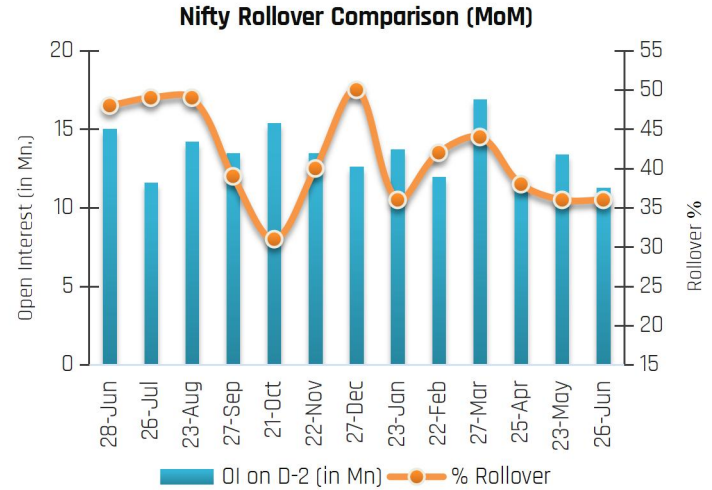


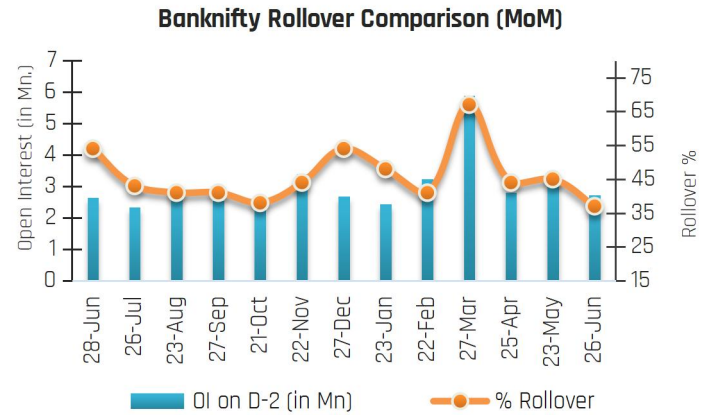
### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **36%** positions got rolled over to the July series as on **D-2** days prior to expiry.
2. The current rollover is lower as 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 **48 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.30Mn** shares.
5. The Market wide June expiry rollover is at **54%** on **D-2** as compared to **58%** on same day of previous expiry.



### Banknifty Rollover Analysis

6. The BankNifty June expiry rollover is lower at 37% on **D-2** compared with **45%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.72mn** shares as against the OI of **3.35mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **30 bps**.
9. The current rollover in BankNifty is lower as compare with its three months average of **52%** respectively observed at the same point prior to expiry.



#### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	66%	49%	17%	0.75
WIPRO	66%	52%	15%	-0.03
ONGC	59%	51%	8%	0.57
INDUSINDBK	66%	58%	7%	0.74
HEROMOTOCO	66%	59%	7%	-0.46

#### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
LT	37%	59%	-22%	0.67
HDFC	39%	60%	-21%	0.59
ADANI PORTS	45%	65%	-20%	0.40
HINDALCO	35%	54%	-19%	0.59
TATASTEEL	31%	49%	-18%	0.68

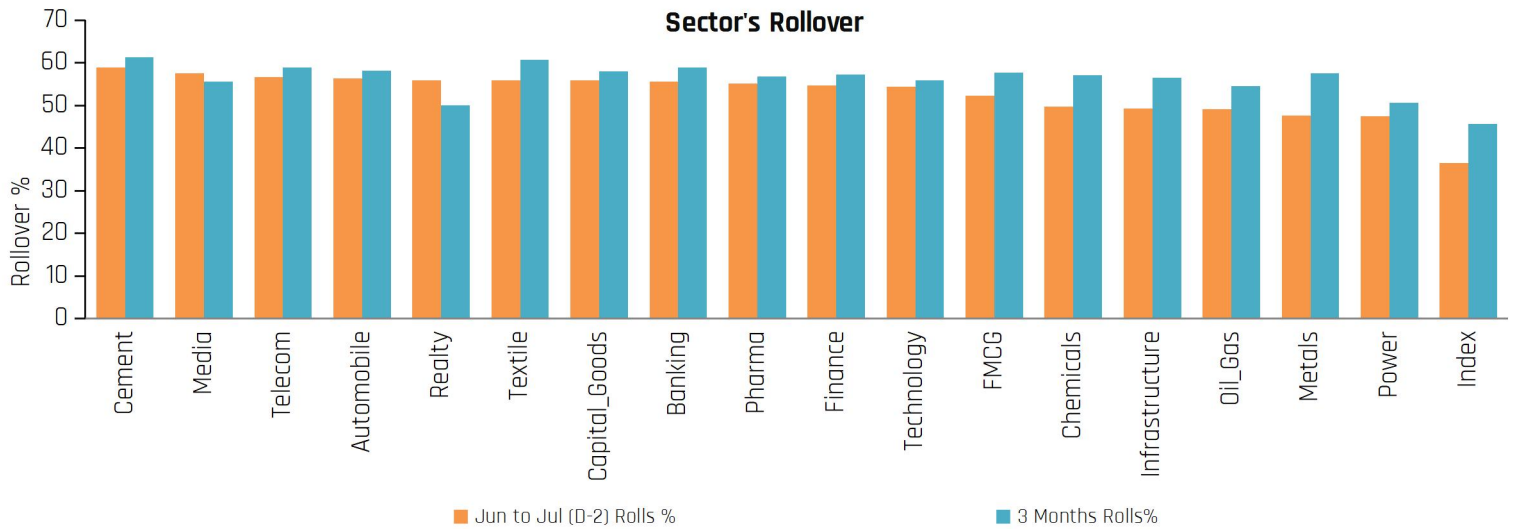
#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	77%	52%	25%	0.74
MANAPPURAM	73%	48%	25%	0.67
IDFC	65%	44%	21%	0.85
ATUL	64%	47%	17%	-0.56
DELTACORP	77%	51%	16%	0.17

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
L&TFH	15%	52%	-37%	-1.05
HINDCOPPER	15%	46%	-31%	0.13
PNB	31%	52%	-22%	0.70
MGL	38%	59%	-21%	0.58
HDFC AMC	37%	56%	-19%	0.49

**Sectors Rollover Activity:**



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