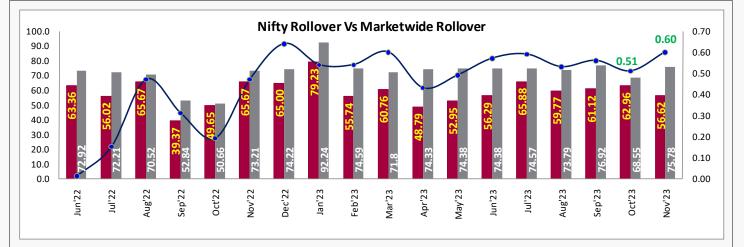


Derivative

NIFTY HIGHLIGHTS

The Nifty November rollover stands at 56.62% on Wednesday compared to 62.96% on same day of previous expiry. The Market wide November rollover stands at 75.78% on Wednesday as compared to 68.55% on same day of previous expiry. The rollover cost in the November series stands at 0.60 on Wednesday compared to 0.51 on same day of previous expiry. The Nifty November rollover is Lower than its Three months average of 61.28% and Lower than its six months average of 59.83% as on today. The market wide rollover is Higher than its three months average of 73.09% and Higher than its six months average of 73.77%. Bank Nifty November rollover stands at 59.91% on Wednesday compared to 55.14% on the same day of previous expiry which is Higher than its Three months average of 56.42% and Higher than its six months average of 57.22%. The Option data of **NOVEMBER series** shows high Call OI at 20,100 strike price followed by 20,200 & 20,250 and high Put OI concentration is seen at 20,000 followed by 19,800 & 19,500 indicating the probable range for current expiry between 19,900 to 20,300.

Nifty Rollover Vs Market wide Rollover



Stock & Sector Highlights

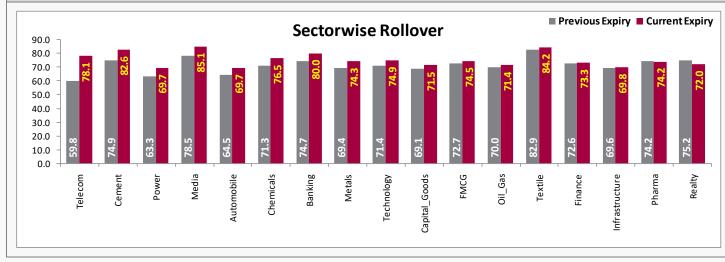
- LALPATHLAB, SYNGENE, SIEMENS, ABBOTINDIA and INDIACEM saw higher rollovers on Wednesday compared to same day of previous expiry.

- IBULHSGFIN, OBEROIRLTY, GRANULES, ONGC and SUNPHARMA saw lower rollovers on Wednesday compared to same day of previous expiry.

- Higher rollover in current expiry: DABUR, ABBOTINDIA, JINDALSTEL, MANAPPURAM and GODREJCP.

- Lower rollover in current expiry: IBULHSGFIN, ONGC, GRANULES, OBEROIRLTY and BALRAMCHIN.

Sect	or Wise Rollover I	Percentage Cha	ange
Stro	ong	We	eak
Sector	% Change*	Sector	% Change*
Telecom	30.72	Realty	-4.25
Cement	10.31	Pharma	-0.05
Power	10.02		
Media	8.43		
Automobile	7.97		
* % R	ollover change comp	pared to previous	expiry



