

30th May 2025

ROLLOVER ANALYSIS



ROLLOVER SNIPPETS

- During the May series, Nifty futures remained confined within a narrow range of just 1165 points, which was the tightest in recent memory, reflecting a phase of subdued volatility and indecisiveness among market participants. For the majority of the series, the index hovered in a consolidation zone, with neither the bulls nor the bears asserting strong control. Despite the lack of a decisive trend, the index showed resilience and managed to close the series in green, indicating underlying strength.
- This muted price action suggests that the market is possibly gearing up for a directional breakout in the upcoming series.
- Supporting this view, the rollover of Nifty Futures rose to 79.10% in the May series, slightly higher than April's 79.08% and above the three-month average of 78.09%. This marginal increase in rollover activity, especially amid a narrow-range series, reflects traders' willingness to carry forward their positions, possibly in anticipation of a breakout move. It indicates sustained interest and confidence in the market's underlying structure, hinting at a potentially more active and volatile June series.
- The number of shares rolled surged to 149 lakhs compared to 128 lakh last month. However, the rollover cost dipped to 0.52%, below the three-month average of 0.61%.
- Bank Nifty Futures also traded within a narrow range of just 2600 points during the May series — marking the narrowest range in recent times. Throughout the series, the index largely remained in consolidation, with no strong directional bias from either bulls or bears. Ultimately, it ended the series on a flat note. However, beneath this subdued price action, rollover data paints a more interesting picture. Bank Nifty futures witnessed a notable surge in rollovers, rising to 79.29% — significantly higher than last month's 75.05% and comfortably above the three-month average of 77.11%. This uptick suggests that market participants are carrying forward their positions with greater conviction into the June series.
- Adding to this, the rollover cost also spiked to 0.71%, well above the three-month average of 0.50%. This rise in cost reflects a premium being paid to hold long positions, indicating underlying bullish sentiment despite the lack of visible trend on the surface.

- Market-wide rollover stood unchanged at 89% compared to last month.
- In the new series, the FII long-short ratio dipped sharply to 19.71% at the start of the June series, indicating a cautious stance with reduced long exposure. While this reflects near-term uncertainty, such extreme positioning can act as a contrarian signal, suggesting that any upside move may trigger short covering, potentially accelerating momentum.
- For the weekly series, notable call open interest is observed at 25000 CE, followed by a 25100 strike. Meanwhile, on the put side, open interest concentration is witnessed at 24800 PE, followed by a 24700 strike.
- Talking about the crucial levels for Nifty, the zone of 25050-25100 will act as an immediate hurdle for the index. Any sustainable move above the level of 25100 will lead to a sharp upside rally upto the level of 25500, followed by 25700 in the short term.
- While, on the downside, the zone of 24550-24500 will act as crucial support for the index. If the index slips below the level of 24500, then the 50-day EMA will act as the next important support, which is currently placed in the zone of 24150-24100 level.
- The India VIX, a measure of market volatility, marked a high of 22.74 in the first half of the month and thereafter witnessed a sharp correction. Going ahead, the zone of 15.70-15.50 will act as immediate support for the index. While, on the upside, the zone of 19-19.30 will act as a crucial hurdle for the index.
- Tracking market breadth w.r.t Single Stock Futures, 141 stocks—accounting for 65% of the derivative space—ended on a positive note, while 75 stocks, representing 35%, closed in the red. This strong breadth indicates a broadly bullish sentiment across individual stocks in the derivatives segment.

- In the derivative landscape, 48 stocks posted gains of over 10%, while 42 stocks advanced between 5% and 10%. On the other hand, only 3 stocks saw declines exceeding 10%, and 24 stocks registered losses in the 5% to 10% range, reinforcing the overall positive market bias.
- Tracking seasonality, over the past 18 years, the June month has often exhibited a positive trend for Nifty. On 11 occasions, the index has concluded on a positive note with an average gain of 4.19%, while on 7 occasions, it has ended on a negative note with an average loss of 3.80%.
- The average return for Nifty in the June series has been 1.09%. Over the past 18 years, June has consistently shown an average volatility of 7.80 percent for the Nifty index.
- Historically, Bank Nifty has also shown a positive trend in June over the past 18 years. Out of these, it closed positively 11 times, with an average gain of 4.52%, while ending negatively 7 times, with an average loss of 5.63%.
- The average return for Bank Nifty in the June series has been 0.58%. However, Bank Nifty has demonstrated an average volatility of approximately 9.30 percent for the past 18 years.
- **Potential Outperforming Sectors based on Roll-Over Data:** Private Banks, Financial Services, PSU Banks, Chemical, Capital Market, Defense, PSE, CPSE, Metal and Realty.
- **Potential Underperforming Sectors based on Roll-Over Data:** Consumer Durable, FMCG and India Tourism.

