49680000	68.74%
IT	8552850	-90724250	96073900	84870250	85.49%
MEDIA	4357597	-31872591	37809345	32834956	87.97%
METALS	61470100	-302906200	305090700	277689300	76.21%
OIL & GAS	12476360	-204813230	220018720	202272870	93.09%
PHARMA	4763250	-102583500	108743200	102405000	95.40%
POWER	11169200	-196106000	190342500	176578600	85.19%
PAINT	349800	-8032900	7255000	6996700	83.47%
TELECOM	66553275	-363884304	451342309	425221111	84.54%
INSURANCE	1005750	-24460250	25237550	24100750	94.64%
Others	2834182	-54170207	56544399	43596215	76.48%

## 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	374975	-842475	1273100	1125100	69.20%	-0.04%
NIFTY	3055050	-6684825	11721450	10054425	68.63%	0.17%
ACC	32000	-2494500	2488500	2442500	96.68%	0.35%
ADANIENT	832000	-10324000	13596000	3532000	31.66%	0.35%
ADANIPTS	525000	-27305000	28027500	27147500	97.55%	0.31%
AMARAJABAT	41000	-1244000	1005000	933000	72.61%	-0.59%
AMBUJACEM	1395000	-16254000	13398000	12942000	73.33%	0.23%
APOLLOHOSP	68500	-831000	960000	892000	92.38%	0.23%
APOLLOTYRE	925000	-14695000	13590000	12875000	82.43%	0.11%
ASHOKLEY	10980000	-30456000	17469000	13077000	31.56%	1.10%
ASIANPAINT	194700	-4569000	3989100	3852900	80.88%	0.32%
AUROPHARMA	475800	-13072800	12944100	12746500	94.08%	0.50%
AXISBANK	5041200	-49190400	48130800	44799600	82.61%	0.39%
BAJAJ-AUTO	33250	-1452250	1698000	1654250	97.76%	0.25%
BAJAJFINSV	82125	-652625	712125	673375	88.82%	0.34%
BAJFINANCE	231500	-4899500	4987750	4433750	86.41%	-0.47%
BALKRISIND	102400	-1500800	1402400	1360800	84.88%	0.50%
BANDHANBNK	8568000	-17494200	24273000	21571200	67.12%	0.63%
BANKBARODA	2246800	-45288600	54480800	49044200	95.27%	0.62%
BATAINDIA	111650	-1767150	1551000	1461900	77.81%	0.43%
BEL	4149600	-19273600	28272000	23438400	82.28%	-0.50%
BERGEPAIN	155100	-3463900	3265900	3143800	86.87%	0.27%
BHARATFORG	879000	-5005500	4608000	4321500	73.44%	0.23%
BHARTIARTL	2637675	-91631904	103209909	97475511	97.20%	0.41%
BHEL	11109000	-41559000	29589000	24297000	46.13%	0.89%
BIOCON	641700	-16072400	15683700	14720000	88.07%	0.35%
BOSCHLTD	3250	-93400	102050	99250	96.64%	0.33%
BPCL	1182600	-19803600	18225000	16444800	78.36%	0.21%
BRITANNIA	75200	-1059000	923400	808600	71.29%	0.39%
CADILAH	349800	-8643800	8241200	7510800	83.51%	0.46%
CANBK	1910000	-11970000	9110000	6350000	45.75%	1.09%
CHOLAFIN	492500	-4840000	5197500	4910000	90.76%	-1.10%
CIPLA	988000	-12743900	13470600	12977900	92.81%	0.57%
COALINDIA	1927700	-29226300	30676700	26821300	86.09%	0.32%
COLPAL	53900	-2695700	3042900	2991800	98.04%	0.41%
CONCOR	740862	-4296687	4318569	3602715	71.52%	-0.08%
CUMMINSIND	106800	-1741200	1569600	1392000	75.32%	-1.38%
DABUR	230000	-10271250	10825000	10042500	95.63%	0.31%
DIVISLAB	191600	-3155200	2896400	2586800	77.29%	0.31%
DLF	1947000	-25337400	22202400	21136500	77.47%	-0.06%
DRREDDY	97000	-3097000	3074000	2981750	93.35%	0.34%