Sector wise Rollover



			COMPREHE	ENSIVE ROI	LOVER	SECTORN	/ISE				
INDEX	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	ne day of	previous ex	piries	L6 Months	% Rise /
INDEA	Тос	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
NIFTY	56.62	0.60	62.96	0.51	61.12	59.77	65.88	56.29	52.95	59.83	-5.36
BANKNIFTY	59.91	0.55	55.14	0.68	57.40	56.73	59.90	54.74	55.40	56.55	5.94
AUTO	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	ne day of	previous ex	piries	L6 Months	% Rise /
7010	Тос	lay	Last E	xpiry	Sep	Aug	Jul	Jun	May	Avg	Fall
APOLLOTYRE	71.72	0.54	85.79	-1.90	78.17	76.84	82.21	75.08	71.70	78.30	-8.40
ASHOKLEY	78.41	0.61	66.67	0.62	73.62	55.61	73.04	77.92	82.78	71.61	9.50
BAJAJ-AUTO	79.00	0.60	84.82	0.66	85.80	73.64	79.66	79.62	74.41	79.66	-0.83
BALKRISIND	75.11	0.55	69.67	-0.21	82.89	88.68	91.67	79.88	77.37	81.69	-8.06
BHARATFORG	81.13	0.58	71.19	0.47	79.79	83.32	85.69	80.60	75.52	79.35	2.24
BOSCHLTD	76.78	0.44	72.87	-0.41	78.53	66.10	72.91	82.99	72.63	74.34	3.28
EICHERMOT	84.20	0.59	76.69	0.65	75.03	85.00	86.86	86.56	86.07	82.70	1.81
ESCORTS	73.23	0.65	71.06	0.68	73.24	49.32	78.97	83.59	69.47	70.94	3.23
EXIDEIND	73.92	0.65	71.49	0.68	79.95	82.11	81.22	83.49	85.18	80.57	-8.26
HEROMOTOCO	67.38	0.64	79.60	0.49	81.60	84.55	77.04	75.69	70.41	78.15	-13.78
M&M	70.41	0.64	64.45	0.57	72.55	69.18	67.28	68.01	70.97	68.74	2.43
MARUTI	76.17	0.62	79.14	0.75	79.35	74.84	83.21	63.66	71.59	75.30	1.16
MOTHERSON	61.79	0.65	54.52	0.76	58.39	76.14	66.67	55.70	67.18	63.10	-2.08
MRF	71.55	0.57	84.47	0.25	79.60	74.20	84.03	77.26	68.14	77.95	-8.21
TATAMOTORS	68.31	0.67	64.11	0.72	67.85	57.26	66.37	65.80	82.16	67.26	1.56
TVSMOTOR	65.39	-0.02	74.36	0.36	63.91	76.94	81.03	73.44	73.29	73.83	-11.43

BANKING	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of I	orevious ex	piries	L6 Months	% Rise /
DAINKING	Тос	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
AUBANK	80.62	0.12	82.07	-0.58	86.00	85.08	85.15	81.48	80.47	83.38	-3.30
AXISBANK	74.95	0.64	64.65	0.63	73.45	71.09	81.75	75.11	84.23	75.05	-0.13
BANDHANBNK	84.40	0.67	77.80	0.64	83.31	81.15	84.37	76.58	80.94	80.69	4.60
BANKBARODA	78.05	0.61	65.18	0.64	73.72	71.65	71.71	70.02	70.15	70.41	10.86
CANBK	83.51	0.63	71.11	0.65	46.29	77.00	58.45	73.92	75.56	67.06	24.54
CUB	60.44	0.65	66.84	0.68	73.11	77.15	79.79	76.28	68.94	73.69	-17.98
FEDERALBNK	78.41	0.67	68.72	0.71	82.55	87.91	77.06	82.54	73.72	78.75	-0.43
HDFCBANK	84.85	0.69	83.60	0.67	83.47	83.42	83.73	86.35	84.94	84.25	0.71
ICICIBANK	77.31	0.62	80.25	0.71	84.15	81.26	88.17	<mark>67</mark> .14	77.28	79.71	-3.01
IDFCFIRSTB	82.11	-0.59	78.42	-0.46	84.05	76.30	81.39	72.92	82.59	79.28	3.57
INDUSINDBK	70.65	0.25	84.10	0.63	87.42	78.49	86.47	83.01	83.94	83.91	-15.80
KOTAKBANK	79.93	0.64	70.57	0.65	75.91	65.94	71.79	75.71	73.97	72.32	10.53
PNB	80.14	0.63	74.83	0.65	84.05	83.41	84.89	71.33	75.04	78.93	1.54
RBLBANK	83.65	0.67	67.30	0.51	86.86	54.29	66.03	48.86	73.41	66.13	26.50
SBIN	77.72	0.59	73.46	0.52	72.90	71.89	67.59	72.85	81.81	73.42	5.86