Technical View :

- The benchmark index Nifty has been consolidating within a broad range of 25116–24462 over the past 13 trading sessions, reflecting market indecision and a lack of clear directional momentum. This extended phase of sideways movement suggests that both buyers and sellers are waiting for a strong trigger before committing to a larger move.
- As a result of this stagnation, key moving averages on the daily chart have begun to flatten out, signaling a loss of directional conviction. Adding weight to this observation, the 14-period ADX is currently quoting below the 20 mark and has been declining steadily for the past eight sessions. This indicates that the ongoing price action lacks the strength to sustain a meaningful trend in either direction.
- Such a setup often precedes a significant breakout or breakdown, as prolonged consolidation tends to build energy for the next decisive move.
- Talking about crucial levels, the zone of 25050-25100 will act as an immediate hurdle for the index. Any sustainable move above the level of 25100 will lead to a sharp upside rally upto the level of 25500, followed by 25700 in the short term.
- While, on the downside, the zone of 24550-24500 will act as crucial support for the index. If the index slips below the level of 24500, then the 50-day EMA will act as the next important support, which is currently placed in the zone of 24150-24100 level.

Chart:



BANK NIFTY VIEW

Technical View :

- Over the past 25 trading sessions, the Bank Nifty index has been moving in a sideways trajectory, gradually shaping a Stage-2 Cup pattern on the daily chart, which is a classical continuation formation that typically precedes an upward breakout. This constructive consolidation suggests healthy digestion of prior gains rather than a loss of strength.
- Despite the range-bound price action, the broader trend remains firmly bullish, supported by the index's ability to sustain above its key short and long-term moving averages.
- This kind of price and indicator behavior typically reflects a market in preparation mode, where strength is being quietly built beneath the surface. A breakout above the resistance zone could act as a catalyst, attracting fresh buying interest and driving the index toward higher levels.
- Talking about crucial levels, the zone of 56000-56100 will lead to a sharp upside rally upto the level of 56900, followed by 57600 level in the short term.
- While on the downside, the 20-day EMA zone of 55000-54900 will act as immediate support for the index. If the index slips below the level of 54900 then the next crucial support is placed at 54400 level.

Chart:



TOP GAINERS AND LOSERS OF MAY SERIES

TOP GAINERS			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
BEL	26.62%	10.76%	89.86%
SOLARINDS	23.08%	106.40%	93.99%
ANGELONE	23.06%	-27.87%	90.69%
KEI	22.49%	-54.47%	74.22%
DELHIVERY	19.86%	-14.21%	92.56%
SUPREMEIND	19.81%	-23.18%	96.47%
MFSL	19.35%	-4.40%	77.64%
COFORGE	19.24%	-20.20%	86.71%
SONACOMS	17.70%	19.40%	92.04%
JSL	17.22%	-4.99%	94.83%

