



The NIFTY Sep rollover stands at 65.60% BANKNIFTY Sep rollover stands at 65.31%, NIFTYIT Sep rollover stands at 54.05%.

Highest rollover was observed in stocks like MARICO (93.95%), TV18BRDCST (93.24%), TATACOMM (92.80%) and JINDALSTEL (91.80%) while low rollovers were seen in CONCOR (42.56%), BEL (51.21%), OIL (60.44%) and SYNDIBANK (62.31%).

Symbol	Total OI	Sep OI	Oct OI	Nov OI	Rollover Sep - 2016 (%)	Rollover Aug - 2016 (%)
NIFTY	37554900	12919425	23823600	811875	65.60	84.01
BANKNIFTY	2938840	1019360	1878000	41480	65.31	73.16
NIFTYIT	43200	19850	23350	--	54.05	52.38

Symbol	Total OI	Sep OI	Oct OI	Nov OI	Rollover Sep - 2016 (%)	Rollover Aug - 2016 (%)
ABIRLANUVO	4797000	588000	4201500	7500	87.74	85.17
ACC	1620800	352800	1261200	6800	78.23	86.05
ADANIEN	21032000	3192000	17768000	72000	84.82	78.08
ADANIPOWER	117180000	11720000	104980000	480000	90.00	79.89
AJANTPHARM	448800	110000	326800	12000	75.49	81.55
ALBK	16580000	3320000	12950000	310000	79.98	75.24
AMARAJABAT	544200	153000	388800	2400	71.89	79.98
AMBUJACEM	12677500	3860000	8795000	22500	69.55	79.68
ANDHRABANK	23790000	4140000	19520000	130000	82.60	83.00
APOLLOHOSP	540800	86800	454000	--	83.95	74.00
APOLLOTYRE	11319000	2268000	8979000	72000	79.96	80.13
ARVIND	4756000	888000	3846000	22000	81.33	76.31
ASHOKLEY	113260000	23611000	88536000	1113000	79.15	79.10
ASIANPAINT	4617600	1083000	3528000	6600	76.55	84.05
AUROPHARMA	11694900	1906100	9734200	54600	83.70	84.26
AXISBANK	45380400	13698000	31483200	199200	69.82	74.25
BAJAJ-AUTO	1984750	540250	1443250	1250	72.78	85.49
BAJFINANCE	6523750	881250	5612500	30000	86.49	81.63
BANKBARODA	42861000	7759500	34870500	231000	81.90	71.13
BANKINDIA	25296000	3522000	21042000	732000	86.08	83.87
BATAINDIA	3836800	548900	3281300	6600	85.69	71.31
BEL	1919250	936450	981900	900	51.21	87.76
BEML	1205500	179000	1024000	2500	85.15	87.71
BHARATFIN	6819000	836000	5974000	9000	87.74	78.45
BHARATFORG	6070200	897000	5155800	17400	85.22	72.83
BHARTIARTL	34732500	5833500	28282500	616500	83.20	80.65
BHEL	56060000	8530000	46785000	745000	84.78	86.34
BIOCON	3800500	446600	3302200	51700	88.25	84.05
BOSCHLTD	118500	28900	89600	--	75.61	78.14
BPCL	16467600	2854800	13510800	102000	82.66	79.15
BRITANNIA	1087200	135400	950200	1600	87.55	81.61
CADILAHC	2488000	230400	2251200	6400	90.74	87.10
CAIRN	18091500	3902500	14147000	42000	78.43	74.96