CAP GOODS	% Rollover	Roll Cost	% Rollover	Roll Cost	% Rol	lover on Sa	ame day of	previous e	xpiries	L6 Months	% Rise /
CAP_GOODS	Toc	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
ASTRAL	83.26	0.36	89.09	-0.14	88.46	60.39	81.15	86.69	79.94	80.95	2.85
BEL	73.77	0.60	62.75	0.69	77.16	76.96	80.55	79.76	77.57	75.79	-2.67
BHEL	64.16	0.39	68.30	0.73	75.37	83.53	88.07	73.00	70.47	76.46	-16.08
CROMPTON	84.57	0.67	80.46	0.67	83.79	85.60	86.51	90.36	88.54	85.88	-1.52
CUMMINSIND	77.25	0.55	84.48	-0.12	84.71	65.12	84.49	82.04	82.44	80.55	-4.09
DIXON	81.44	0.67	85.09	0.58	80.17	81.03	79.41	66.45	75.77	77.99	4.43
HAL	74.14	0.36	71.30	0.21	68.40	77.42	73.90	72.54	76.41	73.33	1.11
HAVELLS	80.26	0.63	80.41	0.55	84.29	85.18	87.44	79.83	83.63	83.46	-3.84
LT	79.25	0.61	72.84	0.64	68.45	60.46	65.98	63.99	76.42	68.02	16.50
POLYCAB	71.79	0.19	73.98	0.61	78.27	76.74	75.93	82.43	78.59	77.66	-7.55
SIEMENS	78.36	0.59	55.86	0.63	65.73	82.44	74.50	86.88	81.74	74.53	5.15
VOLTAS	80.52	0.62	78.29	0.33	78.82	85.03	73.50	81.36	76.13	78.86	2.11



CEMENT	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of	previous ex	piries	L6 Months	% Rise /
CEMENT	Тос	day	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
ACC	79.10	0.69	79.85	0.67	81.79	80.30	88.12	80.83	83.97	82.48	-4.09
AMBUJACEM	83.10	0.63	78.26	0.69	80.60	80.92	82.94	85.21	81.77	81.62	1.82
DALBHARAT	85.20	0.59	68.20	0.66	84.81	90.59	85.51	82.38	75.83	81.22	4.90
GRASIM	88.64	0.68	84.66	0.65	89.55	90.96	91.88	91.17	92.52	90.12	-1.65
INDIACEM	81.64	0.62	60.57	0.65	65.78	82.03	70.03	70.48	75.49	70.73	15.42
JKCEMENT	82.29	0.69	78.27	0.62	81.34	81.50	79.60	83.60	74.40	79.79	3.14
RAMCOCEM	66.66	0.46	75.68	0.22	82.87	78.26	77.73	80.36	73.15	78.01	-14.55
SHREECEM	77.28	0.55	77.76	0.26	78.25	72.18	65.36	83.12	81.75	76.40	1.15
ULTRACEMCO	76.67	0.69	70.57	0.66	80.33	75.95	84.21	71.17	79.54	76.96	-0.38

CHEMICALS	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of	previous ex	piries	L6 Months	% Rise /
CHEINICALS	Тос	day	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
AARTIIND	80.30	0.62	69.99	0.64	76.69	80.77	71.94	77.64	66.61	73.94	8.60
ATUL	72.40	0.46	87.78	-1.65	89.61	91.28	83.89	80.01	69.35	83.65	-13.45
CHAMBLFERT	80.13	0.61	67.48	0.69	73.02	77.09	74.30	68.39	74.50	72.46	10.58
COROMANDEL	76.69	-0.03	68.00	0.68	71.78	81.52	78.49	79.24	78.53	76.26	0.56
DEEPAKNTR	58.58	0.60	55.58	0.44	69.40	77.19	84.23	88.07	80.56	75.84	-22.76
NAVINFLUOR	69.06	0.18	68.22	-0.21	70.15	75.36	85.02	75.36	59.94	72.34	-4.54
PIIND	70.66	0.63	70.12	0.69	83.38	86.55	87.45	79.39	89.08	82.66	-14.52
TATACHEM	86.30	-1.45	80.62	-0.90	79.42	84.14	85.63	81.48	82.35	82.27	4.89
UPL	74.62	0.58	69.97	0.62	74.98	74.80	85.37	72.97	76.79	75.81	-1.57
UPL	74.62	0.58	69.97	0.62	74.98	74.80	85.37	72.97	76.79	75.81	-1.57

