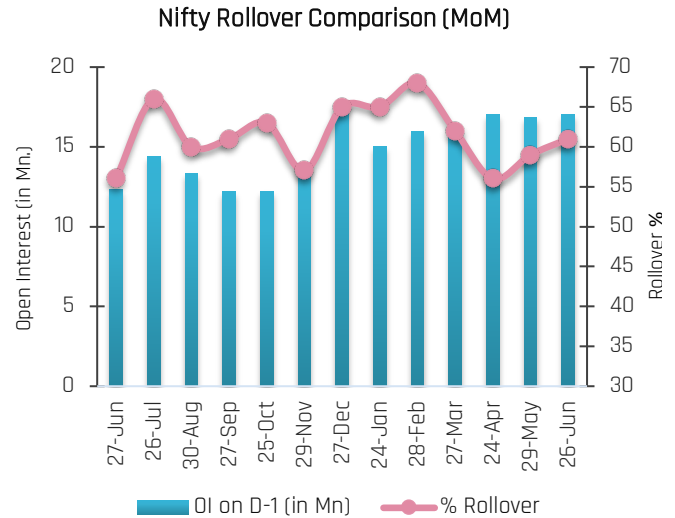


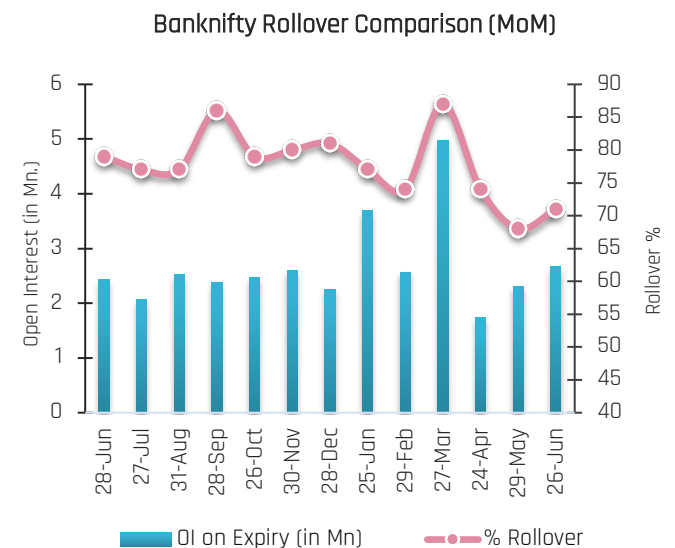
Nifty Rollover Analysis (D-1)

1. The rollover for Nifty Futures advances as **61%** positions got rolled over to the July series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **59%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **44** bps.
4. The total open interest in Nifty Futures across all contracts stands at **17.04Mn** shares.
5. The Market wide June expiry rollover is at **78%** on **D-1** as compared to **77%** on same day of previous expiry.



Banknifty Rollover Analysis (MoM)

6. The BankNifty June expiry rollover is higher at **71%** as compared with **68%** on same day of previous expiry.
7. BankNifty will start the July series with higher OI of **2.68Mn** shares as compared with OI of **2.31Mn** shares at the beginning of the June series.
8. The rollover cost for long rollovers closed at **-3** bps.
9. The current rollover in BankNifty is lower as compare with its three months average of **76%** respectively observed at the same point prior to expiry.
10. As per options data, support for the index stands around 52000 and 51000 whereas resistance stands at 53000 and 54000 for the short term.



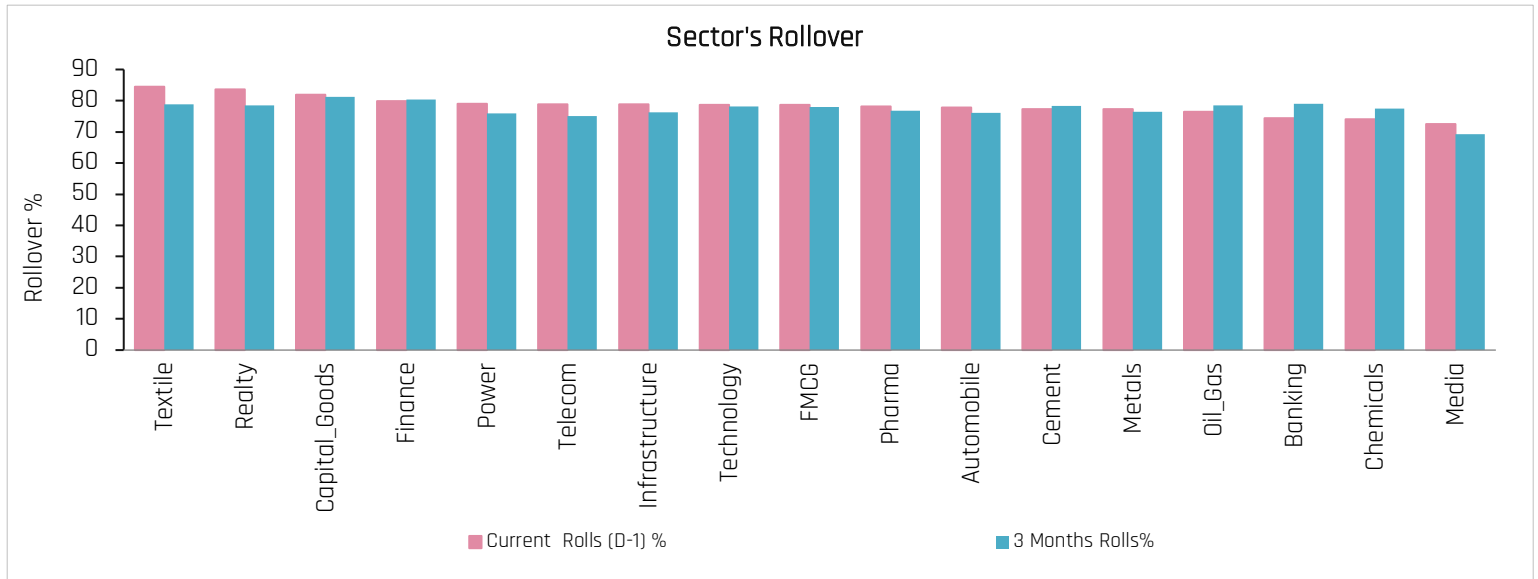
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
M&M	76%	67%	10%	-0.10
DIVISLAB	85%	76%	10%	0.67
CIPLA	70%	61%	9%	0.66
BRITANNIA	84%	76%	8%	0.63
TATACONSUM	81%	73%	8%	0.68

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GRASIM	52%	85%	-33%	-0.04
BAJAJ-AUTO	71%	83%	-11%	0.61
COALINDIA	74%	82%	-8%	0.68
HDFCBANK	78%	86%	-7%	0.60
TATAMOTORS	66%	73%	-7%	0.64

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
PEL	87%	57%	30%	-0.43
IDEA	88%	63%	24%	0.83
OBEROIRLTY	90%	70%	21%	0.64
GMRINFRA	84%	69%	15%	0.71
JINDALSTEL	80%	66%	14%	0.61

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
PNB	42%	77%	-35%	0.04
GNFC	41%	68%	-27%	1.32
METROPOLIS	48%	68%	-20%	0.30
RBLBANK	53%	82%	-20%	0.52
INDUSTOWER	67%	85%	-19%	0.44

Sector Rollover Activity:



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