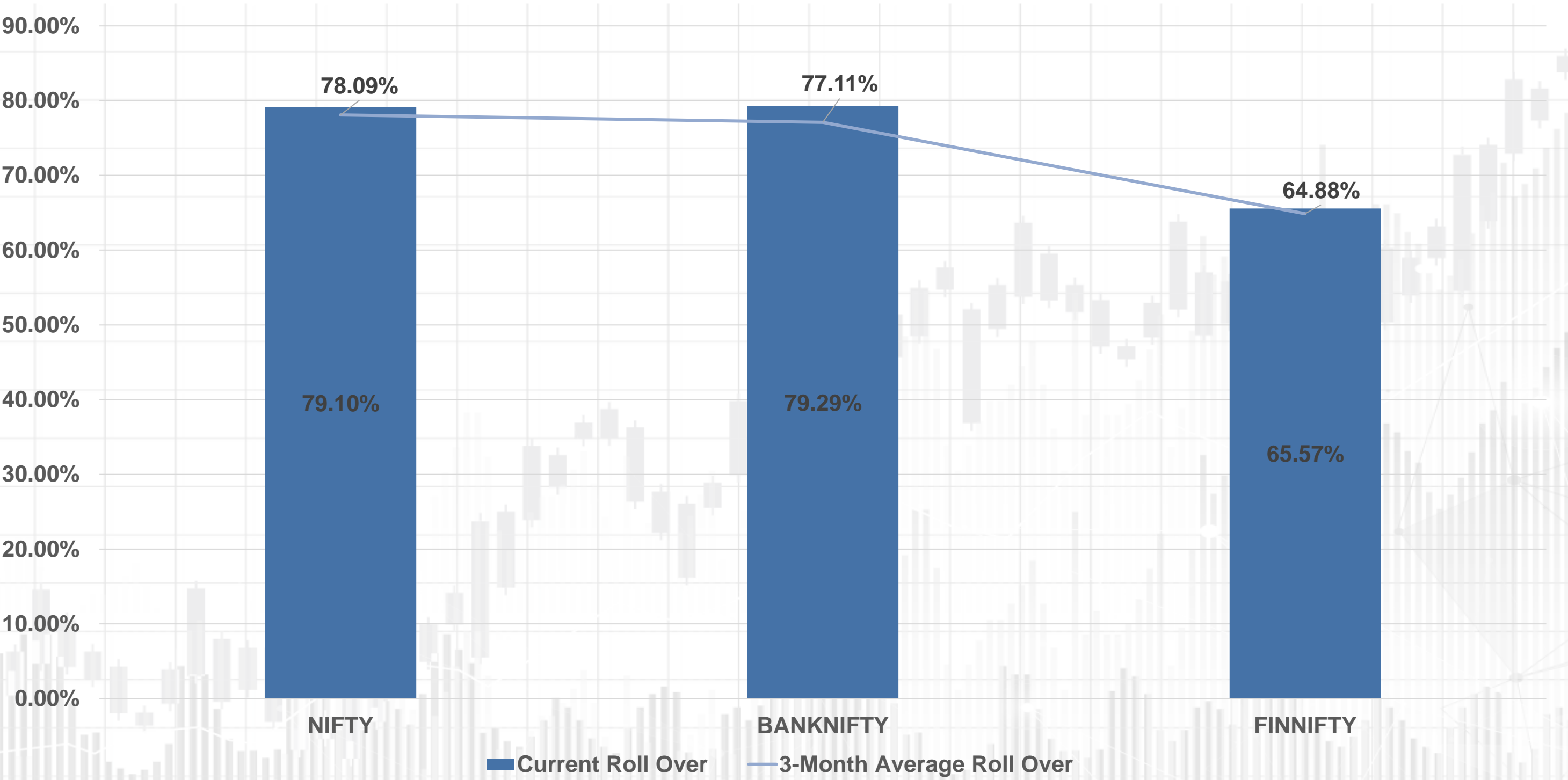
TOP LOSERS			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
CHAMBLFERT	-14.78%	26.82%	87.34%
TORNTPOWER	-12.91%	10.50%	85.91%
PATANJALI	-11.31%	79.13%	95.72%
IDEA	-9.89%	9.70%	92.74%
DIXON	-9.80%	21.98%	86.09%
VBL	-9.42%	18.19%	95.19%
DMART	-8.19%	-10.55%	93.95%
ADANIENSOL	-7.99%	18.70%	95.59%
UPL	-7.80%	23.13%	94.90%
ACC	-7.51%	25.02%	91.03%

STRONG AND WEAK ROLLOVER

STRONG ROLLOVER			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
JSWENERGY	-0.82%	31.54%	98.83%
GRASIM	-5.56%	-1.50%	98.51%
PETRONET	0.51%	7.19%	98.34%
ULTRACEMCO	-7.32%	2.18%	98.03%
JSWSTEEL	-3.67%	4.63%	97.91%
PAYTM	-3.09%	84.37%	97.79%
BANKINDIA	0.44%	22.19%	97.68%
GLENMARK	-1.29%	22.92%	97.65%
CROMPTON	4.70%	3.19%	97.65%
SRF	-4.77%	48.03%	97.54%

WEAK ROLLOVER			
SYMBOL	PRICE CHNG %	OI CHNG%	ROLLOVER%
HAVELLS	-2.95%	4.03%	73.32%
KEI	22.49%	-54.47%	74.22%
DLF	16.66%	-6.11%	75.24%
BAJAJ-AUTO	7.50%	-8.23%	75.80%
SBILIFE	13.31%	0.74%	75.84%
CYIENT	8.32%	-22.16%	76.40%
TATACOMM	3.95%	9.19%	76.68%
BSE	16.08%	-2.54%	77.39%
MFSL	19.35%	-4.40%	77.64%
TATASTEEL	15.43%	-22.21%	78.21%

