

28th October 2026

ROLLOVER ANALYSIS



- In the October series, the Nifty Futures traded within a relatively narrow range of 913 points and concluded the series on a flat note. Despite the limited price movement, the index witnessed elevated volatility throughout the period, reflecting a lack of clear directional conviction among market participants. The indecisive price action was primarily driven by a sharp rise in Brent crude oil prices, higher US 10-year bond yields, weakness in the USD/INR pair, and prevailing uncertainty surrounding the US-Iran geopolitical tensions, which kept investors cautious and resulted in a range-bound market environment.
- Nifty Futures ended the October series on a largely flat note. Rollover activity remained subdued, with rollover standing at 72.65%, lower than 74.29% in the previous series and below the three-series average of 74.78%. The relatively lower rollover indicates a cautious stance among market participants amid persistent uncertainty and elevated volatility.
- Rollover cost also moderated during the October series, declining to 0.29% from the three-series average of 0.61%, reflecting limited aggressive bullish positioning and a lack of strong conviction among traders.
- For the second consecutive series, Bank Nifty Futures ended on a negative note. The index witnessed a steady upward move during the first half of the series and climbed above the 56200 mark. However, it failed to sustain at higher levels as profit booking emerged, triggering a correction in the latter half and resulting in a negative close for the series.
- Bank Nifty concluded the October series with a loss of 0.82%. Despite the weakness, rollover activity remained robust at 84.14%, compared with 79.31% in the previous series and the three-series average of 80.88%. Meanwhile, rollover cost moderated to 0.61% from the three-series average of 0.77%, indicating sustained participation but relatively lower rollover aggressiveness.
- At the commencement of the new derivatives series, the FII long-short ratio witnessed a marginal improvement, rising to 11.65% from 8.63% in the previous series. Despite the uptick, the ratio continues to remain at a relatively low level, indicating that FIIs maintain a cautious stance with limited bullish exposure in index futures.

- For the weekly series, notable call open interest is observed at 22800 CE, followed by a 23000 strike. Meanwhile, on the put side, open interest concentration is witnessed at 22700 PE, followed by a 22600 strike. Based on the current options positioning and rollover data, the October series is expected to trade within the 22200-23200 range.
- For the second consecutive month, the volatility index, India VIX surged more than 20%, reflecting a sharp rise in overall market volatility. Technically, the zone of 15-14.50 is expected to act as a crucial support area for the volatility index. As long as India VIX holds above the 14.50 level, it is likely to maintain its positive momentum and may extend its upmove towards the 20 mark in the near term, indicating heightened market uncertainty and wider trading swings.
- Market breadth within the Single Stock Futures segment remained firmly negative throughout the October series, reflecting broad-based weakness across the derivatives universe. Of the 218 derivative stocks, only 50 stocks (23%) ended the series with gains, while 168 stocks (77%) closed lower, underscoring the overall bearish undertone in the market.
- Weakness was well distributed across the derivatives space, only 12 stock delivered gain of over 10% and 13 stocks advancing between 5% and 10%. On the other hand, 39 stocks witnessed declines exceeding 10%, while 59 stocks registered losses in the 5% to 10% range, highlighting the dominance of bearish price action during the series.
- Historical seasonality trends suggest that November has generally been a mixed month for Nifty over the past 19 years. During this period, the index closed the November series in positive territory on 9 occasions, delivering an average gain of 5.12%. Conversely, it ended the series negative 10 times, with an average decline of 2.90%, reflecting a relatively balanced seasonal performance.
- Despite the near-even positive-to-negative distribution, the average return for the November series stands at 0.90%, indicating a marginal positive bias over the long term. Additionally, Nifty has witnessed an average volatility of 7.10% during the November series over the past 19 years, suggesting moderate price swings during the period.

