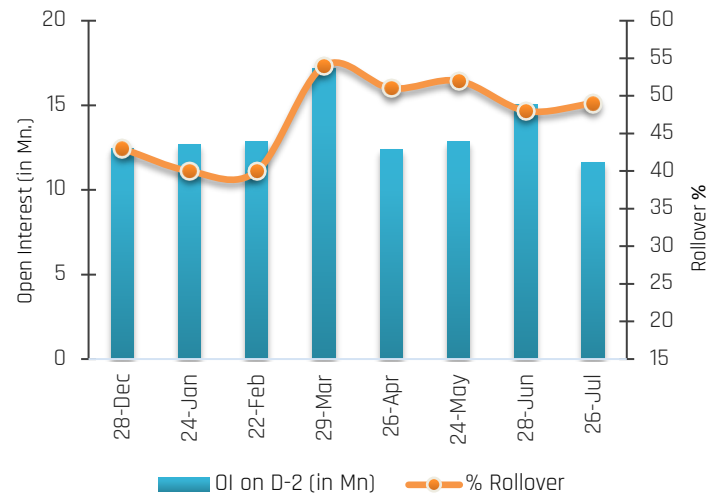


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **49%** positions got rolled over to the August series as on **D-2** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **50%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **8 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.62Mn** shares.
5. The Market wide July expiry rollover is at **59%** on **D-2** as compared to **58%** on same day of previous expiry.

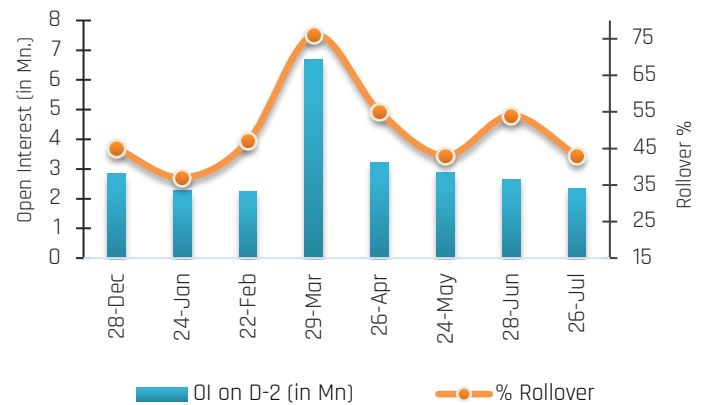
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty July expiry rollover is lower at **43%** on **D-2** compared with **54%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.33mn** shares as against the OI of **2.64mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **17 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **51%** respectively observed at the same point prior to expiry.

Banknifty Rollover Comparison (MoM)



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HCLTECH	73%	53%	20%	0.34
INDUSINDBK	79%	61%	18%	-0.45
POWERGRID	68%	53%	14%	-0.53
DRREDDY	71%	57%	14%	0.25
UPL	67%	54%	13%	0.36

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	34%	64%	-30%	0.02
HINDALCO	47%	58%	-12%	-0.74
BRITANNIA	55%	67%	-11%	0.26
SBILIFE	49%	59%	-11%	0.42
TATASTEEL	53%	63%	-10%	0.30

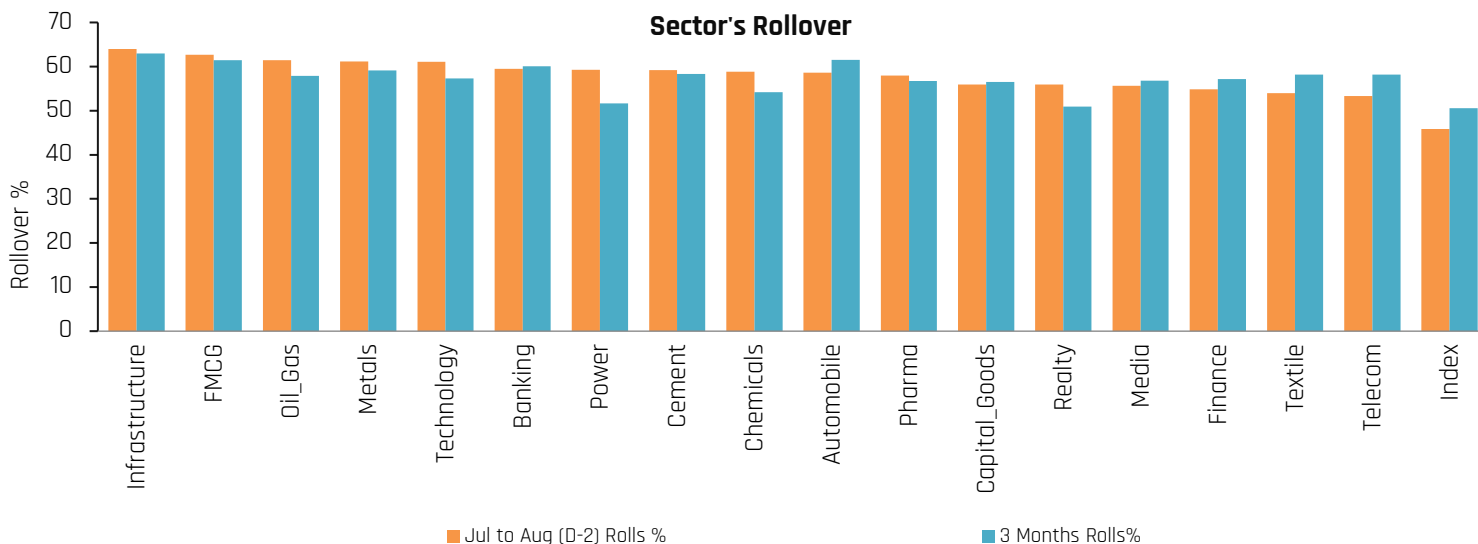
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DELTACORP	69%	32%	37%	-0.13
TORNTPOWER	64%	43%	21%	-0.87
MINDTREE	70%	55%	15%	0.34
IOC	64%	49%	15%	-3.21
DABUR	73%	59%	15%	0.32

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CUB	34%	68%	-34%	-0.74
OBEROIRLTY	21%	45%	-24%	-0.21
M&MFIN	44%	66%	-22%	-0.02
ALKEM	39%	53%	-13%	0.16
CONCOR	46%	58%	-13%	-0.17

Sectors Rollover Activity:



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