

Rollover Highlights:

- The Nifty Jun expiry rollover is at 63.36% on Wednesday compared to 66.01% on same day of previous expiry.
- The Banknifty Jun expiry rollover is at 64.88% on Wednesday compared to 60.36% on same day of previous expiry.
- The Market wide Jun expiry rollover is at 72.92% on Wednesday as compared to 72.8% on same day of previous expiry.
- The Nifty Jun rollover is lower than its Three months average of 65.69% and higher than its six months average of 62.24%.
- The Banknifty Jun rollover is lower than its Three months average of 68.89% and higher than its six months average of 63.53%.
- The market wide rollover is lower than with its three months average of 73.47% and higher than its six months average of 72.43%.

Stock Highlights:

- IBULHSGFIN, IOC, ZYDUSLIFE, GNFC and PFC saw higher rollovers compared to same day of previous expiry.
- SUNTV, DELTACORP, OBEROIRLTY, COROMANDEL and HCLTECH saw lower rollovers compared to same day of previous expiry.
- Higher percentage rollover in current expiry: ADANI PORTS, SIEMENS, PAGEIND, GRASIM and JSWSTEEL.
- Lower percentage rollover in current expiry: SUNTV, DELTACORP, OBEROIRLTY, COROMANDEL and ABB.

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BANKNIFTY	64.88%	60.36%	68.9%	960675
NIFTY	63.36%	66.01%	65.7%	5467200

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
ACC	65.31	77.01	77.0	1264250
AARTIIND	66.52	66.76	66.8	1235900
ABFRL	79.98	76.74	76.7	2204800
ABBOTINDIA	76.73	67.32	67.3	9800
ABB	50.36	70.66	70.7	443250
ABCAPITAL	69.87	70.61	70.6	5715600
ADANIENT	91.07	86.73	86.7	2017500
ADANI PORTS	94.81	86.24	86.2	4163750
AMARAJABAT	84.04	77.41	77.4	1039000
AMBUJACEM	68.68	78.53	78.5	17893500
ALKEM	67.53	73.37	73.4	87600
APLLTD	0	71.24	71.2	258300
APOLLOHOSP	85.65	85.06	85.1	275875
APOLLOTYRE	84.41	79.77	79.8	2435000
ASHOKLEY	82.72	83.33	83.3	7416000
ASIANPAINT	87.91	87.64	87.6	816450
ASTRAL	82.46	74.02	74.0	106425
ATUL	85.34	85.68	85.7	15150
AUROPHARMA	83.15	81.59	81.6	2487000
AUBANK	83.4	86.21	86.2	1243000
AXISBANK	82.53	81.01	81.0	11552400
BAJAJ-AUTO	81.66	84.21	84.2	504250
BAJFINANCE	79.89	79.19	79.2	1315875
BAJAJFINSV	81.71	80.99	81.0	235150
BALKRISIND	79.74	82.67	82.7	275400
BANDHANBNK	83.85	85.98	86.0	5380200
BANKBARODA	73.65	71.01	71.0	26716950
BATAINDIA	84.6	69.35	69.4	273350
BEL	77.63	79.16	79.2	6596800
BERGEPAIN	80.58	93.1	93.1	1085700
BHARATFORG	85.67	79.69	79.7	1123500
BHARTIARTL	82.34	84.26	84.3	9377450
BHEL	64.45	68.9	68.9	41244000

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
BIOCON	77.77	78.96	79.0	3530500
BOSCHLTD	82.94	76.75	76.8	16750
BPCL	69.98	72.32	72.3	4482000
BRITANNIA	83.77	87.6	87.6	307200
CANBK	68.62	70.87	70.9	13778100
CHOLAFIN	81.93	85	85.0	1585000
CHAMBLFERT	65.67	64.63	64.6	1858500
CIPLA	79.49	78.18	78.2	1782300
COALINDIA	76.71	67.64	67.6	8001000
COROMANDEL	43.12	79.64	79.6	1365625
COFORGE	71.62	74.24	74.2	161500
COLPAL	90.44	88.1	88.1	241150
CONCOR	78.32	88.44	88.4	1523200
CROMPTON	87.72	74.87	74.9	427900
CUB	83.21	84.7	84.7	1982200
CUMMINSIND	85.07	80.07	80.1	227400
DABUR	81.91	86.37	86.4	2502500
DALBHARAT	85.59	67.44	67.4	185250
DEEPAKNTR	71.75	69.07	69.1	413250
DELTACORP	31.2	72.8	72.8	9775000
DIVISLAB	78.29	86.96	87.0	621500
DIXON	59.64	76.97	77.0	297875
DLF	80.21	72.23	72.2	8918250
DRREDDY	78.81	82.91	82.9	413125
EICHERMOT	78.82	82.12	82.1	746900
EXIDEIND	75.53	77.11	77.1	5205600
ESCORTS	69.92	73.66	73.7	780450
FEDERALBNK	79.69	67.14	67.1	16230000
FSL	73.71	72.43	72.4	3169400
GAIL	70.77	79.61	79.6	7820200
GLENMARK	84.33	82.4	82.4	1021200
GMRINFRA	74.23	60.95	60.9	31972500
GNFC	63.8	44.37	44.4	1417000
GODREJCP	86.97	87.06	87.1	1132500
GODREJPROP	84.86	79.57	79.6	682825
GRASIM	91.73	82.42	82.4	1213625
GUJGASLTD	77.4	66.49	66.5	1072500
GSPL	77.3	68.29	68.3	742900
HAVELLS	86.98	89.12	89.1	848500
HAL	60.52	81.08	81.1	721050
HCLTECH	56.29	80.17	80.2	9914100