	0/ D II		0/ D II		0/						
FINANCE	% Rollover	Roll Cost	% Rollover	Roll Cost			me day of p			L6 Months	% Rise / Fall
	Toc	2	Last E		Sep	Aug	Jul	Jun	May	Avg	
ABCAPITAL	81.58	0.65	70.22	0.67	73.41	81.01	78.69	84.47	81.43	78.21	4.32
BAJAJFINSV	85.24	0.64	75.50	0.64	77.30	70.46	69.47	70.82	75.04	73.10	16.61
BAJFINANCE	77.20	0.66	62.26	0.62	79.69	74.79	81.01	75.17	72.00	74.15	4.11
CANFINHOME	72.32	0.59	65.92	0.61	68.80	62.79	81.09	77.80	77.71	72.35	-0.04
CHOLAFIN	82.71	0.55	82.53	0.61	85.78	81.70	82.74	84.64	82.21	83.27	-0.67
HDFCAMC	86.69	0.20	65.43	-1.45	88.69	72.17	70.26	53.52	85.50	72.60	19.42
HDFCLIFE	81.96	0.55	78.50	0.67	79.87	82.87	72.63	77.23	83.76	79.14	3.56
IBULHSGFIN	16.60	0.70	76.04	0.77	8.47	81.70	6.71	86.54	69.87	54.89	-69.76
ICICIGI	79.72	0.68	76.27	0.40	86.43	78.09	87.79	76.39	67.00	78.66	1.35
ICICIPRULI	83.06	0.61	67.23	0.67	85.11	82.71	88.17	85.13	81.40	81.63	1.76
IDFC	66.86	0.68	68.73	0.75	73.89	71.46	73.14	82.28	75.90	74.23	-9.93
L&TFH	79.64	0.69	76.29	0.68	80.12	81.61	86.64	57.50	87.04	78.20	1.84
LICHSGFIN	74.78	0.68	73.22	0.69	81.02	82.25	77.16	82.77	76.16	78.76	-5.06
M&MFIN	84.27	-1.69	80.32	-1.70	88.08	82.08	85.66	91.59	87.03	85.79	-1.78
MANAPPURAM	89.59	0.68	81.80	0.30	88.28	10.65	91.63	91.19	83.27	74.47	20.30
MFSL	78.68	0.57	88.90	0.64	92.46	72.43	74.96	74.86	74.87	79.75	-1.34
MUTHOOTFIN	86.93	-0.90	74.18	-1.72	88.95	89.65	85.24	77.30	75.20	81.75	6.33
PEL	83.25	0.62	80.37	0.63	83.20	89.75	62.73	86.81	80.74	80.60	3.29
PFC	74.28	0.67	58.90	0.17	70.63	72.28	69.29	79.85	64.81	69.29	7.20
RECLTD	73.90	0.66	64.95	-0.33	81.67	59.51	57.78	72.57	78.11	69.10	6.95
SBICARD	85.26	-0.62	84.70	0.30	77.24	75.94	87.03	89.81	85.48	83.37	2.27
SBILIFE	71.33	0.72	84.62	0.68	80.76	72.12	78.97	69.05	80.73	77.71	-8.21
SHRIRAMFIN	84.94	0.67	75.29	0.17	79.97	86.75	81.70	56.81	83.54	77.34	9.82



FMCG	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sar	ne day of p	orevious ex	piries	L6 Months	% Rise /
FINCG	Too	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
ASIANPAINT	74.32	0.59	67.58	0.44	76.75	77.12	86.26	74.09	74.62	76.07	-2.30
BATAINDIA	81.66	-0.55	85.40	-0.85	84.58	79.78	84.93	79.46	76.06	81.70	-0.05
BERGEPAINT	85.70	0.33	83.77	-0.54	84.12	89.67	89.58	87.61	89.91	87.44	-1.99
BRITANNIA	77.03	0.59	82.76	0.45	86.16	72.45	75.54	65.35	78.52	76.80	0.30
COLPAL	82.12	-0.37	79.23	-0.86	73.03	86.99	76.91	79.47	89.06	80.78	1.66
DABUR	90.13	0.62	85.50	0.21	89.16	89.25	91.88	89.27	84.39	88.24	2.14
GODREJCP	89.03	0.67	82.88	0.67	90.05	88.32	81.36	83.80	90.57	86.16	3.33
HINDUNILVR	73.29	0.66	82.66	-0.17	68.86	67.69	71.83	62.03	64.07	69.52	5.42
INDIAMART	60.04	0.61	67.98	-0.16	66.25	78.34	67.32	68.09	64.87	68.81	-12.74
ITC	66.47	0.67	61.56	0.65	62.76	60.76	67.24	56.80	78.18	64.55	2.97
JUBLFOOD	86.54	-1.15	76.16	-2.33	85.77	81.45	87.92	88.12	84.22	83.94	3.10
MARICO	59.91	0.62	64.00	-0.06	81.37	83.51	82.39	87.66	89.54	81.41	-26.41
MCDOWELL-N	83.80	0.65	79.82	0.65	83.72	86.86	83.02	84.60	84.91	83.82	-0.03
NESTLEIND	69.17	0.60	68.91	-0.04	79.71	88.21	74.85	71.17	86.49	78.22	-11.57
PIDILITIND	82.08	0.56	68.69	0.60	73.87	74.70	75.86	78.09	84.77	76.00	8.00
TATACONSUM	74.63	0.64	78.40	0.66	75.53	71.15	74.93	71.65	76.54	74.70	-0.09
TITAN	65.12	0.59	57.79	0.64	71.90	69.04	72.48	70.65	79.57	70.24	-7.29
UBL	85.25	0.88	75.00	0.63	74.96	79.16	82.66	78.09	86.69	79.43	7.33