EICHERMOT	213150	-59780	2574600	2562350	21.90%	0.37%
ESCORTS	66000	-2281400	2542100	2407900	97.19%	0.37%
EXIDEIND	334800	-11116800	9486000	8935200	78.03%	0.37%
FEDERALBNK	40859500	-41998500	92531000	86606500	50.69%	0.54%
GAIL	2909700	-22667600	22448000	20697300	80.92%	0.56%
GLENMARK	885500	-4356200	7003500	5467100	83.11%	0.38%
GMRINFRA	21375000	-50895000	63765000	49680000	68.74%	1.17%
GODREJCP	38000	-4037000	3970000	3889000	95.44%	0.35%

Stock Symbol	Current Month OI	Change in Current Month OI	Current Near Month OI	Change in Current Month OI	Near Rollover %	Rollover Cost %
GODREJPROP	20150	-798200	952900	910650	97.54%	0.36%
GRASIM	354350	-7674100	18286550	6778250	84.43%	0.39%
HAVELLS	145000	-5088000	5757000	5620000	97.23%	-0.34%
HCLTECH	1703800	-10985800	12051200	10220000	80.54%	0.22%
HDFC	1292400	-25097700	26008200	24303000	92.09%	0.28%
HDFCBANK	2504150	-28159450	36510100	33348700	91.83%	-0.24%
HDFCLIFE	495000	-10290500	10590800	10070500	93.37%	0.64%
HEROMOTOCO	264900	-1940100	1944600	1842900	83.58%	-0.17%
HINDALCO	2670300	-23555400	19818700	16645300	63.47%	-0.33%
HINDPETRO	774900	-28185300	30493800	29146500	97.32%	0.43%
HINDUNILVR	489900	-13395300	13920000	13056900	94.03%	0.35%
IBULHSGFIN	1196600	-13810500	15580600	14160800	92.03%	1.10%
ICICIBANK	6539500	-121782375	123054250	115814875	90.25%	0.47%
ICICIPRULI	204000	-8041500	7936500	7632000	92.56%	0.36%
IDEA	63700000	-260680000	337260000	317800000	80.36%	-0.56%
IDFCFIRSTB	6289000	-91656000	110485000	80541000	82.23%	-0.16%
IGL	1381875	-7383750	7771500	6792500	77.49%	0.01%
INDIGO	256500	-2318500	2368500	2034000	78.99%	0.27%
INDUSINDBK	1002400	-30122400	33728000	32694400	96.78%	0.31%
INFRATEL	215600	-11572400	10872400	9945600	84.37%	0.23%
INFY	2991600	-37407600	38955600	35654400	88.26%	0.40%
IOC	3266100	-40509900	47965500	44083800	92.54%	0.46%
ITC	6537600	-78243200	103180800	95616000	92.29%	0.44%
JINDALSTEL	1145000	-17100000	20970000	19970000	93.72%	0.56%
JSWSTEEL	1460700	-47876400	49250700	46618200	94.49%	0.05%
JUBLFOOD	637000	-1886000	2581000	2522000	74.75%	-1.20%
KOTAKBANK	287200	-6755200	11038800	9051600	95.92%	-0.50%
L&TFH	2924000	-23296800	32701200	27982000	88.85%	0.35%
LICHSGFIN	1882000	-9274000	9206000	6552000	58.73%	-2.04%
LT	683100	-8554700	10336150	9503450	92.61%	0.62%
LUPIN	364650	-7494450	7749450	7321050	93.15%	0.34%
M&M	536200	-13395200	14205800	13119400	94.17%	0.35%
M&MFIN	2589888	-15132936	17485188	14368368	81.07%	0.46%
MANAPPURAM	1500000	-18204000	18168000	17046000	86.51%	0.45%
MARICO	434000	-9502000	9346000	9150000	92.09%	0.33%
MARUTI	159800	-2146200	2021500	1854700	80.43%	0.27%
MCDOWELL-N	373750	-14788750	16075000	15621250	97.54%	0.38%
MFSL	681200	-1510600	1952600	1882400	68.92%	0.28%
MGL	87600	-1071000	1312800	1075800	92.44%	-2.16%
MINDTREE	36800	-1088800	1192000	1167200	96.73%	0.02%
MOTHERSUMI	2786000	-18732000	24346000	21994000	87.05%	0.47%