- Bank Nifty has exhibited a constructive seasonal pattern in the November series over the past 19 years. The banking benchmark ended the series in positive territory on 12 occasions, registering an average gain of 6.53%, while it closed lower 7 times, with an average decline of 4.64%. This reflects a relatively positive historical bias for the banking index during November.
- The average return for Bank Nifty during the November series has been 2.41% over the last 19 years. Additionally, the index has witnessed an average volatility of approximately 11.60%, suggesting that while the broader trend has remained favorable, investors should be prepared for relatively higher fluctuations compared to Nifty.
- **Potential Outperforming Sectors based on Roll-Over Data:** Pharma, Healthcare, and IT.
- **Potential Underperforming Sectors based on Roll-Over Data:** CPSE, PSE, Private Bank, Financial Services, Consumer Durable, PSU Bank, FMCG, Cement and Chemical.

TOP GAINERS AND LOSERS OF OCTOBER SERIES

TOP GAINERS			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
TCS	22.81%	-29.10%	80.66%
TATAELXSI	19.92%	-25.68%	88.92%
WIPRO	19.57%	-21.86%	87.10%
TECHM	18.95%	-0.50%	84.93%
ATHERENERG	17.01%	-9.66%	86.97%
MPHASIS	16.59%	-27.26%	94.02%
INFY	15.57%	0.86%	90.94%
HCLTECH	15.52%	-16.83%	91.70%
INDHOTEL	12.57%	-31.34%	90.97%
COFORGE	11.70%	-30.59%	92.09%

TOP LOSERS			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
YESBANK	-25.52%	6.60%	92.49%
SWIGGY	-24.93%	-8.04%	88.06%
INOXWIND	-19.24%	1.64%	95.35%
MAZDOCK	-18.03%	12.82%	91.49%
UJJIVANSFB	-17.38%	702.81%	94.07%
BANDHANBNK	-16.98%	-10.68%	94.62%
SHRIRAMFIN	-16.71%	18.59%	95.30%
DMART	-16.23%	24.41%	89.82%
DIXON	-15.13%	-6.60%	89.18%
ADANIEN	-14.94%	6.91%	91.30%

