

Rollover Highlights:

- The Nifty Aug expiry rollover is at 65.67% on Wednesday compared to 56.02% on same day of previous expiry.
- The Banknifty Aug expiry rollover is at 58.28% on Wednesday compared to 50.64% on same day of previous expiry.
- The Market wide Aug expiry rollover is at 74.29% on Wednesday as compared to 72.21% on same day of previous expiry
- The Nifty Aug rollover is higher than its Three months average of 61.8% and its six months average of 62.15%.
- The Banknifty Aug rollover is lower than its Three months average of 58.63% and its six months average of 63.37%.
- The market wide rollover is higher than with its three months average of 73.24% and six months average of 72.8%.

Stock Highlights:

- CUB, IBULHSGFIN, LICHSGFIN, CUMMINSIND and ONGC saw higher rollovers compared to same day of previous expiry.
- NAM-INDIA, CROMPTON, RAMCOCEM, MPHASIS and INDUSINDBK saw lower rollovers compared to same day of previous expiry.
- Higher percentage rollover in current expiry: COLPAL, NAUKRI, BALKRISIND, ICICIPRULI and ADANI PORTS.
- Lower percentage rollover in current expiry: CROMPTON, IDEA, COROMANDEL, HINDALCO and RAMCOCEM.

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BANKNIFTY	58.28%	50.64%	58.6%	1124775
NIFTY	65.67%	56.02%	61.8%	4731900

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
ACC	66.7	60.22	60.2	939750
AARTIIND	76.73	68.87	68.9	698700
ABFRL	87.23	72.94	72.9	1489800
ABBOTINDIA	71.11	82.72	82.7	11000
ABB	82.49	69.88	69.9	200000
ABCAPITAL	75.49	80.67	80.7	5076000
ADANIENT	78.27	84.94	84.9	4018500
ADANIPOINTS	89.81	94.12	94.1	7647500
AMARAJABAT	85.01	81.16	81.2	928000
AMBUJACEM	78.85	68.45	68.5	14941800
ALKEM	78.97	75.02	75.0	111800
APOLLOHOSP	81.25	90.67	90.7	384250
APOLLOTYRE	78.24	82.69	82.7	3391500
ASHOKLEY	79.42	83.65	83.7	9090000
ASIANPAINT	82.21	86.28	86.3	1092800
ASTRAL	85.67	82.48	82.5	100375
ATUL	74.29	71.53	71.5	37425
AUROPHARMA	79.34	74.54	74.5	2690000
AUBANK	71.25	81.93	81.9	1936000
AXISBANK	69.3	74.23	74.2	13383600
BAJAJ-AUTO	82.42	81.91	81.9	336500
BAJFINANCE	81.21	81.79	81.8	855375
BAJAJFINSV	70.68	78.36	78.4	250550
BALKRISIND	90.42	77.74	77.7	192000
BANDHANBNK	73.96	77.75	77.8	7785000
BANKBARODA	75.45	80.49	80.5	23464350
BATAINDIA	85.55	91.96	92.0	299200
BEL	74.13	69.48	69.5	7277000
BERGEPAIN	81.85	89.98	90.0	1298000
BHARATFORG	85.95	81.02	81.0	1099000
BHARTIARTL	81.11	81.21	81.2	9669100
BHEL	84.46	72.33	72.3	16527000
BIOCON	75.9	77.71	77.7	4273400