MRF	550	-39990	48650	46080	98.64%	0.34%
MUTHOOTFIN	195750	-3449250	2213250	2082750	57.14%	0.43%
NATIONALUM	1955000	-39049000	32861000	26826000	65.42%	0.54%
NAUKRI	82250	-710750	643500	620750	78.28%	0.56%
NESTLEIND	4950	-382150	417850	397050	98.72%	0.47%
NMDC	1366800	-28421400	32629000	29962400	95.41%	0.52%
NTPC	4240800	-49761000	39865800	34279800	63.48%	0.49%
ONGC	1293600	-43435700	47378100	43905400	97.11%	0.37%
PAGEIND	1170	-123120	129330	123600	99.06%	0.38%
PEL	72600	-2932050	3300550	3249400	97.58%	0.55%

Stock Symbol	Current Month OI	Change in Current Month OI	Current Near Month OI	Change in Current Near Month OI	Rollover %	Rollover Cost %
PETRONET	567000	-9753000	10815000	9708000	94.07%	0.33%
PFC	1562400	-43896000	43251200	41626800	91.57%	0.31%
PIDILITIND	119000	-3452000	3098500	2995500	83.88%	0.40%
PNB	13706000	-50694000	22638000	13300000	20.65%	0.99%
POWERGRID	1484000	-11024000	8680000	7732000	61.82%	-1.86%
PVR	273097	-1185591	1153845	857956	58.82%	-1.41%
RAMCOCEM	33150	-1668550	1139850	1088850	63.99%	-0.25%
RBLBANK	1331200	-21036600	21086000	19008600	84.98%	0.44%
RECLTD	750000	-20766000	19314000	17232000	80.09%	0.36%
RELIANCE	937785	-30944380	32685620	29610170	92.87%	0.46%
SAIL	12882000	-35283000	29773000	25194000	52.31%	1.35%
SBILIFE	306750	-6128250	6710250	6398250	95.23%	0.52%
SBIN	7557000	-99705000	116373000	99588000	92.85%	0.58%
SHREECEM	5900	-118050	116400	112350	90.64%	0.40%
SIEMENS	92400	-1856800	1766600	1684650	86.43%	0.38%
SRF	40750	-643750	561000	533750	77.98%	0.47%
SRTRANSFIN	148741	-3415040	4634983	4413539	95.83%	0.40%
SUNPHARMA	593600	-28648200	31924200	30503200	97.97%	0.62%
SUNTV	685500	-3645000	4159500	2298000	53.07%	0.61%
TATACHEM	264000	-4300000	6370000	5976000	94.22%	0.52%
TATACONSUM	769500	-10662300	10241100	9355500	81.84%	0.51%
TATAMOTORS	6099000	-62397900	71113200	62055900	90.60%	0.17%
TATAPOWER	3132000	-70659000	79231500	75708000	95.76%	0.49%
TATASTEEL	1203600	-14033500	16993200	15220100	92.10%	0.39%
TCS	229200	-9729300	9673200	8901900	89.39%	0.49%
TECHM	680400	-10846800	9801600	9502800	82.44%	0.28%
TITAN	326250	-7392000	5992500	5160750	66.86%	0.14%
TORNTPHARM	34500	-1536500	1495500	1448500	92.20%	0.56%
TORNTPOWER	177000	-2241000	2217000	2160000	89.33%	0.45%
TVSMOTOR	518000	-5161800	5457200	5332600	90.88%	-1.31%
UBL	57400	-1474200	1122100	1080800	70.57%	0.29%
ULTRACEMCO	140600	-2169400	2097200	2060000	89.18%	0.60%
UPL	436800	-10156900	9760400	9031100	85.25%	0.34%
VEDL	36859000	-68361200	72118400	70432000	64.97%	0.71%
VOLTAS	243000	-2698000	1895000	1810000	61.54%	-0.47%
WIPRO	2828800	-19955200	23756800	18803200	82.53%	0.33%
ZEEL	3399000	-27042000	32496000	29679000	88.83%	0.33%
<b>Marketwide</b>	<b>364418193</b>	<b>-2653902778</b>	<b>2927152219</b>	<b>2625525764</b>	<b>86.99%</b>	<b>N.A.</b>

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