INDICES ROLLOVER SNAPSHOT



ROLLOVER DETAILS

INDEX	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
NIFTY	24942.8	2.34%	79.10%	78.09%	128.6	0.52	0.61%
BANKNIFTY	55869.8	0.98%	79.29%	77.11%	395.4	0.71	0.50%
FINNIFTY	26642.1	1.04%	65.57%	64.88%	176.6	0.67	0.52%

AUTOMOBILES	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ASHOKLEY	242.19	4.60%	89.97%	90.21%	0.95	0.39	-0.08%
BAJAJ-AUTO	8874	7.50%	75.80%	88.41%	-0.5	-0.01	0.48%
BALKRISIND	2502.8	-3.43%	91.72%	92.71%	11	0.44	0.66%
BHARATFORG	1263.4	14.77%	93.55%	88.04%	7	0.56	-0.37%
BOSCHLTD	31475	10.25%	93.89%	91.11%	200	0.64	0.65%
EICHERMOT	5404	-4.70%	91.64%	88.90%	32	0.60	0.67%
EXIDEIND	391.5	1.73%	94.71%	93.73%	2.35	0.60	0.65%
HEROMOTOCO	4370.1	10.14%	92.62%	93.31%	23.1	0.53	0.67%
M&M	3027.4	3.83%	95.42%	91.99%	18.8	0.62	0.68%
MARUTI	12412	4.63%	84.65%	85.82%	44	0.36	0.38%
MOTHERSON	152.75	11.70%	95.07%	93.45%	0.43	0.28	0.43%
SONACOMS	540.4	17.70%	92.04%	93.12%	-4	-0.73	-0.98%
TATAMOTORS	723.35	7.78%	92.46%	90.90%	-0.8	-0.11	0.44%
TVSMOTOR	2820.6	1.05%	92.80%	92.06%	20.4	0.73	0.61%

ROLLOVER DETAILS

BANKING	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
AUBANK	701.85	5.63%	91.91%	93.05%	2.75	0.39	-1.49%
AXISBANK	1209.9	-0.21%	89.69%	89.80%	5.3	0.44	0.63%
BANDHANBNK	172.08	0.22%	86.60%	92.74%	0.84	0.49	0.66%
BANKBARODA	244.94	-3.45%	79.90%	87.88%	1.09	0.45	0.53%
BANKINDIA	119.85	0.44%	97.68%	95.18%	0.75	0.63	0.70%
CANBK	111.23	11.45%	89.84%	92.02%	0.49	0.44	0.62%
FEDERALBNK	202.24	-0.25%	84.27%	88.44%	1.02	0.51	0.21%
HDFCBANK	1938.7	0.69%	97.19%	92.04%	11.1	0.58	0.67%
ICICIBANK	1465.4	4.02%	96.57%	93.35%	6.7	0.46	0.61%
IDFCFIRSTB	68.22	0.19%	95.77%	95.19%	0.46	0.68	0.70%
INDIANB	604.75	4.79%	92.98%	89.62%	3	0.50	0.19%
INDUSINDBK	829.15	0.77%	95.71%	90.42%	4.25	0.52	0.56%
KOTAKBANK	2092.5	-6.39%	97.51%	90.74%	12.2	0.59	0.53%
PNB	103.05	-0.27%	83.59%	89.26%	0.5	0.49	0.60%
RBLBANK	217.46	8.72%	95.45%	96.14%	1.97	0.91	0.91%
SBIN	801.55	-1.04%	85.50%	82.65%	4.55	0.57	0.34%
UNIONBANK	141.9	9.63%	95.26%	96.04%	0.97	0.69	0.61%
YESBANK	21.45	15.51%	95.37%	94.37%	0.14	0.66	0.75%