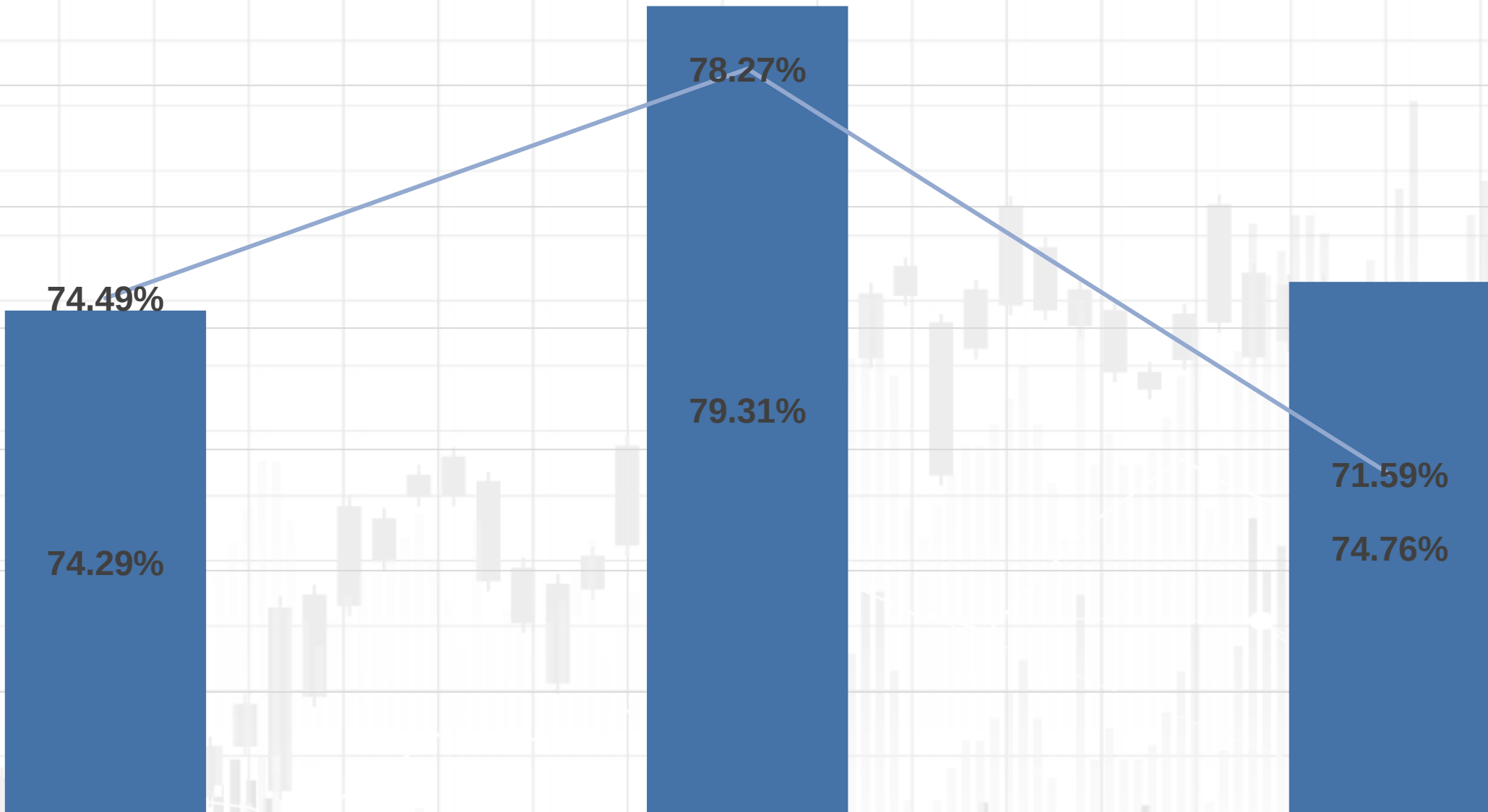
STRONG AND WEAK ROLLOVER

STRONG ROLLOVER			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
SAIL	-5.21%	3.33%	98.53%
APLAPOLLO	-0.21%	17.83%	98.14%
PHOENIXLTD	-2.01%	0.86%	97.44%
GRASIM	-5.98%	-5.06%	97.39%
MANAPPURAM	-9.07%	10.54%	97.20%
IDEA	-10.53%	-5.05%	97.19%
HDFCLIFE	-1.45%	-10.92%	97.09%
IDFCFIRSTB	-10.48%	2.49%	96.91%
ADANIGREEN	2.05%	-7.41%	96.63%
JSWSTEEL	-1.69%	4.05%	96.60%

WEAK ROLLOVER			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
OIL	-2.12%	-25.46%	71.20%
NIFTY	-0.10%	-12.14%	72.65%
SHREECEM	6.66%	-35.88%	72.85%
PAYTM	-5.43%	-9.91%	76.79%
NATIONALUM	-10.68%	-4.59%	79.74%
BAJAJ-AUTO	-3.87%	-5.21%	79.85%
MIDCPNIFTY	-4.41%	-0.62%	80.11%
TCS	22.81%	-29.10%	80.66%
MARUTI	-5.53%	-3.84%	80.96%
HEROMOTOCO	-0.99%	-12.41%	81.43%

INDICES ROLLOVER SNAPSHOT

80.00%
78.00%
76.00%
74.00%
72.00%
70.00%
68.00%
66.00%



NIFTY

BANKNIFTY

FINNIFTY

■ Current Roll Over — 3-Month Average Roll Over

ROLLOVER DETAILS

INDEX	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
NIFTY	22843.8	-0.10%	72.65%	74.78%	67.1	0.29	0.61%
BANKNIFTY	54444.8	-0.82%	84.14%	80.88%	330.4	0.61	0.77%
FINNIFTY	24503.3	-2.36%	84.81%	73.86%	138.9	0.57	1.21%

