

Friday, Sep 29th, 2023

The NIFTY September rollover stands at 76.00% and BANKNIFTY September rollover stands at 85.53%.

Highest rollover was observed in stocks like GRASIM (98.38%), DABUR (98.34%), MFSL (98.33%) and JKCEMENT (98.23%) while lowest rollovers were seen in ONGC (50.18%), COALINDIA (67.17%), HCLTECH (74.46%) and INDIACEM (77.70%).

Symbol	Total OI	Sep OI	Oct OI	Nov OI	Rollover Sep 2023 (%)	Rollover Aug 2023 (%)
NIFTY	13755100	3301100	9695000	759000	76.00	77.97
BANKNIFTY	2787750	403500	2203755	180495	85.53	77.12

Symbol	Total OI	Sep OI	Oct OI	Nov OI	Rollover Sep 2023 (%)	Rollover Aug 2023 (%)
AARTIIND	15474000	481000	14534000	459000	96.89	95.78
ABB	1208000	59250	1133750	15000	95.10	92.72
ABBOTINDIA	71920	3200	68280	440	95.55	95.36
ABCAPITAL	39274200	1036800	37659600	577800	97.36	93.34
ABFRL	31106400	1224600	29039400	842400	96.06	95.04
ACC	6150300	233400	5897100	19800	96.21	95.33
ADANIENT	9694800	333000	9291000	70800	96.57	94.52
ADANIPTS	52568000	1252800	51092000	223200	97.62	95.58
ALKEM	807400	19800	779200	8400	97.55	95.81
AMBUJACEM	66313800	1789200	63612000	912600	97.30	96.92
APOLLOHOSP	2272125	159500	2103125	9500	92.98	90.15
APOLLOTYRE	11750400	513400	10948000	289000	95.63	92.04
ASHOKLEY	82620000	5665000	75740000	1215000	93.14	88.82
ASIANPAINT	6510200	410200	6036000	64000	93.70	91.34
ASTRAL	3355848	176160	3166843	12845	94.75	88.67
ATUL	388050	8325	376650	3075	97.85	96.16
AUBANK	12977000	626000	12240000	111000	95.18	97.28
AUROPHARMA	14364900	385000	13887500	92400	97.32	96.60
AXISBANK	46563125	4053125	42267500	242500	91.30	91.98
BAJAJ-AUTO	2396250	94500	2283750	18000	96.06	84.09
BAJAJFINSV	10418000	446000	9841500	130500	95.72	87.22
BAJFINANCE	4294625	188375	4066250	40000	95.61	95.31
BALKRISIND	2139600	303900	1831200	4500	85.80	95.94
BALRAMCHIN	12409600	2089600	10198400	121600	83.16	91.86
BANDHANBNK	70432500	2010000	67670000	752500	97.15	90.55
BANKBARODA	116327250	5645250	108821700	1860300	95.15	95.00
BATAINDIA	1462125	122625	1306500	33000	91.61	93.76
BEL	72999900	4480200	66769800	1749900	93.86	94.83
BERGEPAIN	12132120	464640	11105160	562320	96.17	96.88
BHARATFORG	9472000	317000	9093000	62000	96.65	93.97
BHARTIARTL	42135350	5219300	36828650	87400	87.61	97.37
BHEL	111846000	4630500	104506500	2709000	95.86	87.44
BIOCON	28522500	1250000	26585000	687500	95.62	95.49
BOSCHLTD	123950	7000	116400	550	94.35	95.81
BPCL	28780200	1434600	26928000	417600	95.02	92.41
BRITANNIA	1997000	71400	1904400	21200	96.42	93.57
BSOFT	8388000	572000	7682000	134000	93.18	90.38
CANBK	50965200	3655800	46685700	623700	92.83	96.13