CANBK	11814000	2772000	8940000	102000	76.54	70.81
CASTROLIND	15332800	2326800	12976600	29400	84.82	77.14
CEATLTD	1675100	616700	1054200	4200	63.18	81.92
CENTURYTEX	6955300	631400	6321700	2200	90.92	86.92
CESC	1687400	440000	1247400	--	73.92	82.49
CIPLA	7709000	1464000	6224000	21000	81.01	76.92
COALINDIA	15631500	4328200	11262500	40800	72.31	77.51
COLPAL	2638300	310100	2328200	--	88.25	82.93
CONCOR	994000	571000	423000	--	42.56	71.71
CROMPGREAV	15024000	3576000	11340000	108000	76.20	74.93
CUMMINSIND	598800	115200	483600	--	80.76	64.67
DABUR	7027500	1127500	5877500	22500	83.96	79.21
DHFL	14118000	2697000	11229000	192000	80.90	89.62
DISHTV	32599000	5824000	26614000	161000	82.13	76.25
DIVISLAB	2571000	383400	2187000	600	85.09	91.72
DLF	44135000	7145000	36775000	215000	83.81	79.28
DRREDDY	2155400	498600	1652600	4200	76.87	80.60
EICHERMOT	163950	38550	124650	750	76.49	79.55
ENGINERSIN	8025500	1358000	6657000	10500	83.08	76.15
EXIDEIND	23340000	2868000	20336000	136000	87.71	83.24
FEDERALBNK	39369000	7469000	31812000	88000	81.03	83.31
GAIL	12936000	4167000	8755500	13500	67.79	84.84
GLENMARK	2643900	514500	2120300	9100	80.54	82.17
GMRINFRA	225720000	19530000	204795000	1395000	91.35	87.08
GODREJCP	404800	60800	344000	--	84.98	68.21
GODREJIND	1494000	315000	1165500	13500	78.92	55.01
GRANULES	14630000	1815000	12660000	155000	87.59	81.75
GRASIM	2318400	316350	2001000	1050	86.35	87.73
HAVELLS	2974000	834000	2128000	12000	71.96	71.04
HCLTECH	8393700	2172100	6218100	3500	74.12	67.20
HDFC	15173500	3830000	11320000	23500	74.76	84.55
HDFCBANK	38549000	5460000	32935000	154000	85.84	90.07
HDIL	32576000	5592000	26776000	208000	82.83	79.47
HEROMOTOCO	1377200	346200	1027200	3800	74.86	72.32
HEXAWARE	8228000	1696000	6494000	38000	79.39	79.03
HINDALCO	31780000	8302000	23198000	280000	73.88	81.27
HINDPETRO	24137400	2956800	21056700	123900	87.75	81.13
HINDUNILVR	9067800	2397000	6583200	87600	73.57	76.62
HINDZINC	4739200	1449600	3286400	3200	69.41	72.76
IBREALEST	44590000	7020000	37480000	90000	84.26	91.33
IBULHSGFIN	7200800	924000	6269600	7200	87.17	88.72
ICICIBANK	89965000	22120000	67465000	380000	75.41	84.28
ICIL	886800	139200	747000	600	84.30	85.12
IDBI	39648000	7464000	31632000	552000	81.17	57.46
IDEA	71630000	12815000	57310000	1505000	82.11	86.12
IDFC	69181200	12843600	55954800	382800	81.43	91.72
IFCI	76032000	11176000	64570000	286000	85.30	74.14
IGL	1993200	561000	1424500	7700	71.85	73.47
INDIACEM	25865000	4179000	21525000	161000	83.84	73.08
INDUSINDBK	6279000	1533600	4734600	10800	75.58	80.98
INFRATEL	4904200	1562400	3336200	5600	68.14	77.86
INFY	18791000	4910500	13823000	57500	73.87	84.52
IOC	9873000	2743500	7111500	18000	72.21	91.71
IRB	12045000	2535000	9487500	22500	78.95	86.75
ITC	67569600	19344000	48062400	163200	71.37	83.02