INFRA	% Rollover	Roll Cost	% Rollover	Roll Cost	% Rol	lover on Sa	me day of	previous ex	piries	L6 Months	% Rise /
INFINA	Too	lay	Last I	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
ADANIENT	68.48	0.67	58.85	0.75	68.78	75.66	72.45	75.46	73.32	70.75	-3.21
ADANIPORTS	84.90	0.65	81.73	0.70	81.87	82.12	86.01	61.42	78.34	78.58	8.04
CONCOR	67.53	0.70	68.81	0.11	75.86	73.43	63.13	73.28	72.46	71.16	-5.10
GMRINFRA	63.63	0.66	66.36	0.74	69.01	47.01	61.55	66.40	67.62	62.99	1.01
INDIGO	79.36	0.66	78.14	0.68	74.68	74.59	72.79	82.13	84.80	77.86	1.93
IRCTC	75.21	0.64	56.98	0.64	69.63	76.70	69.98	73.09	73.47	69.98	7.48

MEDIA	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of	previous ex	piries	L6 Months	% Rise /
	Too	day	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
SUNTV	79.79	0.62	72.08	0.29	84.60	54.99	57.29	75.69	68.25	68.82	15.95
ZEEL	85.63	0.72	79.88	0.66	82.34	85.03	85.30	84.68	79.02	82.71	3.53

METALS	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of	previous ex	piries	L6 Months	% Rise /
	Tod	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
COALINDIA	71.69	0.67	77.56	0.73	61.57	67.74	81.41	64.15	84.54	72.83	-1.56
HINDALCO	79.82	0.71	79.21	0.65	72.11	77.88	66.38	55.19	80.31	71.85	11.10
JINDALSTEL	89.59	0.68	87.34	0.68	83.63	89.32	79.53	85.44	84.93	85.03	5.36
JSWSTEEL	77.64	0.64	77.68	0.63	70.68	78.49	74.14	85.61	85.06	78.61	-1.23
NATIONALUM	74.18	0.65	64.18	0.71	73.21	75.98	63.03	77.60	71.83	70.97	4.52
NMDC	75.32	0.64	73.97	0.69	85.14	84.57	81.60	74.48	67.93	77.95	-3.37
SAIL	77.62	0.60	59.80	0.65	77.82	84.76	74.92	74.36	75.61	74.55	4.13
TATASTEEL	66.42	0.70	70.18	0.62	73.54	71.77	60.45	58.01	70.98	67.49	-1.58
VEDL	80.46	0.58	63.89	0.60	74.30	55.72	88.45	84.41	86.88	75.61	6.42



OIL & GAS	% Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of	previous ex	piries	L6 Months	% Rise /
	Too	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
BPCL	67.52	0.77	70.30	0.71	74.63	72.91	81.33	70.13	80.54	74.97	-9.94
GAIL	79.57	0.64	70.93	0.63	73.70	74.98	76.23	74.40	81.88	75.35	5.60
GUJGASLTD	72.60	0.58	59.49	0.63	71.90	83.80	73.97	74.71	76.09	73.33	-0.99
HINDPETRO	73.96	0.64	81.99	0.67	88.14	82.27	82.40	82.10	81.38	83.05	-10.94
IGL	69.32	0.60	75.52	-0.05	66.23	77.14	76.03	77.72	84.56	76.20	-9.03
IOC	72.46	0.65	66.20	0.63	77.01	70.62	82.68	60.95	73.41	71.81	0.90
MGL	66.71	0.61	58.56	0.65	74.41	76.88	<mark>69.86</mark>	73.18	74.24	71.19	-6.29
ONGC	44.00	0.78	66.90	0.65	45.21	61.07	49.61	71.65	63.83	59.71	-26.31
PETRONET	74.50	0.60	69.40	0.66	71.33	71.63	76.01	64.12	71.20	70.62	5.50
RELIANCE	79.55	0.67	66.93	0.66	74.43	77.52	79.25	70.10	68.24	72.75	9.35