ROLLOVER REPORT AUGUST EXPIRY

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BOSCHLTD	73	73.19	73.2	50900
BPCL	75.89	70.38	70.4	3639600
BRITANNIA	81.71	70.31	70.3	314000
CANBK	82.35	76.23	76.2	6941700
CHOLAFIN	76.01	71.8	71.8	1817500
CHAMBLFERT	68.77	64.1	64.1	2127000
CIPLA	71.41	72.89	72.9	2459600
COALINDIA	76.44	63.62	63.6	8731800
COROMANDEL	60.77	72.31	72.3	503300
COFORGE	80.65	75.18	75.2	171600
COLPAL	94.26	92.47	92.5	144200
CONCOR	75.43	62.8	62.8	1147000
CROMPTON	57.3	73.1	73.1	2083500
CUB	83.37	48.7	48.7	1095000
CUMMINSIND	85.94	66.12	66.1	489000
DABUR	74.82	88.54	88.5	2805000
DALBHARAT	79.43	79.95	79.9	286500
DEEPAKNTR	71.79	74.41	74.4	594250
DELTACORP	80.81	72.83	72.8	3615600
DIVISLAB	85.58	91.17	91.2	517050
DIXON	83.96	73.75	73.7	119375
DLF	85.75	88.61	88.6	5544000
DRREDDY	81.13	86.19	86.2	362000
EICHERMOT	80.34	66.24	66.2	645750
EXIDEIND	78.3	80.95	80.9	5270400
ESCORTS	76.39	76.68	76.7	451550
FEDERALBNK	83.04	72.04	72.0	16860000
FSL	78.73	76.39	76.4	3343600
GAIL	71.62	73.61	73.6	15347600
GLENMARK	84.01	83.15	83.1	1362750
GMRINFRA	71.73	62.22	62.2	35730000
GNFC	71.14	79.41	79.4	1497600
GODREJCP	73.7	75.1	75.1	1898000
GODREJPROP	71.64	84.16	84.2	1235325
GRASIM	85.74	87	87.0	1280600
GUJGASLTD	83.1	80.48	80.5	885000
GSPL	73.43	81.35	81.3	1070000
HAVELLS	79.48	83.09	83.1	1025000
HAL	83.45	70.08	70.1	479750
HCLTECH	76.53	86.17	86.2	5106500
HDFC	72.37	74.6	74.6	5376300

ROLLOVER REPORT AUGUST EXPIRY

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
HDFCAMC	83.69	80.78	80.8	357600
HDFCBANK	84.45	84.19	84.2	9206450
HDFCLIFE	73.34	81.13	81.1	6710000
HEROMOTOCO	82.21	86.92	86.9	644400
HINDALCO	63.53	59.46	59.5	10489850
HINDCOPPER	77.71	71.39	71.4	3551800
HINDPETRO	79.63	88.87	88.9	3734100
HINDUNILVR	70	76.49	76.5	3036900
HONAUT	71.51	74.73	74.7	3090
IBULHSGFIN	77.31	46.97	47.0	7896000
ICICIBANK	84.24	75.23	75.2	14335750
ICICIGI	84.37	82.66	82.7	597975
ICICIPRULI	90.06	88.99	89.0	804000
IDEA	58.93	61.88	61.9	309680000
IDFCFIRSTB	79.29	68.32	68.3	41535000
IEX	76.48	78.2	78.2	14355000
IGL	79.6	82.63	82.6	3155625
INDIGO	79.68	82.29	82.3	473400
INDHOTEL	82.67	76.07	76.1	4243210
INDIAMART	71.27	75.41	75.4	89250
INDUSINDBK	74.69	88.88	88.9	6308100
INFY	73.91	80.03	80.0	9816000
INDUSTOWER	80.04	71.21	71.2	3970400
INTELLECT	71.54	73.03	73.0	565500
IOC	72.73	79.51	79.5	25593750
IPCALAB	82.21	83.77	83.8	247000
IRCTC	89.29	87.56	87.6	1596000
ITC	76.43	64.2	64.2	17990400
JKCEMENT	73.04	79.68	79.7	90250
JINDALSTEL	84.64	83.01	83.0	5236250
JSWSTEEL	85.06	92.14	92.1	5636250
JUBLFOOD	83.53	85.54	85.5	1822500
KOTAKBANK	84.77	79.31	79.3	2196400
L&TFH	73.1	75.43	75.4	14938776
LALPATHLAB	78.96	78.75	78.8	270250
LAURUSLABS	69.85	74.06	74.1	1753200
LICHSGFIN	87.93	65.23	65.2	1712000
LT	77.1	71.55	71.6	2356500
LTI	80.68	81.5	81.5	262950
LTTS	74.67	76.05	76.1	218000
LUPIN	78.11	85.6	85.6	2023000