ROLLOVER DETAILS

FINANCIALS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ABCAPITAL	222.65	9.16%	97.40%	94.34%	1.34	0.61	0.57%
ANGELONE	2978.6	23.06%	90.69%	88.60%	-31.1	-1.03	-2.89%
BAJAJFINSV	2024.9	-4.18%	97.38%	84.24%	12.2	0.61	0.67%
BAJFINANCE	9215	-1.25%	94.46%	93.99%	12	0.13	0.39%
BSE	2480	16.08%	77.39%	79.52%	13.5	0.55	-0.73%
CAMS	3995.4	1.94%	86.18%	89.04%	23.6	0.59	-1.79%
CDSL	1500.6	15.21%	95.41%	92.74%	-8.9	-0.59	-1.79%
CHOLAFIN	1616.4	3.88%	94.10%	92.29%	8.8	0.55	0.47%
HDFCAMC	4876.1	6.82%	91.15%	93.14%	21.2	0.44	0.52%
HDFCLIFE	784.1	10.06%	79.67%	82.12%	3.8	0.49	0.61%
ICICIGI	1864.5	-1.33%	96.54%	95.90%	6.5	0.35	0.48%
ICICIPRULI	671	10.64%	97.06%	95.57%	2.65	0.40	0.52%
IIFL	430	14.70%	83.51%	85.37%	2.95	0.69	0.65%
IREDA	172.52	0.68%	84.87%	85.83%	-4.32	-2.44	-2.90%
JIOFIN	289.85	11.47%	93.02%	93.68%	1.95	0.68	0.71%
LICHSGFIN	598.5	-3.09%	97.31%	96.45%	3.7	0.62	0.63%
LICI	950.9	15.94%	88.90%	91.73%	5.2	0.55	0.56%
LTF	172.41	-1.52%	92.48%	93.72%	0.79	0.46	-1.56%
M&MFIN	265.05	-1.61%	89.95%	92.70%	2	0.76	0.53%
MANAPPURAM	233.16	1.26%	89.84%	87.42%	1.18	0.51	0.56%
MCX	6615.5	5.59%	87.78%	90.64%	38	0.58	0.63%
MFSL	1495.9	19.35%	77.64%	81.16%	3.3	0.22	0.40%
MUTHOOTFIN	2078.5	-2.86%	94.70%	83.95%	11.2	0.54	0.06%
PEL	1094.85	6.44%	95.49%	90.24%	-4.55	-0.41	0.33%
PFC	413.6	-5.13%	95.91%	94.01%	0.65	0.16	0.46%
PNBHOUSING	1049.5	3.33%	93.08%	#N/A	7.4	0.71	#N/A
POONAWALLA	403.2	3.76%	87.30%	90.19%	-1.1	-0.27	-0.77%
RECLTD	411.1	-7.00%	91.69%	93.63%	2.1	0.51	0.58%
SBICARD	919.05	-1.41%	93.23%	91.91%	5.4	0.59	0.64%
SBILIFE	1835.2	13.31%	75.84%	80.36%	13.3	0.73	0.75%
SHRIRAMFIN	656.4	-6.45%	94.46%	95.67%	3.95	0.61	0.68%

ROLLOVER DETAILS

CAPITAL GOOD	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ABB	6080	7.07%	94.52%	94.62%	32.5	0.54	0.43%
ASTRAL	1509.9	8.05%	90.93%	93.89%	10.4	0.69	0.60%
BEL	389.55	26.62%	89.86%	91.52%	2.65	0.68	0.66%
BHEL	267.99	15.78%	85.43%	90.53%	0.72	0.27	0.38%
CROMPTON	360.65	4.70%	97.65%	97.85%	1.9	0.53	0.52%
CUMMINSIND	3183.2	7.91%	89.98%	93.28%	17.4	0.55	0.65%
DIXON	14912	-9.80%	86.09%	85.12%	113	0.76	0.40%
HAL	5029.5	16.31%	94.60%	93.99%	28	0.56	0.63%
HAVELLS	1560.6	-2.95%	73.32%	84.05%	7.1	0.46	0.63%
LT	3637.7	9.53%	81.16%	88.32%	-8.9	-0.24	0.43%
POLYCAB	6029	8.69%	87.11%	87.71%	11.5	0.19	0.55%
SIEMENS	3351.7	14.74%	89.04%	77.74%	13.3	0.40	0.48%
SUPREMEIND	4236.5	19.81%	96.47%	94.06%	-8.2	-0.19	0.37%
TIINDIA	3068.5	14.93%	93.25%	94.98%	17	0.56	0.64%
TITAGARH	907.95	11.52%	86.79%	82.44%	-2.25	-0.25	-0.11%
VOLTAS	1263.2	-1.50%	91.45%	90.99%	3.4	0.27	0.53%