PHARMA	% Rollover Roll Cost		% Rollover	Roll Cost	% Rol	lover on Sa	ame day of	previous ex	piries	L6 Months	% Rise /
FRANINA	Toc	lay	Last I	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
ABBOTINDIA	89.94	0.66	66.34	0.73	71.35	77.92	82.75	83.20	80.81	77.06	16.71
ALKEM	71.60	0.69	84.95	0.63	80.80	83.38	90.13	90.40	89.26	86.49	-17.21
APOLLOHOSP	83.61	0.70	78.88	0.70	81.38	75.17	76.83	71.92	73.51	76.28	9.61
AUROPHARMA	87.40	0.65	79.90	0.68	75.67	86.04	68.97	79.13	73.10	77.14	13.31
BIOCON	79.01	0.57	70.75	0.67	76.18	81.01	79.92	83.79	85.36	79.50	-0.62
CIPLA	65.00	0.59	60.56	0.68	53.17	56.36	61.54	84.51	60.54	62.78	3.54
DIVISLAB	73.19	0.57	80.38	0.39	86.57	85.57	80.90	78.14	75.17	81.12	-9.78
DRREDDY	86.81	0.68	86.76	0.68	83.50	88.09	79.15	64.96	79.42	80.31	8.09
GLENMARK	82.07	0.59	78.00	0.68	80.95	82.54	79.18	80.01	81.18	80.31	2.19
GRANULES	45.71	0.54	73.16	0.62	67.39	69.47	74.19	79.99	73.49	72.95	-37.34
IPCALAB	81.26	-0.61	79.56	0.15	79.11	77.98	78.08	78.31	69.43	77.08	5.43
LALPATHLAB	86.23	0.27	59.21	0.30	78.11	71.52	81.90	69.37	77.83	72.99	18.14
LAURUSLABS	78.38	0.43	79.67	-0.96	85.38	79.83	71.90	70.60	76.35	77.29	1.41
LUPIN	77.06	0.64	62.89	0.66	71.42	83.67	70.92	69.11	77.91	72.65	6.07
METROPOLIS	69.30	0.54	80.04	-1.14	82.59	73.60	71.09	77.33	68.82	75.58	-8.31
PEL	83.25	0.62	80.37	0.63	83.20	89.75	62.73	86.81	80.74	80.60	3.29
SUNPHARMA	58.44	0.71	82.64	0.73	62.74	78.91	69.33	89.87	76.28	76.63	-23.74
SYNGENE	73.63	0.51	50.92	0.37	54.13	67.61	59.16	66.73	76.88	62.57	17.67
TORNTPHARM	85.66	0.74	79.24	0.69	65.97	69.25	60.90	73.66	66.69	69.29	23.63

POWER	% Rollover	Roll Cost	% Rollover	Roll Cost	% Rol	lover on Sa	ame day of	previous ex	kpiries	L6 Months	% Rise /
FOWER	То	day	Last I	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
IEX	75.28	0.66	66.30	0.68	72.65	74.50	73.96	71.91	71.00	71.72	4.96
NTPC	58.89	0.82	61.20	-0.04	75.98	62.79	72.47	54.10	64.17	65.12	-9.56
POWERGRID	65.13	0.61	54.47	-0.85	71.30	85.64	63.17	66.99	63.40	67.50	-3.50
TATAPOWER	83.25	0.62	69.41	0.68	74.94	80.44	71.38	72.28	79.17	74.60	11.59

REALTY	% Rollover	Roll Cost	% Rollover	Roll Cost	% Rol	lover on Sa	me day of	previous ex	piries	L6 Months	% Rise /
REALTI	Too	lay	Last E	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
DELTACORP	80.61	0.67	69.23	0.63	68.31	76.94	17.02	90.88	79.40	66.96	20.38
DLF	69.12	0.65	76.74	0.64	84.91	83.84	88.93	80.14	80.03	82.43	-16.15
GODREJPROP	82.19	0.57	73.82	0.63	79.97	84.99	86.80	78.37	78.92	80.48	2.13
INDHOTEL	78.55	0.59	72.89	0.67	73.40	76.73	81.85	76.14	74.50	75.92	3.47
OBEROIRLTY	49.11	0.39	86.93	0.55	83.55	61.05	60.71	53.00	41.35	64.43	-23.78