CANFINHOME	3977025	126750	3805425	44850	96.81	91.97
CHAMBLFERT	12701500	733400	11652700	315400	94.23	93.43
CHOLAFIN	14132500	567500	13421250	143750	95.98	97.70
CIPLA	11328850	1792050	9496500	40300	84.18	87.29
COALINDIA	115256400	37842000	76167000	1247400	67.17	92.04
COFORGE	1429650	201150	1212600	15900	85.93	82.40
COLPAL	4232200	851900	3367700	12600	79.87	96.08
CONCOR	6230000	573000	5617000	40000	90.80	94.47
COROMANDEL	1250200	114800	1110200	25200	90.82	93.96
CROMPTON	12673800	381600	12173400	118800	96.99	92.85
CUB	41435000	1500000	38615000	1320000	96.38	95.19
CUMMINSIND	5380200	156000	5173800	50400	97.10	88.49
DABUR	16251250	270000	15893750	87500	98.34	98.34
DALBHARAT	1343000	75500	1263500	4000	94.38	97.49
DEEPAKTR	2520600	298500	2184000	38100	88.16	85.92
DELTACORP	13692000	2970800	10284400	436800	78.30	94.53
DIVISLAB	2500200	71800	2400000	28400	97.13	93.77
DIXON	1315200	79600	1210800	24800	93.95	94.33
DLF	33935550	971850	32651850	311850	97.14	93.82
DRREDDY	2670250	202750	2457625	9875	92.41	96.96
EICHERMOT	3749900	228375	3497200	24325	93.91	97.70
ESCORTS	1906575	329725	1565575	11275	82.71	78.67
EXIDEIND	17024400	1105200	15397200	522000	93.51	95.76
FEDERALBNK	121405000	3045000	116690000	1670000	97.49	96.08
GAIL	155055900	6459900	145933350	2662650	95.83	93.42
GLENMARK	9471400	439350	8900100	131950	95.36	96.01
GMRINFRA	142942500	11722500	128407500	2812500	91.80	81.31
GNFC	8577400	241800	8253700	81900	97.18	93.04
GODREJCP	9113000	208000	8861000	44000	97.72	98.41
GODREJPROP	4034650	160075	3821850	52725	96.03	96.29
GRANULES	12722000	2728000	9864000	130000	78.56	92.41
GRASIM	12579425	203300	12340025	36100	98.38	97.73
GUJGASLTD	12286250	806250	10952500	527500	93.44	93.05
HAL	11267400	1032600	9999600	235200	90.84	95.07
HAVELLS	5762000	190000	5538500	33500	96.70	97.18
HCLTECH	11833500	3022600	8708000	102900	74.46	95.47
HDFCAMC	4962900	224700	4631100	107100	95.47	90.23
HDFCBANK	154976800	3099800	149422350	2454650	98.00	96.39
HDFCLIFE	16893800	628100	16171100	94600	96.28	93.97
HEROMOTOCO	4003800	201900	3759300	42600	94.96	93.87
HINDALCO	24382400	1722000	22394400	266000	92.94	93.01
HINDCOPPER	39940800	6847600	32637400	455800	82.86	87.55
HINDPETRO	53883900	1522800	52045200	315900	97.17	93.90
HINDUNILVR	11199600	1140000	7968900	2090700	89.82	95.61
IBULHSGFIN	62617800	8267100	52841100	1509600	86.80	88.59
ICICIBANK	94773700	3211600	90776700	785400	96.61	98.84
ICICIGI	3115500	102000	2994000	19500	96.73	97.02
ICICIPRULI	7174500	466500	6670500	37500	93.50	94.78
IDEA	1533600000	107520000	1388160000	37920000	92.99	81.32
IDFC	104210000	17580000	84670000	1960000	83.13	84.35
IDFCFIRSTB	273540000	11865000	242595000	19080000	95.66	94.06
IEX	64290000	2677500	59692500	1920000	95.84	96.36
IGL	12454750	342375	12006500	105875	97.25	95.44
INDHOTEL	19716000	894000	18512000	310000	95.47	94.92