ROLLOVER REPORT AUGUST EXPIRY

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M&M	68.18	65.62	65.6	3885700
M&MFIN	79.07	74.3	74.3	5476000
MANAPPURAM	75.32	79.78	79.8	6534000
MARICO	70.3	82.5	82.5	2904000
MARUTI	83.68	80.21	80.2	674900
MCDOWELL-N	82.24	85.84	85.8	2921250
METROPOLIS	75.95	69.61	69.6	268200
MGL	82.17	88.78	88.8	514400
MINDTREE	78.85	85.85	85.8	570200
MFSL	81.06	69	69.0	326300
MOTHERSON	81.1	69.1	69.1	7231500
MRF	89.06	80.89	80.9	7250
MUTHOOTFIN	89.31	85.97	86.0	605625
MPHASIS	71.15	86.09	86.1	611975
NAM-INDIA	0	74.91	74.9	1292800
NATIONALUM	78.21	80.34	80.3	12822250
NAUKRI	90.43	91.84	91.8	138750
NAVINFLUOR	73.09	70.93	70.9	162225
NESTLEIND	70.44	81.71	81.7	108680
NMDC	78.28	79.2	79.2	15470300
NTPC	71.04	62.47	62.5	28802100
OBEROIRLTY	71.27	61.08	61.1	1344000
ONGC	78.45	61.02	61.0	11376750
PAGEIND	80.62	77.63	77.6	20025
PEL	66.62	75.24	75.2	958100
PERSISTENT	73.68	74.58	74.6	124500
PETRONET	77.09	79.37	79.4	3534000
PFC	74.88	67.46	67.5	9932400
PIDILITIND	87.24	89.22	89.2	334000
PIIND	79.3	77.96	78.0	345750
PNB	67.73	59.53	59.5	74256000
POWERGRID	86.25	82.89	82.9	5861700
POLYCAB	77.3	84.08	84.1	213000
PVR	85.05	80.86	80.9	504273
RAMCOCEM	65.3	81.38	81.4	1950750
RAIN	81.21	76.65	76.7	2156000
RBLBANK	81.81	72.51	72.5	9995000
RECLTD	70.92	62.63	62.6	9384000
RELIANCE	77.01	76.94	76.9	7466500
SAIL	78.34	76.2	76.2	22908000

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
SBICARD	77.19	88.19	88.2	1257600
SBIN	82.17	74.73	74.7	9319500
SBILIFE	76.52	66.54	66.5	1437000
SHREECEM	79.72	86.17	86.2	64100
SIEMENS	81.4	78.84	78.8	311575
SRF	71.13	82.05	82.1	1065000
SRTRANSFIN	67.74	70.05	70.0	1427400
SUNPHARMA	83.57	70.05	70.0	3202500
SUNTV	84.56	74.37	74.4	1807500
SYNGENE	75.93	77.41	77.4	626000
TATACHEM	73.46	81.45	81.4	1515000
TATACONSUM	77.03	77.44	77.4	1886400
TATAMOTORS	76.1	75.1	75.1	14409600
TATAPOWER	73.82	78.99	79.0	23901750
TATASTEEL	67.31	71.11	71.1	77945000
TCS	74.34	80.63	80.6	3101850
TECHM	72.24	83.64	83.6	5274000
TITAN	71.87	74.08	74.1	1425750
TORNTPHARM	78.01	82.44	82.4	333500
TORNTPOWER	74.63	87.25	87.3	775500
TRENT	75.38	76	76.0	1310800
TVSMOTOR	70.47	75.69	75.7	2829400
UBL	75.06	83.24	83.2	314000
ULTRACEMCO	79.15	86.49	86.5	419500
UPL	83.91	86	86.0	3187600
VEDL	71.25	74.31	74.3	11838900
VOLTAS	81.71	80.91	80.9	668000
WIPRO	81.26	81.4	81.4	7764000
WHIRLPOOL	72.09	77.77	77.8	218400
ZEEL	86.94	76.36	76.4	11913000
ZYDUSLIFE	77.08	73.89	73.9	3132000

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Accumulate: 5% to 20% within the next 12 Months Sell : < -20% within the next 12 Months**

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