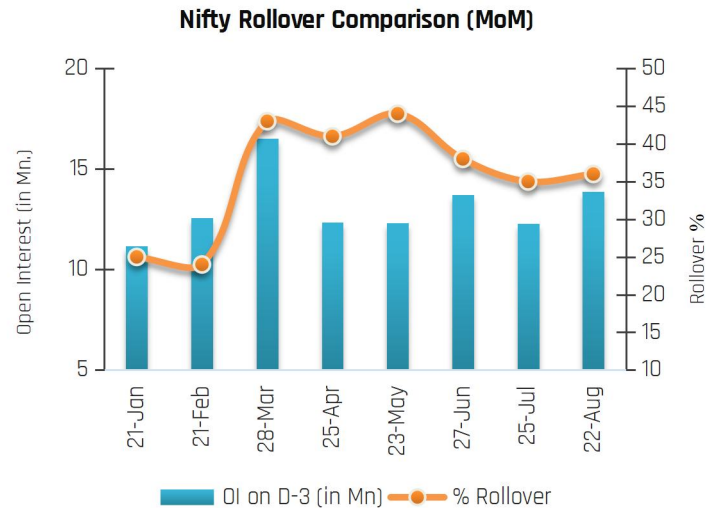


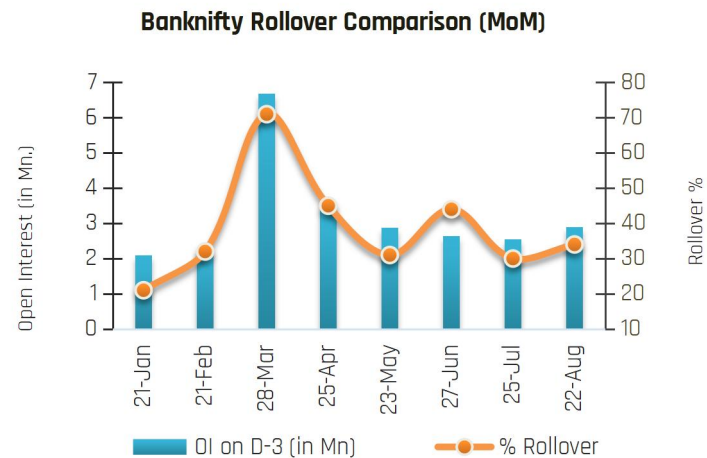
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **36%** positions got rolled over to the September series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **39%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **47 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.89Mn** shares.
5. The Market wide August expiry rollover is at **37%** on **D-3** as compared to **38%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty August expiry higher is lower at **34%** on **D-3** compared with **30%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.91mn** shares as against the OI of **2.55mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **46 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **35%** respectively observed at the same point prior to expiry.



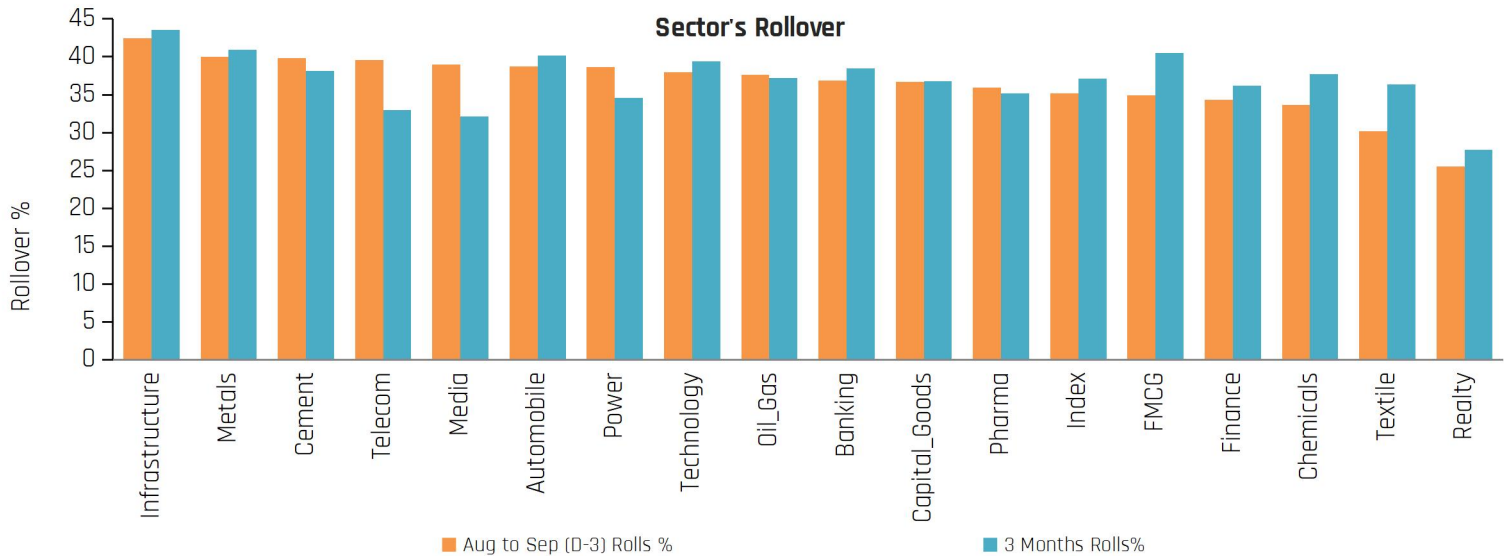
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
INDUSTOWER	47%	32%	15%	-0.43
ONGC	38%	30%	9%	0.26
DRREDDY	45%	36%	8%	0.40
POWERGRID	40%	32%	8%	0.44
NTPC	38%	31%	7%	0.51

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
MCX	41%	17%	24%	-0.81
IPCALAB	49%	27%	22%	-1.75
ICICIPRULI	63%	41%	21%	-0.47
ALKEM	51%	34%	17%	0.26
LICHSGFIN	48%	31%	16%	-1.61

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ULTRACEMCO	28%	44%	-15%	0.48
TATASTEEL	30%	43%	-13%	0.48
HDFC	36%	49%	-13%	0.49
HINDUNILVR	33%	44%	-12%	0.50
BAJAJFINSV	30%	41%	-12%	0.35

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ATUL	21%	44%	-23%	0.48
BALRAMCHIN	16%	37%	-22%	0.45
VOLTAS	29%	49%	-20%	0.09
NAUKRI	28%	46%	-17%	-0.22
OFSS	20%	35%	-16%	0.56

Sectors Rollover Activity:



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