ROLLOVER DETAILS

IT	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
BSOFT	423.25	6.41%	83.86%	89.52%	3.35	0.80	0.77%
COFORGE	8668.5	19.24%	86.71%	86.07%	22.5	0.26	0.33%
CYIENT	1352.3	8.32%	76.40%	89.32%	-0.7	-0.05	0.32%
HCLTECH	1672	6.04%	93.99%	83.69%	10.9	0.66	-0.04%
HFCL	89.02	3.66%	96.34%	94.90%	0.39	0.44	0.61%
INFY	1573.3	6.43%	96.00%	95.18%	-12.6	-0.79	0.22%
KPITTECH	1355.1	11.21%	84.07%	87.10%	6.4	0.47	0.28%
LTIM	5165.2	13.38%	94.31%	85.39%	30.6	0.60	0.53%
MPHASIS	2582.5	3.92%	95.67%	92.91%	17	0.66	0.59%
OFSS	8552.5	-2.54%	91.41%	83.81%	46	0.54	0.55%
PERSISTENT	5709.5	10.05%	91.37%	82.02%	43.5	0.77	0.68%
TATAELXSI	6388.5	10.64%	90.45%	88.51%	-127	-1.95	-2.37%
TATATECH	763.05	8.99%	89.84%	93.30%	-8.25	-1.07	-1.75%
TCS	3487.6	2.44%	89.40%	91.27%	-11.4	-0.33	0.22%
TECHM	1606.5	10.60%	84.84%	91.41%	9.5	0.59	0.72%
WIPRO	250.97	3.32%	86.39%	88.28%	0.67	0.27	-0.03%

ROLLOVER DETAILS

FMCG	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ASIANPAINT	2289.7	-7.41%	88.53%	91.33%	-11.4	-0.50	0.32%
BRITANNIA	5522	0.47%	96.36%	90.19%	27.5	0.50	0.48%
COLPAL	2500.5	-6.67%	80.36%	86.33%	10.8	0.43	-0.36%
DABUR	484.2	-1.89%	93.58%	92.05%	2.9	0.60	0.69%
GODREJCP	1251.7	-0.91%	96.18%	91.67%	6.1	0.49	0.16%
HINDUNILVR	2353	0.50%	93.52%	90.01%	-11.9	-0.50	0.34%
ITC	420.65	-2.63%	95.32%	89.92%	2.85	0.68	0.63%
JUBLFOOD	673.35	-6.41%	94.91%	93.76%	4	0.60	0.50%
KALYANKJIL	568.35	9.34%	93.89%	81.98%	2.85	0.50	0.30%
MARICO	727.35	1.35%	96.37%	95.14%	3.45	0.48	0.47%
NESTLEIND	2432	-0.72%	97.50%	91.97%	-0.5	-0.02	0.42%
PATANJALI	1756.5	-11.31%	95.72%	93.82%	8.9	0.51	0.59%
PIDILITIND	3040.2	-1.56%	94.90%	96.18%	14.4	0.48	0.45%
TATACONSUM	1117.7	-4.04%	97.44%	94.23%	5.1	0.46	0.49%
TITAN	3602.5	6.02%	92.81%	94.03%	9.7	0.27	0.54%
UNITDSPR	1534.2	-2.26%	96.38%	93.57%	8.4	0.55	0.52%
VBL	485.2	-9.42%	95.19%	94.47%	3.1	0.64	0.55%

ROLLOVER DETAILS

OIL & GAS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ATGL	685.1	9.15%	93.45%	89.66%	3.4	0.50	0.52%
BPCL	321.1	5.64%	93.23%	85.13%	1.85	0.58	0.67%
GAIL	193.09	-0.64%	96.29%	93.40%	1.14	0.59	0.52%
HINDPETRO	417.25	6.47%	85.58%	88.54%	2.9	0.70	0.59%
IGL	215.47	16.13%	79.84%	85.84%	0.75	0.35	0.20%
IOC	144.35	3.56%	79.30%	84.22%	0.72	0.50	0.56%
MGL	1388.4	4.45%	92.95%	93.67%	8	0.58	0.70%
OIL	446.55	10.25%	95.41%	91.01%	1.85	0.42	0.51%
ONGC	244.84	-2.35%	88.85%	86.82%	1.39	0.57	0.73%
PETRONET	316	0.51%	98.34%	96.89%	1.9	0.60	0.64%
RELIANCE	1427.5	9.14%	93.59%	91.31%	8.3	0.58	0.67%

