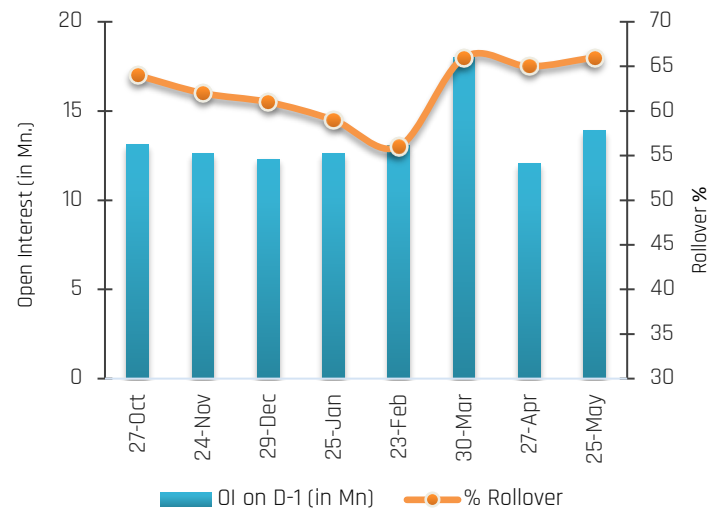


### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **66%** positions got rolled over to the June series as on **D-1** day prior to expiry.
2. The current rollover is higher as compare with its three months average of **63%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **-1** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.89Mn** shares.
5. The Market wide May expiry rollover is at **75%** on **D-1** as compared to **77%** on same day of previous expiry.

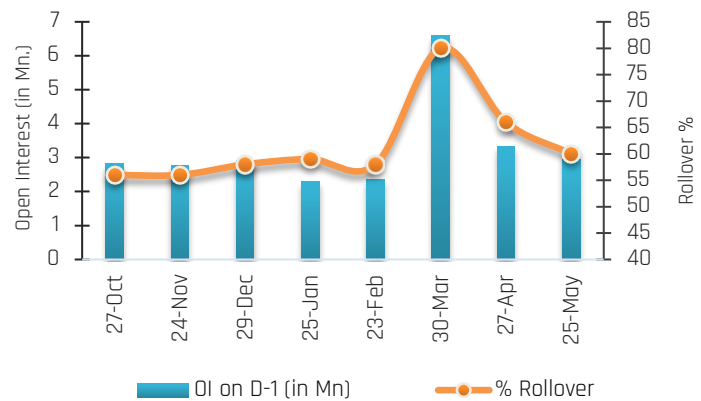
Nifty Rollover Comparison (MoM)



### Banknifty Rollover Analysis

6. The BankNifty May expiry rollover is lower at **60%** on **D-1** compared with **66%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.96mn** shares as against the OI of **3.33mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **21** bps.
9. The current rollovers in BankNifty is lower as compare with its three months average of **68%** 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%
NTPC	84%	59%	24%	-0.10
HDFC	85%	67%	18%	-1.07
HINDALCO	82%	68%	14%	0.29
SBILIFE	86%	74%	12%	0.32
SBIN	78%	66%	12%	0.18

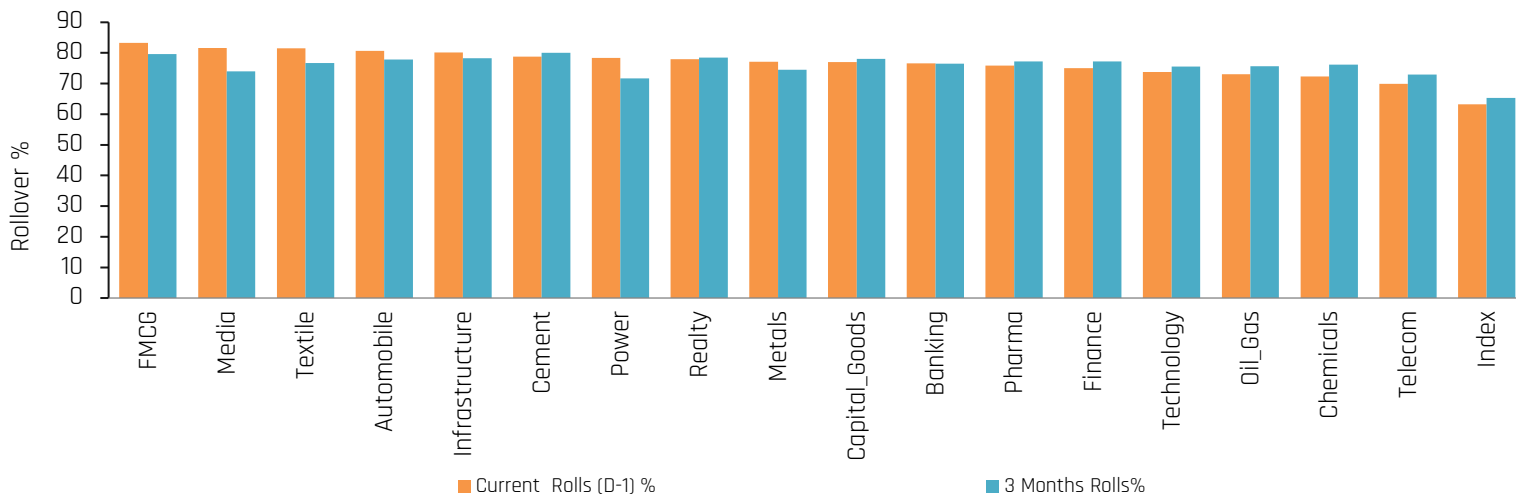
Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
UPL	72%	85%	-13%	0.24
KOTAKBANK	75%	81%	-7%	0.11
WIPRO	76%	80%	-4%	0.27
COALINDIA	68%	72%	-4%	0.03
TITAN	73%	77%	-4%	0.05

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ESCORTS	74%	55%	19%	0.37
VEDL	85%	66%	19%	0.16
PNB	74%	58%	16%	-1.84
SUNTV	90%	74%	16%	0.43
TATACONSUM	88%	74%	14%	-0.77

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	15%	74%	-59%	0.27
MCX	36%	67%	-31%	0.28
GNFC	44%	72%	-28%	0.38
TATACOMM	55%	77%	-22%	-1.15
PFC	51%	73%	-22%	-0.33

### Sector Rollover Activity:

Sector's Rollover



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