AUTOMOBILES	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ASHOKLEY	142.02	-8.45%	89.68%	90.50%	0.24	0.17	0.46%
BAJAJ-AUTO	10455	-3.87%	79.85%	85.45%	85	0.82	0.63%
BHARATFORG	1764.5	-9.38%	91.94%	91.24%	10.1	0.58	0.70%
BOSCHLTD	45935	-1.27%	95.09%	92.48%	205	0.45	0.39%
EICHERMOT	7155.5	-1.07%	90.63%	90.30%	40.5	0.57	0.55%
HEROMOTOCO	5210	-0.99%	81.43%	85.37%	3	0.06	0.43%
M&M	2865.8	-3.75%	94.03%	90.98%	19.9	0.70	0.51%
MARUTI	11351	-5.53%	80.96%	85.66%	10	0.09	0.56%
MOTHERSON	157.58	-2.70%	95.99%	91.13%	0.73	0.47	0.68%
SONACOMS	854.8	4.29%	92.17%	86.92%	4.8	0.56	0.36%
TMPV	263.25	-6.47%	89.52%	90.34%	1.75	0.67	0.70%
TVSMOTOR	4094	-1.07%	89.17%	90.42%	28.4	0.70	0.57%
UNOMINDA	1081.2	-7.82%	95.65%	95.61%	-7.6	-0.70	0.19%

ROLLOVER DETAILS

BANKING	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
AUBANK	859.2	-14.43%	95.07%	94.93%	5.4	0.63	0.65%
AXISBANK	1220.8	0.58%	95.25%	95.85%	5.7	0.47	0.59%
BANDHANBNK	153.71	-16.98%	94.62%	92.98%	0.96	0.63	0.76%
BANKBARODA	233.39	0.99%	93.27%	94.78%	1.3	0.56	0.70%
BANKINDIA	131.47	-0.41%	93.30%	93.93%	0.59	0.45	0.73%
CANBK	117.96	-2.11%	95.72%	96.70%	0.79	0.67	0.73%
FEDERALBNK	346.25	6.90%	87.78%	91.20%	1.35	0.39	0.66%
HDFCBANK	685	-5.14%	94.16%	94.04%	3.6	0.53	0.74%
ICICIBANK	1392.8	6.59%	92.93%	91.19%	10.2	0.74	0.81%
IDFCFIRSTB	72.13	-10.48%	96.91%	96.62%	0.44	0.61	0.71%
INDIANB	842.2	4.51%	87.66%	86.49%	3.7	0.44	0.55%
INDUSINDBK	842.2	-6.45%	88.88%	93.47%	5.05	0.60	0.56%
KOTAKBANK	443.25	8.32%	83.83%	88.97%	2.85	0.65	0.64%
PNB	121.04	6.93%	88.11%	93.59%	0.79	0.66	0.68%
RBLBANK	352.15	-13.50%	92.19%	93.89%	1.9	0.54	0.55%
SBIN	956.45	-1.31%	93.79%	90.93%	5.55	0.58	0.73%
UNIONBANK	183.45	7.70%	96.58%	94.17%	1.08	0.59	0.48%
YESBANK	15.76	-25.52%	92.49%	94.64%	0.1	0.64	0.62%

