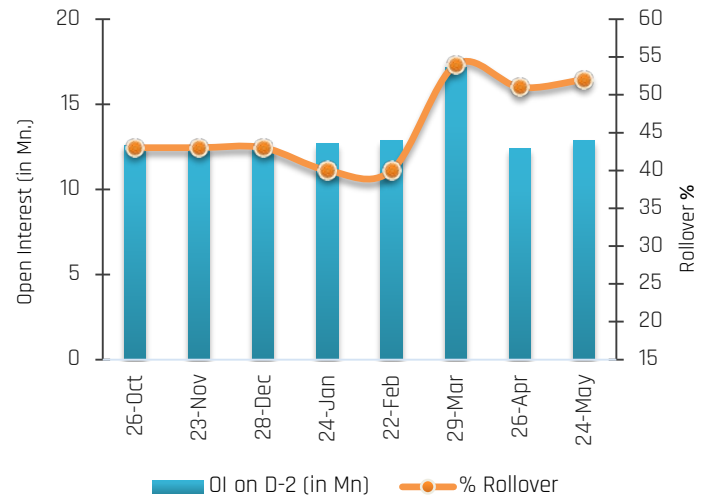


### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **52%** positions got rolled over to the June series as on **D-2** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **48%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **-2** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.87Mn** shares.
5. The Market wide May expiry rollover is at **57%** on **D-2** as compared to **58%** on same day of previous expiry.

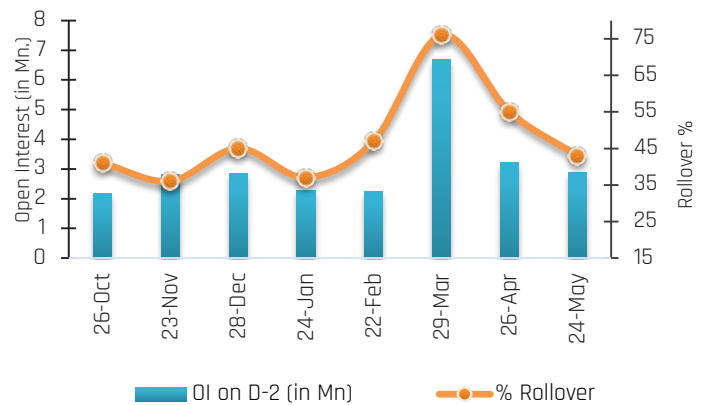
Nifty Rollover Comparison (MoM)



### Banknifty Rollover Analysis

6. The BankNifty May expiry rollover is lower at **43%** on **D-2** compared with **55%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.87mn** shares as against the OI of **3.22mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **24** bps.
9. The current rollovers in BankNifty is lower as compare with its three months average of **59%** respectively observed at the same point prior to expiry.

Banknifty Rollover Comparison (MoM)