METALS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
APLAPOLLO	1836.9	12.03%	84.08%	91.77%	11.8	0.65	0.68%
COALINDIA	401.1	-0.30%	92.46%	92.60%	2.95	0.74	0.71%
HINDALCO	654.45	3.66%	96.98%	93.18%	3.45	0.53	0.66%
HINDCOPPER	253.17	12.10%	94.66%	93.98%	1.99	0.79	0.92%
JINDALSTEL	979.05	7.07%	96.26%	95.92%	5.6	0.58	0.69%
JSL	673.95	17.22%	94.83%	93.97%	5	0.75	0.67%
JSWSTEEL	1013	-3.67%	97.91%	96.40%	6.9	0.69	0.60%
HINDZINC	468.15	1.21%	95.03%	#N/A	2.55	0.55	#N/A
NATIONALUM	184.87	13.35%	91.82%	93.28%	1.12	0.61	0.72%
NMDC	72.73	6.21%	95.17%	93.71%	0.33	0.46	0.60%
SAIL	130.95	10.13%	88.30%	93.15%	0.68	0.52	0.74%
TATASTEEL	164.32	15.43%	78.21%	86.23%	1.12	0.69	0.73%
VEDL	454.15	7.66%	89.32%	92.42%	2.35	0.52	0.59%

ROLLOVER DETAILS

PHARMA	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ALKEM	5193	-0.23%	95.53%	93.52%	-85	-1.61	-0.49%
APOLLOHOSP	6970	-3.10%	93.98%	87.91%	39	0.56	0.61%
AUROPHARMA	1180.7	-6.75%	97.04%	94.57%	7.3	0.62	0.60%
BIOCON	337.45	2.72%	91.38%	92.42%	2.6	0.78	0.67%
CIPLA	1484.2	-4.91%	96.36%	93.20%	8.4	0.57	0.66%
DIVISLAB	6683.5	6.77%	93.54%	94.50%	33	0.50	0.62%
DRREDDY	1247.1	3.49%	82.36%	86.60%	1.1	0.09	-0.39%
GLENMARK	1412.1	-1.29%	97.65%	96.38%	5.9	0.42	0.42%
GRANULES	538.95	12.95%	92.09%	92.86%	2.5	0.47	0.63%
LAURUSLABS	618.4	-4.50%	94.14%	92.43%	4.3	0.70	0.69%
LUPIN	1984.6	-6.31%	90.92%	91.53%	10.2	0.52	0.54%
MAXHEALTH	1144.1	2.55%	96.15%	95.18%	7.5	0.66	0.65%
SUNPHARMA	1708.6	-5.74%	90.47%	85.15%	6.5	0.38	0.64%
SYNGENE	651.25	-0.98%	91.94%	94.30%	4	0.62	0.67%
TORNTPHARM	3174	-5.19%	96.99%	96.60%	12.3	0.39	0.52%
ZYDUSLIFE	929.45	5.14%	91.77%	92.49%	3.25	0.35	0.61%

ROLLOVER DETAILS

CEMENT	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ACC	1920.4	-7.51%	91.03%	88.45%	4.3	0.22	0.41%
AMBUJACEM	562.1	-2.41%	95.33%	94.07%	1.25	0.22	0.59%
DALBHARAT	2060.5	3.64%	81.63%	87.32%	3.1	0.15	0.42%
GRASIM	2589.1	-5.56%	98.51%	97.01%	15	0.58	0.58%
SHREECEM	30015	-2.88%	80.04%	83.31%	25	0.08	0.35%
ULTRACEMCO	11316	-7.32%	98.03%	92.15%	58	0.52	0.57%

NEW AGE	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
DELHIVERY	362.05	19.86%	92.56%	84.67%	1.3	0.36	0.60%
DMART	4067.7	-8.19%	93.95%	78.22%	25	0.62	-0.37%
NAUKRI	1456	1.25%	95.73%	94.26%	9	0.62	0.71%
NYKAA	202.09	3.96%	87.41%	81.84%	-2.65	-1.29	-0.61%
PAYTM	883.25	-3.09%	97.79%	95.97%	7.5	0.86	0.60%
POLICYBZR	1797.3	7.09%	84.60%	91.80%	5.5	0.31	0.35%
ETERNAL	229.08	-3.35%	87.03%	89.19%	0.28	0.12	0.06%

ROLLOVER DETAILS

REALTY	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
DLF	798.8	16.66%	75.24%	89.28%	3.05	0.38	0.62%
GODREJPROP	2254	4.57%	97.16%	94.35%	14.4	0.64	0.73%
HUDCO	241.09	4.17%	90.08%	91.29%	1.43	0.60	0.58%
INDHOTEL	767.65	-6.66%	89.40%	93.67%	5.7	0.75	0.63%
LODHA	1467.1	13.23%	94.96%	94.52%	6.5	0.45	-0.93%
NBCC	117.03	16.34%	89.68%	89.32%	0.84	0.72	0.65%
OBEROIRLTY	1750.3	4.31%	87.95%	89.18%	6.3	0.36	0.35%
PHOENIXLTD	1588.8	-5.51%	92.25%	79.69%	11.8	0.75	0.54%
PRESTIGE	1512	16.04%	86.57%	88.54%	9.2	0.61	0.68%