ROLLOVER DETAILS

FINANCIALS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
360ONE	980.2	-5.57%	85.28%	86.42%	7	0.72	0.22%
ABCAPITAL	353.65	-7.64%	96.39%	96.09%	2.25	0.64	0.74%
ANGELONE	290.35	4.52%	91.05%	90.36%	1.5	0.52	0.59%
BAJAJFINSV	1677.9	-4.17%	90.67%	91.27%	11.4	0.68	0.66%
BAJFINANCE	914.8	-6.41%	93.75%	91.81%	4.95	0.54	0.68%
BSE	3460.5	8.55%	89.31%	86.36%	18.9	0.55	0.70%
CAMS	680.65	0.79%	94.81%	88.42%	3.55	0.52	0.76%
CDSL	1227.1	-4.19%	92.48%	93.62%	8.5	0.70	0.75%
CHOLAFIN	1471.4	-10.51%	91.89%	93.84%	4.6	0.31	0.51%
HDFCAMC	2285.8	0.82%	92.09%	93.98%	7.2	0.32	0.52%
HDFCLIFE	517.4	-1.45%	97.09%	95.64%	2.9	0.56	0.70%
ICICIGI	1592.7	4.98%	86.92%	89.65%	9	0.57	0.45%
ICICILIFE	407.65	-3.04%	91.32%	94.63%	0.75	0.18	0.27%
IREDA	99.35	-9.24%	93.60%	94.18%	-0.2	-0.20	-2.74%
JIOFIN	208.96	-4.96%	94.60%	94.87%	1.19	0.57	0.66%
KFINTECH	868.35	4.33%	94.01%	90.07%	3.25	0.38	0.00%
LICHSGFIN	514.75	-8.47%	96.45%	94.20%	1.6	0.31	0.78%
LICI	387.5	-2.80%	90.68%	88.54%	1.6	0.41	0.66%
LTF	239.2	-12.45%	91.76%	92.57%	-0.45	-0.19	0.43%
MANAPPURAM	289.3	-9.07%	97.20%	94.95%	1.9	0.66	0.81%
MCX	3178.3	-4.09%	90.00%	82.54%	16.4	0.52	0.59%
MFSL	1242.3	-11.59%	94.28%	90.47%	9	0.73	0.70%
MUTHOOTFIN	2410.6	-13.03%	90.84%	86.24%	13.5	0.56	0.44%
PFC	315.35	-3.81%	87.89%	91.75%	1.6	0.51	0.39%
PNBHOUSING	1087.1	-1.70%	95.06%	93.22%	5.7	0.53	0.55%
RECLTD	284.15	-3.53%	93.51%	93.23%	-1.5	-0.53	-0.05%
SBICARD	531.65	-9.88%	90.87%	86.82%	2.95	0.56	0.47%
SBILIFE	1645.4	-5.41%	96.03%	94.00%	6.3	0.38	0.21%
SHRIRAMFIN	819.1	-16.71%	95.30%	94.02%	-1.65	-0.20	0.19%

ROLLOVER DETAILS

CAPITAL GOOD	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ABB	6542.5	-4.57%	94.09%	89.92%	40.5	0.62	0.56%
AMBER	6065	-9.46%	83.86%	88.03%	28.5	0.47	0.60%
ASTRAL	1361.1	-1.46%	95.04%	91.08%	5	0.37	-0.24%
BDL	998	-9.14%	88.92%	83.76%	2.8	0.28	0.37%
BEL	369.2	-4.82%	94.49%	89.90%	2.4	0.65	0.57%
BHEL	399	-4.50%	88.09%	91.31%	2.15	0.54	0.55%
BLUESTARCO	1519.7	2.13%	93.44%	93.49%	-5.6	-0.37	-1.29%
CROMPTON	198.19	-7.60%	96.16%	96.05%	1.19	0.60	0.64%
CUMMINSIND	4529.3	-6.90%	94.34%	90.33%	12.5	0.28	0.42%
DIXON	11283	-15.13%	89.18%	91.40%	49	0.44	-1.74%
HAL	4845.6	3.38%	91.69%	89.54%	23.8	0.49	0.65%
HAVELLS	1011.7	-4.07%	92.86%	92.82%	6.5	0.65	0.58%
KAYNES	3354.6	-5.37%	89.24%	89.56%	18.1	0.54	0.54%
LT	3692	-2.42%	89.26%	89.55%	13.7	0.37	0.60%
PGEL	502.4	0.30%	95.21%	93.31%	3.7	0.74	0.72%
POLYCAB	7660	-6.39%	87.75%	85.69%	31	0.41	0.54%
SIEMENS	3345	-10.67%	95.20%	92.39%	18.8	0.57	0.00%
SUPREMEIND	3227.2	-7.71%	85.16%	91.70%	-10.4	-0.32	0.29%
TIINDIA	2116.9	-13.36%	93.87%	93.47%	12	0.57	0.63%
VOLTAS	949.2	-13.90%	82.73%	84.00%	6.9	0.73	0.74%