INDIACEM	19479300	4344200	14981400	153700	77.70	95.09
INDIAMART	600600	62400	526200	12000	89.61	97.22
INDIGO	5046900	251700	4744800	50400	95.01	92.57
INDUSINDBK	23861500	548500	23235000	78000	97.70	95.49
INDUSTOWER	89644400	3386400	85952000	306000	96.22	92.71
INFY	24052400	2902800	17010000	4139600	87.93	80.35
IOC	119457000	4953000	110984250	3519750	95.85	93.62
IPCALAB	1833000	115700	1684800	32500	93.69	89.44
IRCTC	15078875	1663375	13006875	408625	88.97	95.39
ITC	76857600	7001600	68796800	1059200	90.89	91.63
JINDALSTEL	24986250	1862500	23063750	60000	92.55	97.77
JKCEMENT	777250	13750	760250	3250	98.23	93.76
JSWSTEEL	20343150	2069550	18099450	174150	89.83	97.00
JUBLFOOD	23206250	2067500	20582500	556250	91.09	87.84
KOTAKBANK	34131200	2018000	31546000	567200	94.09	81.27
L&TFH	77210448	9798552	65957284	1454612	87.31	87.99
LALPATHLAB	849000	72000	768600	8400	91.52	89.90
LAURUSLABS	12904700	606900	11809900	487900	95.30	89.44
LICHSGFIN	24402000	2302000	21946000	154000	90.57	89.28
LT	9918900	1738800	8029500	150600	82.47	86.56
LTIM	1600950	102150	1470450	28350	93.62	91.48
LTTS	664400	39000	594600	30800	94.13	88.60
LUPIN	5657600	561850	5049000	46750	90.07	93.51
M&M	15792700	779100	14893900	119700	95.07	94.54
M&MFIN	39440000	1824000	36344000	1272000	95.38	95.84
MANAPPURAM	77382000	1926000	74460000	996000	97.51	93.90
MARICO	10576800	357600	10101600	117600	96.62	97.08
MARUTI	3385400	465400	2894400	25600	86.25	83.22
MCDOWELL-N	10225600	376600	9807000	42000	96.32	98.22
MCX	3507200	244400	3205200	57600	93.03	97.45
METROPOLIS	1815200	42400	1740800	32000	97.66	95.15
MFSL	8055200	134400	7912000	8800	98.33	76.30
MGL	2019200	166400	1832800	20000	91.76	92.19
MOTHERSUMI	83275900	6184100	75501400	1590400	92.57	95.16
MPHASIS	2519275	65450	2437875	15950	97.40	94.46
MRF	46750	4300	41730	720	90.80	94.66
MUTHOOTFIN	6729800	282150	6376150	71500	95.81	92.09
NATIONALUM	67155000	5880000	59242500	2032500	91.24	85.98
NAUKRI	1571700	243600	1314300	13800	84.50	94.47
NAVINFLUOR	564300	36750	522150	5400	93.49	89.93
NESTLEIND	343960	16160	309360	18440	95.30	93.03
NMDC	117504000	4770000	111226500	1507500	95.94	92.48
NTPC	104763000	15723000	88353000	687000	84.99	66.03
OBEROIRLTY	7033600	203700	6819400	10500	97.10	96.44
OFSS	350800	17600	331400	1800	94.98	92.21
ONGC	92615600	46142250	46107600	365750	50.18	71.25
PAGEIND	185190	13485	170175	1530	92.72	97.02
PEL	10743750	386250	10297500	60000	96.40	96.85
PERSISTENT	1083075	57400	1012375	13300	94.70	89.54
PETRONET	22233000	2796000	19173000	264000	87.42	92.56
PFC	71098500	7401250	62480500	1216750	89.59	93.21
PIDILITIND	2310500	110750	2156250	43500	95.21	95.68
PIIND	2789500	62250	2695000	32250	97.77	97.32
PNB	266208000	15728000	243632000	6848000	94.09	96.44

