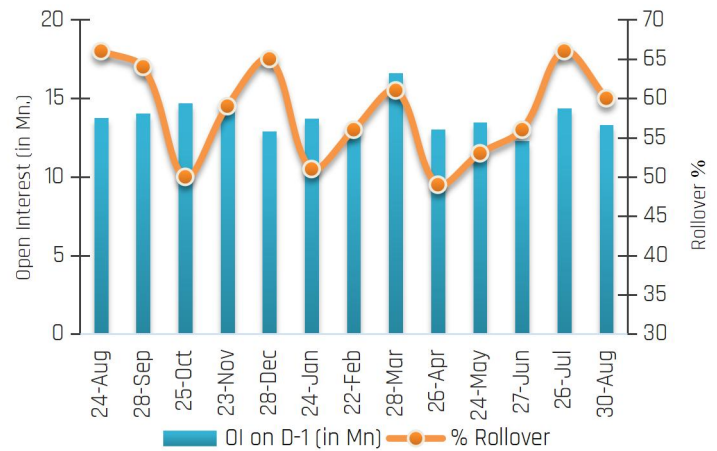


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **60%** positions got rolled over to the September series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **58%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **53** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.31Mn** shares.
5. The Market wide August expiry rollover is at **76%** on **D-1** as compared to **77%** on same day of previous expiry.

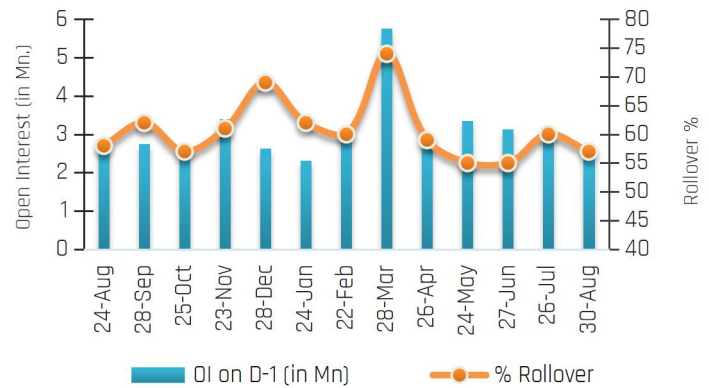
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty August expiry rollover is lower at **57%** on **D-1** compared with **60%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.36mn** shares as against the OI of **2.86mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **61** bps.
9. The current rollover in BankNifty is in line as compare with its three months average of **57%** 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%
POWERGRID	86%	65%	21%	0.67
DRREDDY	88%	75%	14%	0.67
NESTLEIND	88%	78%	11%	0.45
HINDALCO	78%	67%	11%	0.66
HEROMOTOCO	85%	74%	10%	0.21

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
INFY	53%	82%	-19%	0.72
TATAMOTORS	57%	71%	-14%	0.75
CIPLA	56%	69%	-13%	0.66
AXISBANK	71%	80%	-9%	0.65
COALINDIA	68%	77%	-9%	0.63

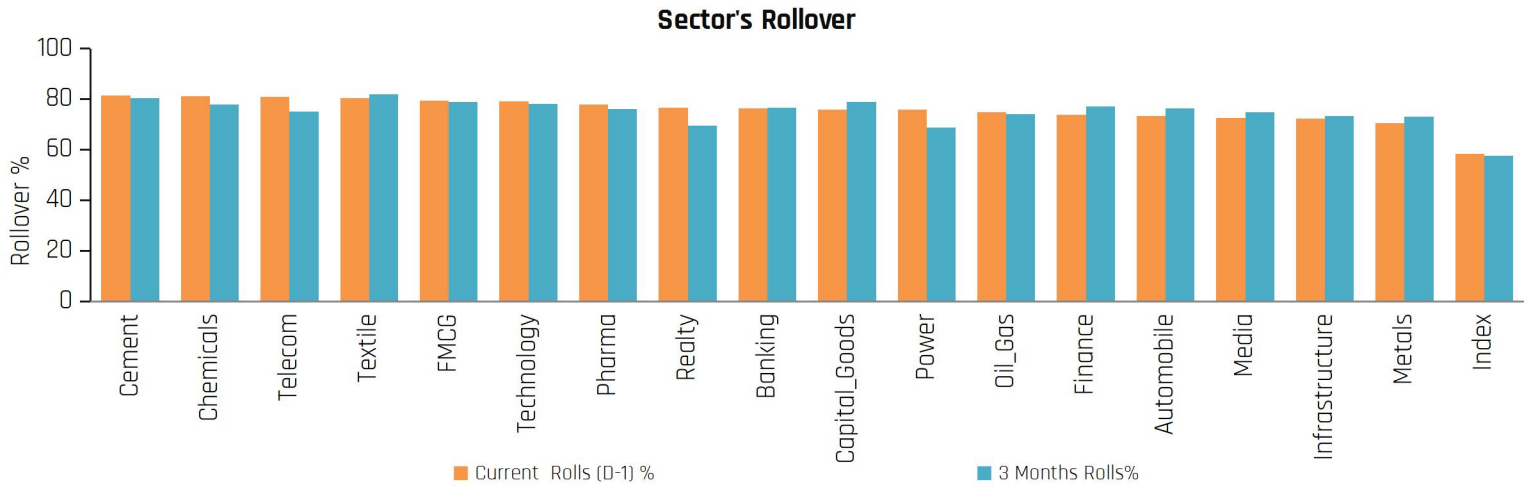
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	82%	54%	27%	-0.34
MCX	91%	69%	22%	-0.40
TATACOMM	86%	68%	18%	0.78
DELTACORP	77%	62%	15%	0.69
ATUL	91%	78%	14%	-0.08

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
MANAPPURAM	11%	89%	-78%	0.70
HINDCOPPER	19%	51%	-32%	0.29
VEDL	56%	87%	-31%	0.51
ESCORTS	49%	77%	-28%	0.24
ASHOKLEY	56%	78%	-22%	0.53

Sector Rollover Activity:



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