ROLLOVER DETAILS

IT	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
COFORGE	1983	11.70%	92.09%	90.74%	6.4	0.32	0.47%
HCLTECH	1419	15.52%	91.70%	92.20%	8.4	0.60	0.30%
INFY	1158.7	15.57%	90.94%	90.03%	7.5	0.65	0.60%
KPITTECH	536.4	5.62%	88.40%	89.25%	3.05	0.57	0.24%
LTM	4090.1	3.30%	82.68%	90.33%	20.5	0.50	-0.05%
MPHASIS	2560.4	16.59%	94.02%	93.30%	-22.9	-0.89	0.13%
OFSS	9946	-5.24%	83.41%	86.88%	30	0.30	0.30%
PERSISTENT	5849.5	11.12%	86.61%	87.95%	10	0.17	0.42%
TATAELXSI	3757.8	19.92%	88.92%	88.87%	10.7	0.29	0.36%
TCS	2518.1	22.81%	80.66%	89.07%	16.2	0.65	0.46%
TECHM	1807.8	18.95%	84.93%	86.02%	8	0.44	0.30%
WIPRO	188.82	19.57%	87.10%	88.80%	0.97	0.52	0.06%

ROLLOVER DETAILS

FMCG	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ASIANPAINT	2289.8	-5.61%	94.39%	89.28%	12.1	0.53	0.59%
BRITANNIA	4575.5	-5.24%	95.63%	89.91%	25.7	0.56	0.61%
COLPAL	1589.2	-12.39%	92.39%	91.26%	-12.7	-0.79	0.17%
DABUR	360.1	-5.65%	90.34%	92.97%	-1.45	-0.40	0.24%
GODREJCP	830.85	-3.22%	93.33%	89.17%	1.1	0.13	0.37%
HINDUNILVR	1805.7	-4.14%	92.64%	89.94%	-5.2	-0.29	0.37%
ITC	258.25	-3.31%	89.99%	91.68%	0.9	0.35	0.62%
JUBLFOOD	424.65	-8.52%	90.45%	86.83%	-2.6	-0.61	-0.96%
KALYANKJIL	503.2	-12.30%	87.29%	89.48%	2.15	0.43	0.44%
MARICO	776	-2.83%	88.29%	92.66%	3.05	0.39	0.59%
NESTLEIND	1178.2	-12.64%	93.55%	94.47%	6.7	0.57	0.60%
PATANJALI	344.55	-7.70%	91.54%	93.58%	1.05	0.31	0.63%
PIDILITIND	1458.9	-1.58%	96.01%	94.87%	8.1	0.56	0.66%
TATACONSUM	998.1	3.23%	95.96%	95.47%	4.6	0.46	0.61%
TITAN	4370.1	-7.42%	90.53%	86.98%	25.7	0.59	0.64%
UNITDSPR	1278.3	-6.12%	90.87%	91.68%	4.2	0.33	-0.05%
VBL	411.65	-5.19%	94.87%	95.51%	2.35	0.57	0.72%

ROLLOVER DETAILS

OIL & GAS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
BPCL	294.5	-2.61%	91.17%	90.74%	0.85	0.29	0.60%
GAIL	167.88	-2.20%	84.02%	90.12%	0.94	0.56	0.48%
HINDPETRO	346.6	-1.37%	93.10%	91.34%	-1.05	-0.30	0.41%
IOC	130.91	-1.98%	93.46%	90.55%	0.59	0.45	0.62%
OIL	453.45	-2.12%	71.20%	81.20%	-0.65	-0.14	0.23%
ONGC	229.03	-1.11%	83.93%	88.11%	1.66	0.73	0.56%
PETRONET	291.35	2.25%	94.37%	95.18%	-2.7	-0.92	-0.28%
RELIANCE	1207.8	1.00%	95.18%	94.51%	8	0.67	0.75%