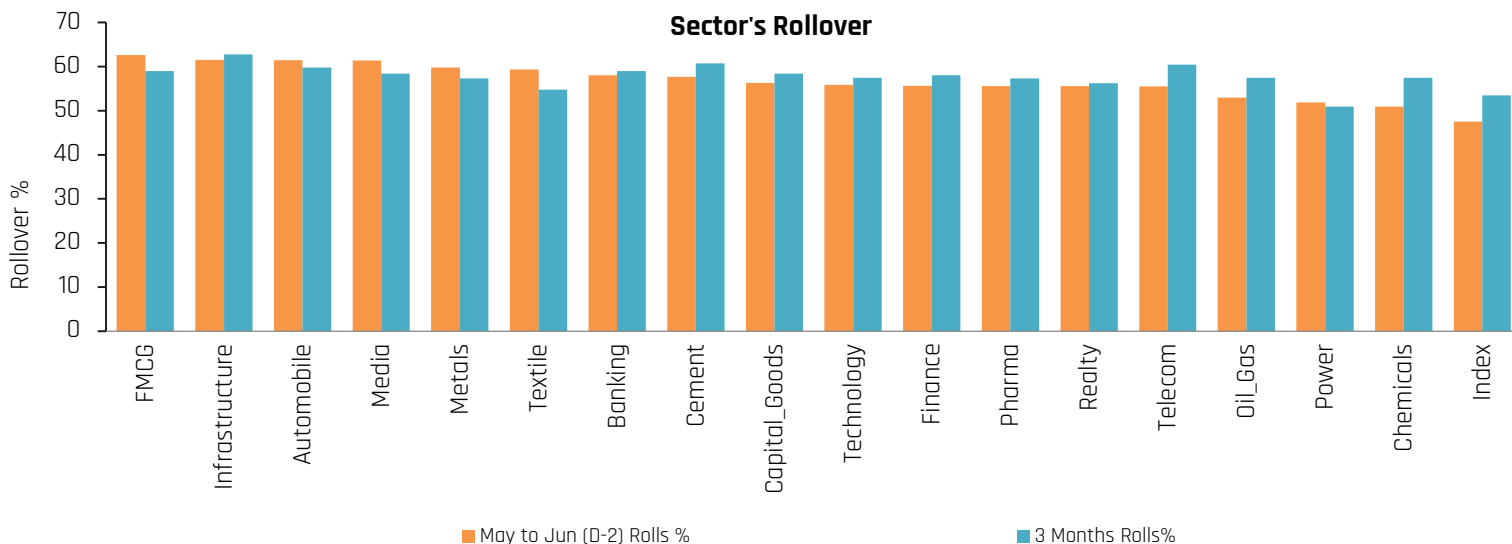
| Positive Deviation in Rollover for NIFTY Stocks |          |              |            |            |
|---|----------|--------------|------------|------------|
| Symbol  | Rollover | 3 Months Avg | Divergence | Roll cost% |
| HDFC  | 74%      | 52%          | 21%        | -0.98      |
| BAJAJFINSV                                      | 65%      | 47%          | 19%        | 0.32       |
| TECHM   | 72%      | 57%          | 14%        | 0.32       |
| TATASTEEL                                       | 72%      | 58%          | 14%        | -4.72      |
| JSWSTEEL  | 75%      | 61%          | 14%        | 0.34       |

| Negative Deviation in Rollover for NIFTY Stocks |          |              |            |            |
|---|----------|--------------|------------|------------|
| Symbol  | Rollover | 3 Months Avg | Divergence | Roll cost% |
| UPL   | 46%      | 67%          | -21%       | 0.23       |
| GRASIM  | 49%      | 70%          | -21%       | 0.31       |
| RELIANCE  | 37%      | 52%          | -15%       | 0.12       |
| ONGC  | 46%      | 57%          | -10%       | 0.33       |
| WIPRO   | 57%      | 67%          | -10%       | 0.11       |

| Strong Rollover in Non Index Stocks |          |              |            |            |
|-------------------------------------|----------|--------------|------------|------------|
| Symbol                              | Rollover | 3 Months Avg | Divergence | Roll cost% |
| OBBERIIRLT                          | 75%      | 45%          | 30%        | 0.54       |
| SUNTV                               | 81%      | 64%          | 17%        | 0.43       |
| TATACONSUM                          | 68%      | 53%          | 15%        | -0.61      |
| TRENT                               | 61%      | 47%          | 14%        | 0.34       |
| PAGEIND                             | 69%      | 55%          | 13%        | -0.12      |

| Weak Rollover in Non Index Stocks |          |              |            |            |
|-----------------------------------|----------|--------------|------------|------------|
| Symbol                            | Rollover | 3 Months Avg | Divergence | Roll cost% |
| IBULHSGFIN                        | 14%      | 63%          | -49%       | 0.39       |
| DELTACORP                         | 18%      | 58%          | -40%       | 0.62       |
| GNFC                              | 23%      | 59%          | -36%       | -0.16      |
| CROMPTON                          | 38%      | 63%          | -25%       | 0.27       |
| CANFINHOME                        | 34%      | 59%          | -25%       | 0.28       |

### Sectors Rollover Activity:



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