POLYCAB	2211900	106800	2041800	63300	95.17	91.56
POWERGRID	82202400	7887600	73573200	741600	90.40	94.11
PVRINOX	5733002	507936	5159132	65934	91.14	93.49
RAMCOCEM	3479050	129200	3322650	27200	96.29	96.13
RBLBANK	62225000	2625000	59155000	445000	95.78	91.77
RECLTD	64224000	5472000	57400000	1352000	91.48	86.06
RELIANCE	54666250	2151250	51263500	1251500	96.06	92.16
SAIL	137776000	6064000	128664000	3048000	95.60	96.11
SBICARD	10826400	1581600	9040800	204000	85.39	82.95
SBILIFE	8187750	654000	7498500	35250	92.01	96.23
SBIN	95583000	8853000	84793500	1936500	90.74	95.16
SHREECEM	197050	19225	177525	300	90.24	94.19
SHRIRAMFIN	7545600	559800	6937200	48600	92.58	95.07
SIEMENS	1858725	81125	1757525	20075	95.64	92.53
SRF	3894375	193125	3649875	51375	95.04	96.35
SUNPHARMA	24452400	1032500	23368100	51800	95.78	95.20
SUNTV	8182500	259500	7873500	49500	96.83	93.03
SYNGENE	3973000	254000	3702000	17000	93.61	93.66
TATACHEM	7624650	407550	7099400	117700	94.65	94.19
TATACOMM	7039000	1130500	5841000	67500	83.94	92.85
TATACONSUM	10919700	675900	10150200	93600	93.81	92.19
TATAMOTORS	72003825	5805450	64220475	1977900	91.94	87.49
TATAPOWER	93001500	3567375	87490125	1944000	96.16	96.90
TATASTEEL	220209000	11005500	202697000	6506500	95.00	95.30
TCS	10816050	1512175	8144850	1159025	86.02	95.04
TECHM	13812000	849000	12574800	388200	93.85	88.71
TITAN	5810250	408375	5327250	74625	92.97	93.40
TORNTPHARM	2461000	465000	1982500	13500	81.11	96.83
TRENT	3659200	212000	3421600	25600	94.21	91.52
TVSMOTOR	7670600	520800	7068600	81200	93.21	92.92
UBL	2224800	104400	2106800	13600	95.31	96.78
ULTRACEMCO	1831900	68900	1757300	5700	96.24	94.37
UPL	34617700	1755000	31748600	1114100	94.93	95.11
VEDL	75132000	5454000	65918000	3760000	92.74	58.39
VOLTAS	7590600	260400	7174200	156000	96.57	91.31
WIPRO	45141000	2113500	41416500	1611000	95.32	96.03
ZEEL	88431000	2796000	85035000	600000	96.84	92.55
ZYDUSLIFE	7659000	315000	7273800	70200	95.89	95.58

Source: NSE

*Rollover calculated using the formula: - $\frac{(\text{Next month OI} + \text{Far month OI})}{\text{Total Future OI of all three month}}$ * %

Research Analyst Registration No.	Contact	Website	Email Id
INH000002764	SMS: 'Arihant' to 56677	www.arihantcapital.com	research@arihantcapital.com

**Arihant is Forbes Asia's '200 Best under a \$Billion' Company
'Best Emerging Commodities Broker' awarded by UTV Bloomberg**

Disclaimer: This document has been prepared by Arihant Capital Markets Limited (hereinafter called as Arihant) and its subsidiaries and associated companies. This document does not constitute an offer or solicitation for the purchase and sale of any financial instrument by Arihant. Receipt and review of this document constitutes your agreement not to circulate, redistribute, retransmit or disclose to others the contents, opinions, conclusion, or information contained herein. This document has been prepared and issued on the basis of publicly available information, internally developed data and other sources believed to be reliable. Whilst meticulous care has been taken to ensure that the facts stated are accurate and opinions given are fair and reasonable, neither the analyst nor any employee of our company is in any way is responsible for its contents and nor is its accuracy or completeness guaranteed. This document is prepared for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. All recipients of this material should before dealing and or transacting in any of the products referred to in this material make their own investigation, seek appropriate professional advice. The investments discussed in this material may not be suitable for all investors. The recipient alone shall be fully responsible/are liable for any decision taken on the basis of this material. Arihant Capital Markets Ltd (including its affiliates) or its officers, directors, personnel and employees, including persons involved in the preparation or issuance of this material may; (a) from time to time, have positions in, and buy or sell or (b) be engaged in any other transaction and earn brokerage or other compensation in the financial instruments/products discussed herein or act as advisor or lender/borrower in respect of such securities/financial instruments/products or have other potential conflict of interest with respect to any recommendation and related information and opinions. The said persons may have acted upon and/or in a manner contradictory with the information contained here and may have a position or be otherwise interested in the investment referred to in this document before its publication. The user of this report assumes the entire risk of any use made of this data / Report. Arihant especially states that it has no financial liability, whatsoever, to the users of this Report.

Arihant Capital Markets Ltd

#1011, Solitaire Corporate Park, Building No.10, 1st Floor,
Andheri Ghatkopar Link Road, Chakala, Andheri (E), Mumbai-400093
T. 022-42254800. Fax: 022-42254880
www.arihantcapital.com