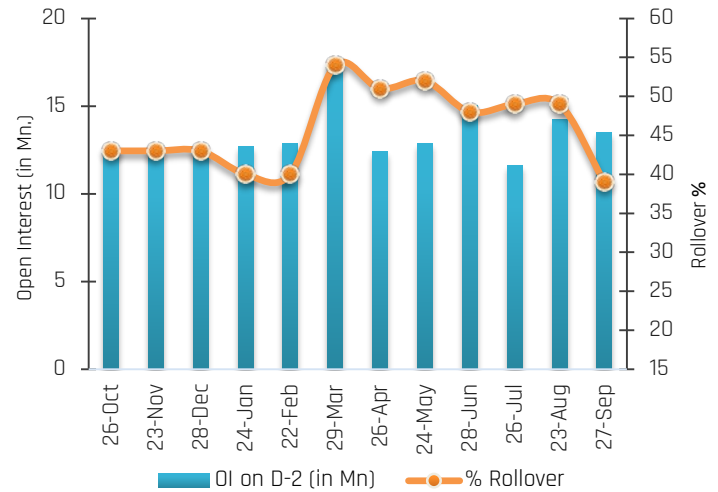


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **39%** positions got rolled over to the October series as on **D-2** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **49%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **31 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.51Mn** shares.
5. The Market wide September expiry rollover is at **56%** on **D-2** as compared to **58%** on same day of previous expiry.

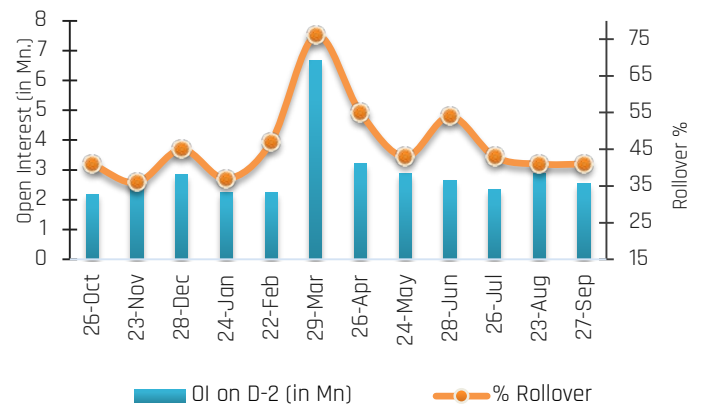
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty September expiry rollover is in line at **41%** on **D-2** compared with **41%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.55mn** shares as against the OI of **2.88mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **52 bps**.
9. The current rollover in BankNifty is lower as compare with its three months average of **46%** 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%
SUNPHARMA	66%	46%	20%	0.61
CIPLA	64%	51%	13%	0.05
NTPC	63%	52%	11%	0.47
ONGC	64%	53%	11%	0.24
EICHERMOT	63%	52%	10%	0.13

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
RELIANCE	40%	63%	-23%	0.49
DIVISLAB	43%	64%	-20%	0.46
NESTLEIND	38%	57%	-19%	0.15
ASIANPAINT	51%	68%	-17%	0.42
HINDUNILVR	43%	60%	-17%	0.18

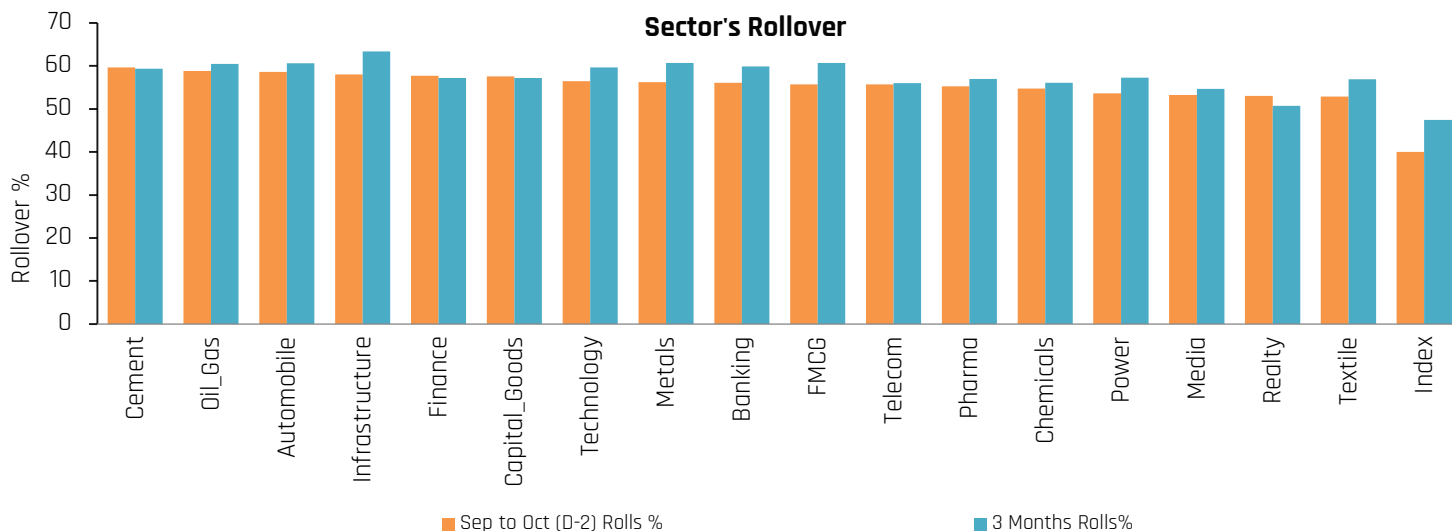
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	78%	55%	23%	0.44
AMBUJACEM	70%	49%	21%	0.54
ABFRL	63%	47%	16%	0.41
CANFINHOME	65%	49%	16%	0.36
SUNTV	61%	47%	14%	0.62

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
PEL	34%	59%	-25%	0.53
COLPAL	50%	69%	-19%	0.46
TRENT	41%	59%	-19%	0.51
SYNGENE	36%	55%	-18%	0.42
ADANIET	48%	66%	-18%	0.55

Sectors Rollover Activity:



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