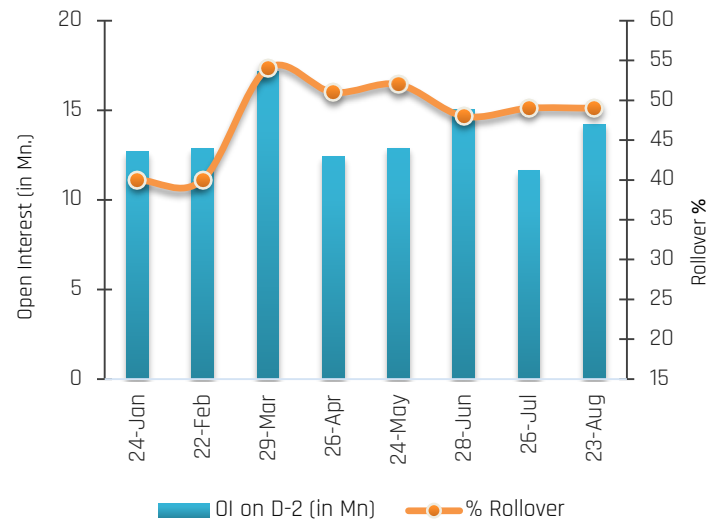


### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **49%** positions got rolled over to the September 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 **45 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **14.23Mn** shares.
5. The Market wide August expiry rollover is at **58%** on **D-2** as compared to **59%** on same day of previous expiry.

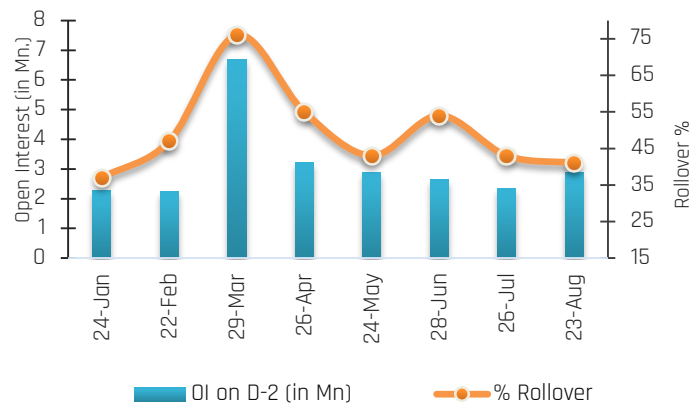
Nifty Rollover Comparison (MoM)



### Banknifty Rollover Analysis

6. The BankNifty August expiry rollover is lower at **41%** on **D-2** compared with **43%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.88mn** shares as against the OI of **2.33mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **47 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **47%** 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%
ONGC	60%	49%	11%	0.45
UPL	64%	53%	11%	0.57
RELIANCE	61%	55%	6%	0.61
TATAMOTORS	61%	56%	6%	0.48
DIVISLAB	69%	63%	5%	0.44

#### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BAJAJFINSV	46%	64%	-17%	0.47
SUNPHARMA	38%	54%	-17%	0.51
CIPLA	42%	56%	-14%	0.62
HDFC	52%	66%	-14%	0.48
AXISBANK	54%	65%	-11%	0.59

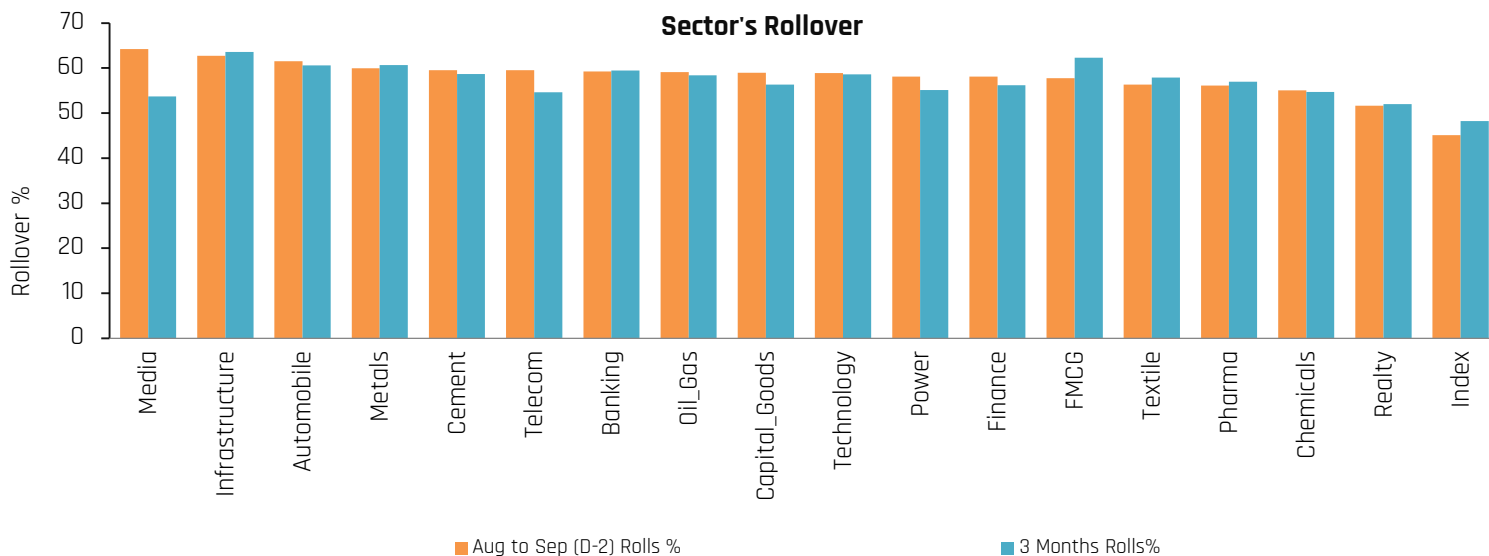
#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
MCX	59%	24%	35%	-0.76
IBULHSGFIN	64%	38%	26%	0.50
DELTACORP	62%	38%	25%	0.60
CANFINHOME	63%	39%	24%	0.60
ABFRL	64%	42%	22%	0.50

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
TATACHEM	32%	58%	-27%	0.77
MARICO	47%	69%	-22%	0.55
SRF	43%	61%	-18%	0.50
MPHASIS	50%	67%	-17%	0.57
SIEMENS	51%	67%	-16%	0.60

### Sectors Rollover Activity:



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