CHEMICALS	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
AARTIIND	482.95	8.69%	90.56%	91.50%	2.8	0.58	0.64%
CHAMBLFERT	590.2	-14.78%	87.34%	88.03%	4.45	0.76	0.50%
PIIND	3883.5	5.41%	94.14%	92.90%	13.5	0.35	0.54%
SOLARINDS	16370	23.08%	93.99%	#N/A	#N/A	#N/A	#N/A
TATACHEM	885.95	1.85%	95.69%	93.18%	-5.15	-0.58	0.28%
UPL	635.3	-7.80%	94.90%	92.81%	4.05	0.64	0.65%

ROLLOVER DETAILS

INFRASTRUCTURE	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ADANIENT	2557.9	4.23%	94.23%	95.13%	16.2	0.64	0.70%
ADANI PORTS	1440.6	15.81%	91.46%	90.82%	1.5	0.10	0.46%
CONCOR	786.05	10.45%	92.95%	94.91%	2.15	0.27	0.49%
GMRAIRPORT	87.09	-2.58%	97.39%	88.93%	0.65	0.75	0.64%
INDIGO	5360	-3.24%	94.49%	96.13%	39	0.73	0.52%
IRB	51.75	6.26%	95.74%	95.60%	0.3	0.58	0.66%
IRCTC	779.7	-0.08%	95.10%	94.20%	4.7	0.61	0.73%
IRFC	139.68	6.54%	85.88%	90.38%	-0.53	-0.38	-1.33%
NCC	238.08	7.62%	90.33%	88.18%	1.76	0.74	0.74%

POWER	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ADANIENSOL	887.95	-7.99%	95.59%	94.06%	6.45	0.73	0.62%
ADANI GREEN	1026.65	5.26%	89.85%	90.93%	6.35	0.62	0.62%
CESC	169.3	6.03%	95.54%	95.57%	0.92	0.55	0.68%
CGPOWER	702.25	8.06%	93.95%	93.41%	3.7	0.53	0.54%
IEX	201.14	5.02%	95.11%	87.00%	1.36	0.68	0.51%
INOXWIND	192.27	6.62%	95.21%	#N/A	0.6	0.31	#N/A
JSWENERGY	502.5	-0.82%	98.83%	96.55%	1.05	0.21	0.43%
KEI	3674.9	22.49%	74.22%	79.53%	-0.2	-0.01	0.52%
NHPC	87.66	-2.29%	97.05%	86.25%	0.65	0.75	0.79%
NTPC	341.55	-6.46%	93.40%	87.01%	2.05	0.60	0.69%
POWERGRID	294.35	-7.01%	95.65%	89.45%	1.75	0.60	0.63%
SJVN	102.16	3.20%	95.25%	91.70%	0.11	0.11	0.06%
TATAPOWER	397.65	-0.26%	94.90%	95.23%	0.4	0.10	0.51%
TORNTPOWER	1403.5	-12.91%	85.91%	92.35%	4	0.29	0.28%

ROLLOVER DETAILS

TELECOM	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
BHARTIARTL	1872.9	0.77%	87.61%	83.70%	10.7	0.57	0.69%
IDEA	7.2	-9.89%	92.74%	94.20%	0.06	0.84	0.82%
INDUSTOWER	393	-3.75%	93.28%	93.25%	2.35	0.60	0.61%
TATACOMM	1682.8	3.95%	76.68%	86.87%	-7.8	-0.46	0.33%

TEXTILE	FUT CLOSING	PRICE CHNG (%)	ROLLOVER (%)	3-MONTH AVG ROLLOVER	ROLLOVER COST (Rs)	ROLLOVER COST (%)	3-MONTH AVG ROLLOVER COST (%)
ABFRL	88.25	-0.60%	61.93%	85.10%	0.7	0.80	0.81%
PAGEIND	46615	3.47%	90.34%	92.46%	230	0.50	-1.32%
SRF	2912.5	-4.77%	97.54%	93.45%	19.7	0.68	0.69%
TRENT	5693	6.36%	96.72%	93.46%	24.5	0.43	0.65%

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(CIN): U65999MH2005PLC155485
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