Rollover	Roll Cost	% Rollover	Roll Cost	% Roll	over on Sa	me day of _l	previous ex	piries	L6 Months	% Rise /
Toda	ay	Last E	xpiry	Sep	Aug	Jul	Jun	May	Avg	Fall
73.77	0.60	73.69	0.61	68.86	78.16	81.30	81.64	78.86	77.09	-4.30
85.52	0.61	66.85	-0.06	64.47	75.67	78.31	80.42	67.08	72.13	18.56
75.38	0.64	80.43	0.58	62.07	85.75	77.94	76.52	74.58	76.22	-1.10
70.74	0.69	79.44	0.46	68.32	62.85	85.35	74.81	85.88	76.11	-7.05
78.38	0.40	77.89	-0.53	81.22	73.92	84.04	78.18	83.41	79.78	-1.75
72.99	0.41	74.00	0.15	85.00	90.61	72.29	68.11	65.93	75.99	-3.95
78.60	0.58	75.35	0.42	90.18	91.11	79.90	85.54	89.55	85.27	-7.82
83.53	0.61	82.11	0.31	75.74	85.47	91.61	79.44	92.70	84.51	-1.16
78.99	0.57	66.23	0.27	67.13	73.70	62.13	63.09	69.26	66.92	18.03
71.35	-1.61	75.78	0.59	83.23	78.92	81.69	76.98	77.39	79.00	-9.68
76.57	0.61	70.68	0.63	64.52	77.41	75.55	71.99	85.90	74.34	3.00
74.91	0.63	70.71	-0.60	81.72	75.78	76.20	80.55	84.40	78.23	-4.24
76.59	0.63	64.09	0.51	73.55	83.74	82.56	84.58	70.69	76.54	0.07
	Tod: 73.77 85.52 75.38 70.74 78.38 72.99 78.60 83.53 78.99 71.35 76.57 74.91	Today 73.77 0.60 85.52 0.61 75.38 0.64 70.74 0.69 78.38 0.40 72.99 0.41 78.60 0.58 83.53 0.61 78.99 0.57 71.35 -1.61 76.57 0.61 74.91 0.63	TodayLast E73.770.6073.6985.520.6166.8575.380.6480.4370.740.6979.4478.380.4077.8972.990.4174.0078.600.5875.3583.530.6182.1178.990.5766.2371.35-1.6175.7876.570.6170.6874.910.6370.71	Today Last Expiry 73.77 0.60 73.69 0.61 85.52 0.61 66.85 -0.06 75.38 0.64 80.43 0.58 70.74 0.69 79.44 0.46 78.38 0.40 77.89 -0.53 72.99 0.41 74.00 0.15 78.60 0.58 75.35 0.42 83.53 0.61 82.11 0.31 78.99 0.57 66.23 0.27 71.35 -1.61 75.78 0.59 76.57 0.61 70.68 0.63 74.91 0.63 70.71 -0.60	TodayLast ExpirySep73.770.6073.690.6168.8685.520.6166.85-0.0664.4775.380.6480.430.5862.0770.740.6979.440.4668.3278.380.4077.89-0.5381.2272.990.4174.000.1585.0078.600.5875.350.4290.1883.530.6182.110.3175.7478.990.5766.230.2767.1371.35-1.6175.780.5983.2376.570.6170.680.6364.5274.910.6370.71-0.6081.72	TodayLast ExpirySepAug73.770.6073.690.6168.8678.1685.520.6166.85-0.0664.4775.6775.380.6480.430.5862.0785.7570.740.6979.440.4668.3262.8578.380.4077.89-0.5381.2273.9272.990.4174.000.1585.0090.6178.600.5875.350.4290.1891.1183.530.6182.110.3175.7485.4778.990.5766.230.2767.1373.7071.35-1.6175.780.5983.2378.9276.570.6170.680.6364.5277.4174.910.6370.71-0.6081.7275.78	TodayLast ExpirySepAugJul73.770.6073.690.6168.8678.1681.3085.520.6166.85-0.0664.4775.6778.3175.380.6480.430.5862.0785.7577.9470.740.6979.440.4668.3262.8585.3578.380.4077.89-0.5381.2273.9284.0472.990.4174.000.1585.0090.6172.2978.600.5875.350.4290.1891.1179.9083.530.6182.110.3175.7485.4791.6178.990.5766.230.2767.1373.7062.1371.35-1.6175.780.5983.2378.9281.6976.570.6170.680.6364.5277.4175.5574.910.6370.71-0.6081.7275.7876.20	TodayLast ExpirySepAugJulJun73.770.6073.690.6168.8678.1681.3081.6485.520.6166.85-0.0664.4775.6778.3180.4275.380.6480.430.5862.0785.7577.9476.5270.740.6979.440.4668.3262.8585.3574.8178.380.4077.89-0.5381.2273.9284.0478.1872.990.4174.000.1585.0090.6172.2968.1178.600.5875.350.4290.1891.1179.9085.5483.530.6182.110.3175.7485.4791.6179.4478.990.5766.230.2767.1373.7062.1363.0971.35-1.6175.780.5983.2378.9281.6976.9876.570.6170.680.6364.5277.4175.5571.9974.910.6370.71-0.6081.7275.7876.2080.55	TodayLast ExpirySepAugJulJunMay73.770.6073.690.6168.8678.1681.3081.6478.8685.520.6166.85-0.0664.4775.6778.3180.4267.0875.380.6480.430.5862.0785.7577.9476.5274.5870.740.6979.440.4668.3262.8585.3574.8185.8878.380.4077.89-0.5381.2273.9284.0478.1883.4172.990.4174.000.1585.0090.6172.2968.1165.9378.600.5875.350.4290.1891.1179.9085.5489.5583.530.6182.110.3175.7485.4791.6179.4492.7078.990.5766.230.2767.1373.7062.1363.0969.2671.35-1.6175.780.5983.2378.9281.6976.9877.3976.570.6170.680.6364.5277.4175.5571.9985.9074.910.6370.71-0.6081.7275.7876.2080.5584.40	TodayLast ExpirySepAugJulJunMayAvg73.770.6073.690.6168.8678.1681.3081.6478.8677.0985.520.6166.85-0.0664.4775.6778.3180.4267.0872.1375.380.6480.430.5862.0785.7577.9476.5274.5876.2270.740.6979.440.4668.3262.8585.3574.8185.8876.1178.380.4077.89-0.5381.2273.9284.0478.1883.4179.7872.990.4174.000.1585.0090.6172.2968.1165.9375.9978.600.5875.350.4290.1891.1179.9085.5489.5585.2783.530.6182.110.3175.7485.4791.6179.4492.7084.5178.990.5766.230.2767.1373.7062.1363.0969.2666.9271.35-1.6175.780.5983.2378.9281.6976.9877.3979.0076.570.6170.680.6364.5277.4175.5571.9985.9074.3474.910.6370.71-0.6081.7275.7876.2080.5584.4078.23