METALS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
APLAPOLLO	2212.6	-0.21%	98.14%	96.68%	15	0.68	0.36%
COALINDIA	400.65	-6.07%	94.29%	92.83%	2.1	0.53	0.22%
HINDALCO	893.7	-7.21%	94.80%	93.29%	5.8	0.65	0.63%
JINDALSTEL	1059.8	-7.90%	92.84%	91.37%	3.5	0.33	0.39%
JSWSTEEL	1257	-1.69%	96.60%	96.74%	8.2	0.66	0.65%
HINDZINC	497.9	-12.81%	90.33%	87.63%	3.65	0.74	0.65%
NATIONALUM	311.95	-10.68%	79.74%	87.96%	-0.3	-0.10	0.44%
NMDC	68.01	-11.43%	95.79%	96.28%	0.3	0.44	0.20%
SAIL	173.29	-5.21%	98.53%	96.89%	0.25	0.14	0.26%
TATASTEEL	171.99	-9.25%	93.22%	93.80%	1.17	0.68	0.62%
VEDL	229.3	-11.88%	91.45%	89.45%	1.65	0.72	0.63%

ROLLOVER DETAILS

PHARMA	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ALKEM	5081.5	-4.55%	96.33%	94.41%	24	0.47	0.53%
APOLLOHOSP	7807.5	-10.66%	86.29%	92.09%	42.5	0.55	0.59%
AUROPHARMA	1628.2	-5.21%	94.36%	93.65%	5.6	0.35	0.52%
BIOCON	335.1	-12.22%	87.47%	89.29%	2.05	0.62	0.71%
CIPLA	1342.7	-3.32%	94.35%	89.26%	8	0.60	0.53%
DIVISLAB	9493.5	-0.52%	95.79%	95.13%	49.5	0.52	0.47%
DRREDDY	1312.5	5.59%	91.18%	89.51%	3.8	0.29	0.14%
FORTIS	736.75	-11.38%	92.09%	92.37%	2.9	0.40	0.46%
GLENMARK	2283.9	-4.83%	93.64%	94.76%	8.6	0.38	0.33%
LAURUSLABS	2143.8	6.56%	92.17%	87.66%	14.2	0.67	0.57%
LUPIN	1954.3	-6.03%	92.38%	91.66%	9.7	0.50	0.56%
MANKIND	2528.9	-0.71%	92.60%	94.04%	10.9	0.43	0.43%
MAXHEALTH	842.7	-14.40%	91.86%	92.08%	-1	-0.12	0.18%
SUNPHARMA	1765.6	-5.55%	93.95%	94.06%	6.6	0.38	0.48%
TORNTPHARM	4607.5	-7.00%	87.85%	92.86%	23.7	0.52	0.63%
ZYDUSLIFE	1176.9	-3.12%	96.27%	78.72%	6.8	0.58	0.34%

ROLLOVER DETAILS

CEMENT	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
AMBUJACEM	349.4	-5.94%	87.83%	93.79%	1.6	0.46	0.65%
GRASIM	2925.1	-5.98%	97.39%	88.75%	15.2	0.52	0.41%
SHREECEM	23395	6.66%	72.85%	83.36%	85	0.36	0.24%
ULTRACEMCO	11196	2.39%	93.35%	93.79%	74	0.67	0.75%

NEW AGE	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
DELHIVERY	383.15	-8.74%	91.24%	93.34%	2.35	0.62	0.62%
DMART	3203.2	-16.23%	89.82%	89.83%	12.3	0.39	0.33%
NAUKRI	1221.8	-2.55%	95.95%	90.90%	2	0.16	0.53%
NYKAA	338.45	2.39%	90.25%	89.29%	0.9	0.27	0.48%
PAYTM	1606.5	-5.43%	76.79%	80.98%	8.7	0.54	0.46%
POLICYBZR	1006.8	-8.10%	92.97%	89.77%	6	0.60	0.68%
ETERNAL	331.4	0.24%	93.30%	89.87%	0.7	0.21	0.31%