JETAIRWAYS	6794000	1064000	5730000	--	84.34	81.16
JINDALSTEL	48834000	4005000	44829000	--	91.80	92.80
JISLJALEQS	40572000	7146000	33390000	36000	82.39	85.71
JPASSOCIAT	169388000	28900000	139264000	1224000	82.94	89.36
JSWENERGY	23768000	3648000	20104000	16000	84.65	60.94
JSWSTEEL	7093200	1029600	6046800	16800	85.48	80.66
JUBLFOOD	3033000	581500	2435500	16000	80.83	76.38
JUSTDIAL	5269600	1347200	3903200	19200	74.43	81.69
KOTAKBANK	14229600	3448000	10741600	40000	75.77	78.45
KPIT	7592000	1180000	6400000	12000	84.46	84.91
KSCL	3334500	640500	2694000	--	80.79	84.50
KTKBANK	15060000	1632000	13170000	258000	89.16	87.65
L&TFH	49176000	8208000	40824000	144000	83.31	76.59
LICHSGFIN	8411700	2179100	6195200	37400	74.09	89.52
LT	10139500	2270000	7817000	52500	77.61	83.15
LUPIN	7708500	1379100	6298200	31200	82.11	74.82
M&M	8089500	1848000	6227500	14000	77.16	82.70
M&MFIN	14192500	2677500	11495000	20000	81.13	80.25
MARICO	8460400	512200	7943000	5200	93.95	88.90
MARUTI	2647950	781200	1853100	13650	70.50	71.98
MCDOWELL-N	4185750	635750	3549500	500	84.81	82.69
MCLEODRUSS	5259000	912000	4329000	18000	82.66	80.62
MINDTREE	3116800	345600	2759200	12000	88.91	79.84
MOTHERSUMI	12477500	4010000	8437500	30000	67.86	70.96
MRF	52260	5325	46650	285	89.81	88.13
NCC	27776000	4504000	23216000	56000	83.78	87.47
NHPC	27027000	5886000	20925000	216000	78.22	68.40
NIITTECH	1115000	157000	957000	1000	85.92	--
NMDC	19806000	2322000	17274000	210000	88.28	65.48
NTPC	28848000	8308000	20512000	28000	71.20	75.09
OFSS	324150	61200	262950	--	81.12	81.18
OIL	1156000	457300	695300	3400	60.44	78.83
ONGC	27970000	6800000	20722500	447500	75.69	86.63
ORIENTBANK	13422000	2196000	10950000	276000	83.64	82.69
PAGEIND	44200	7000	37200	--	84.16	90.08
PCJEWELLER	783000	234000	532500	16500	70.11	74.14
PETRONET	6243000	1446000	4773000	24000	76.84	88.16
PFC	23226000	6018000	17136000	72000	74.09	88.25
PIDILITIND	3233000	530000	2695000	8000	83.61	80.93
PNB	42693000	7378000	34944000	371000	82.72	78.57
POWERGRID	26848000	6984000	19848000	16000	73.99	82.04
PTC	16184000	2344000	13776000	64000	85.52	79.12
RCOM	112040000	24370000	87180000	490000	78.25	84.83
RECLTD	34296000	5232000	28968000	96000	84.74	76.73
RELCAPITAL	11683500	3262500	8385000	36000	72.08	79.76
RELIANCE	24181000	4848000	19170500	162500	79.95	83.72
RELINFRA	14742000	2607800	12080900	53300	82.31	81.75
RPOWER	68052000	8172000	58140000	1740000	87.99	85.99
SAIL	76812000	10128000	65448000	1236000	86.81	79.00
SBIN	88287000	17151000	70335000	801000	80.57	73.31
SIEMENS	947000	211500	735500	--	77.67	76.38
SINTEX	34770000	5008875	29654250	106875	85.59	--
SOUTHBANK	55590000	8010000	47430000	150000	85.59	89.85
SRF	452000	126000	320000	6000	72.12	73.43
SRTRANSFIN	3418200	551400	2856000	10800	83.87	77.60



STAR	2376500	294000	2081500	1000	87.63	88.23
SUNPHARMA	30634800	5579400	24930000	125400	81.79	87.45
SUNTV	7844000	1116000	6716000	12000	85.77	87.65
SYNDIBANK	24498000	9234000	15066000	198000	62.31	80.39
TATACHEM	6997500	786000	6178500	33000	88.77	89.69
TATACOMM	5717600	411600	5299000	7000	92.80	86.27
TATAELXI	1802400	353100	1444200	5100	80.41	81.05
TATAGLOBAL	32197500	2830500	29272500	94500	91.21	88.86
TATAMOTORS	38022000	10846500	27001500	174000	71.47	72.43
TATAMTRDVR	22551900	4309200	18221700	21000	80.89	84.10
TATAPOWER	36009000	8379000	27459000	171000	76.73	83.46
TATASTEEL	26400000	5940000	20322000	138000	77.50	86.39
TCS	5243500	1432500	3795250	15750	72.68	79.00
TECHM	10223400	2128500	7993700	101200	79.18	80.25
TITAN	8431500	736500	7684500	10500	91.26	74.59
TORNTPHARM	261600	80800	178800	2000	69.11	79.68
TV18BRDCST	84966000	5746000	79186000	34000	93.24	88.40
TVSMOTOR	5940000	1958000	3962000	20000	67.04	63.86
UBL	1183700	221200	959700	2800	81.31	79.81
ULTRACEMCO	1176400	389600	784400	2400	66.88	72.76
UNIONBANK	15208000	2524000	12536000	148000	83.40	84.82
UPL	7630800	790800	6832800	7200	89.64	84.84
VEDL	35400000	5802000	29226000	372000	83.61	78.96
VOLTAS	4308000	952000	3346000	10000	77.90	75.06
WIPRO	10701000	2736000	7923000	42000	74.43	74.00
WOCKPHARMA	3193800	668400	2523000	2400	79.07	82.12
YESBANK	13227200	3621800	9481500	123900	72.62	77.52
ZEEL	8355100	1927900	6351800	75400	76.93	78.29

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.**

INH000002764

Contact

SMS: 'Arihant' to 56677

Websitewww.arihantcapital.com**Email Id**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