TELECOM	% Rollover	Roll Cost	% Rollover	Roll Cost	% Rol	lover on Sa	ame day of	previous e	xpiries	L6 Months	% Rise /
	To	day	Last I	Expiry	Sep	Aug	Jul	Jun	May	Avg	Fall
BHARTIARTL	67.51	0.65	74.60	0.44	81.23	82.99	79.14	80.39	85.89	80.71	-16.35
IDEA	78.27	0.75	58.47	0.92	81.67	68.40	70.63	71.03	59.71	68.32	14.57
INDUSTOWER	81.95	0.67	78.05	0.72	88.70	86.48	85.62	78.96	87.03	84.14	-2.60

TEXTILE	% Rollover Roll Cost % Rollover Roll Cost		Roll Cost	% Rol	lover on Sa	piries	L6 Months	% Rise /			
	Too	day	Last I	Expiry	Sep	Aug	Jul	Jun	May	A∨g	Fall
ABFRL	86.86	0.04	85.42	-1.18	84.50	81.14	82.25	80.90	80.24	82.41	5.40
PAGEIND	85.70	0.60	70.07	0.49	75.13	81.10	85.17	79.57	91.51	80.43	6.56
SRF	71.14	0.50	67.50	0.61	77.84	77.61	77.65	77.22	79.22	76.17	-6.61
TRENT	75.56	0.60	76.04	0.60	88.27	81.92	75.27	82.70	92.53	82.79	-8.73



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