ROLLOVER DETAILS

REALTY	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
DLF	673.95	1.46%	92.22%	85.74%	3.4	0.51	0.11%
GODREJPROP	1585.6	-4.25%	95.91%	94.99%	6.5	0.41	0.44%
INDHOTEL	810.3	12.57%	90.97%	92.93%	0.85	0.11	0.32%
LODHA	1010.2	-8.97%	93.77%	92.31%	4.2	0.42	-1.04%
NBCC	70.07	-11.95%	95.39%	94.80%	0.27	0.39	0.52%
OBEROIRLTY	1619.6	-8.95%	95.43%	89.79%	9.7	0.60	0.60%
PHOENIXLTD	1902	-2.01%	97.44%	92.52%	9.6	0.51	0.42%
PRESTIGE	1411.5	-1.52%	93.38%	92.71%	-10	-0.70	-0.06%

CHEMICALS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
PIIND	2086.2	-9.34%	93.61%	89.78%	-0.8	-0.04	0.01%
SOLARINDS	19297	0.17%	93.16%	91.45%	112	0.58	0.55%
UPL	512.4	-4.99%	95.02%	90.64%	2.1	0.41	0.70%

ROLLOVER DETAILS

INFRASTRUCTURE	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ADANIENT	2489	-14.94%	91.30%	93.81%	16.9	0.68	0.36%
ADANI PORTS	1763.5	-1.71%	95.65%	92.22%	11.1	0.63	0.54%
CONCOR	418.3	-7.03%	93.64%	90.19%	-4.35	-1.03	0.13%
GMRAIRPORT	89.66	-4.98%	94.48%	93.24%	0.5	0.56	0.56%
INDIGO	4634	-5.54%	93.92%	93.93%	25.7	0.56	0.67%
IRFC	74.12	-4.23%	92.26%	91.05%	0.34	0.46	-0.02%
MAZDOCK	1728.7	-18.03%	91.49%	89.50%	-22.5	-1.28	-0.03%
RVNL	182.15	-8.61%	92.90%	91.44%	1.06	0.59	0.62%

POWER	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ADANIENSOL	1311.6	-1.13%	95.53%	94.22%	3.8	0.29	0.50%
ADANI GREEN	1286.2	2.05%	96.63%	96.22%	5	0.39	0.60%
CGPOWER	835.85	-4.28%	94.94%	94.43%	5.55	0.67	0.69%
IEX	103.6	-3.84%	92.43%	94.42%	0.6	0.58	0.70%
INOXWIND	58.85	-19.24%	95.35%	95.85%	0.44	0.75	0.48%
JSWENERGY	469.65	-6.07%	87.56%	93.44%	2.9	0.62	0.65%
KEI	3891.4	-13.94%	87.03%	85.16%	18.4	0.48	0.36%
NHPC	73.11	-1.10%	95.59%	91.89%	0.35	0.48	0.08%
NTPC	302.85	-6.74%	89.82%	91.50%	-1	-0.33	0.02%
POWERGRID	250.2	-4.45%	89.29%	92.17%	-1.1	-0.44	0.05%
SUZLON	37.08	-7.25%	96.36%	95.48%	0.24	0.65	0.69%
TATAPOWER	342	-4.91%	94.87%	93.43%	2.35	0.69	0.70%

ROLLOVER DETAILS

TELECOM	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
BHARTIARTL	1981.9	10.71%	83.33%	90.80%	13.4	0.68	0.74%
IDEA	12.15	-10.53%	97.19%	97.25%	0.1	0.83	0.76%
INDUSTOWER	386.95	3.99%	89.30%	94.70%	2.05	0.53	0.58%

TEXTILE	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
PAGEIND	33660	-9.21%	84.69%	89.19%	0	0.00	0.38%
SRF	2342.7	-4.34%	91.62%	91.46%	10.8	0.46	0.61%
TRENT	2838	7.02%	88.49%	92.77%	15.5	0.55	0.58%

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