ROLLOVER REPORT JUNE EXPIRY

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
HDFC	79.49	84.97	85.0	5191500
HDFCAMC	77.48	89.73	89.7	820200
HDFCBANK	84.81	80.18	80.2	9548000
HDFCLIFE	84.79	84.9	84.9	3366000
HEROMOTOCO	88.75	89.75	89.7	443100
HINDALCO	74.74	82.12	82.1	13400950
HINDCOPPER	68.2	67.88	67.9	3844200
HINDPETRO	81.2	77.89	77.9	3950100
HINDUNILVR	78.6	85.71	85.7	2650200
HONAUT	77.23	72.07	72.1	3450
IBULHSGFIN	79.58	15.05	15.1	6832400
ICICIBANK	89.74	79.5	79.5	8735375
ICICIGI	71.74	60.29	60.3	1041675
ICICIPRULI	78.44	88.9	88.9	1517250
IDEA	54.52	61.28	61.3	372120000
IDFCFIRSTB	80.87	71.07	71.1	51159900
IEX	77.63	70.71	70.7	11535000
IGL	79.22	84.61	84.6	2362250
INDIGO	79.74	83.92	83.9	653500
INDHOTEL	80.34	81.62	81.6	4074286
INDIAMART	64.8	75.83	75.8	105675
INDUSINDBK	77.86	85.51	85.5	6968700
INFY	80.22	89.08	89.1	8554800
INDUSTOWER	71.52	78.95	79.0	5045600
INTELLECT	70.34	68.02	68.0	242250
IOC	90.17	53.64	53.6	4478500
IPCALAB	73.64	76.45	76.5	224100
IRCTC	84.72	87.97	88.0	1903125
ITC	75.2	81.09	81.1	23436800
JKCEMENT	71.24	74.5	74.5	162225
JINDALSTEL	82.16	76.59	76.6	7031250
JSWSTEEL	91.57	90.35	90.4	4455000
JUBLFOOD	88.75	84.32	84.3	1088750
KOTAKBANK	82.63	74.56	74.6	3143600
L&TFH	75.8	73.85	73.8	14251628
LALPATHLAB	87.68	79.88	79.9	146875
LAURUSLABS	77.13	69.07	69.1	1437300
LICHSGFIN	76.18	80.36	80.4	4810000
LT	71.33	81.59	81.6	3964625
LTI	82.52	65.31	65.3	254100
LTTS	71.57	76.26	76.3	479000

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
LUPIN	74.45	80.36	80.4	2323050
M&M	67.61	81.98	82.0	6228600
M&MFIN	75.16	75.65	75.7	6136000
MANAPPURAM	78.25	71.19	71.2	6393000
MARICO	89.98	92.85	92.8	1122000
MARUTI	84.92	86.71	86.7	619100
MCDOWELL-N	87.82	83.09	83.1	1801250
METROPOLIS	68.09	70.77	70.8	391600
MGL	80.23	73.54	73.5	623400
MINDTREE	87.2	74.33	74.3	335400
MFSL	64.71	84.6	84.6	683800
MOTHERSON	62.23	78.53	75.0	13366500
MRF	88.52	89.5	89.5	11840
MUTHOOTFIN	90.38	83.68	83.7	441375
MPHASIS	90.97	82.69	82.7	180075
NAM-INDIA	78.31	78.29	78.3	684800
NATIONALUM	75.89	67.22	67.2	14917500
NAUKRI	85.49	82.26	82.3	233750
NAVINFLUOR	78.85	79.43	79.4	83925
NESTLEIND	78.52	85.74	85.7	87825
NMDC	77.19	77.56	77.6	13453600
NTPC	66.04	83.58	83.6	32433000
OBEROIRLTY	41.5	87.15	87.2	2743300
ONGC	69.38	76.29	76.3	21540750
PAGEIND	92.93	84.26	84.3	7620
PEL	84.88	71.15	71.2	495825
PERSISTENT	71.37	67.25	67.2	132450
PETRONET	87.42	80.19	80.2	2070000
PFC	69.99	51.07	51.1	11284000
PIDILITIND	89.43	88.94	88.9	347250
PIIND	86.1	81.21	81.2	246500
PNB	62.42	74.01	74.0	94480000
POWERGRID	72.23	79.14	79.1	17198925
POLYCAB	84.44	64.74	64.7	134400
PVR	73.22	78.92	78.9	604395
RAMCOCEM	88.3	85.56	85.6	475150
RAIN	79.42	70.45	70.4	1607500
RBLBANK	70.88	60.15	60.2	13824300
RECLTD	64.9	69.39	69.4	17616000
RELIANCE	83.22	70.33	70.3	5737500

SYMBOL	CURRENT Rollover %	PREVIOUS Rollover %	3 Mth Avg Rollover %	Current OI
SAIL	72.59	69.82	69.8	29521250
SBICARD	85	84.81	84.8	1084500
SBIN	79.12	77.92	77.9	13324500
SBILIFE	84.84	85.85	85.9	1185000
SHREECEM	88.37	87.36	87.4	33800
SIEMENS	93.89	92.78	92.8	100375
SRF	87.34	82.06	82.1	432750
SRTRANSFIN	69.17	89.96	90.0	1100400
SUNPHARMA	82.72	85.91	85.9	3717000
SUNTV	26.35	89.51	89.5	9235500
SYNGENE	73.68	80.93	80.9	273700
TATACHEM	65.3	82.51	82.5	1800000
TATACONSUM	77.27	87.69	87.7	1823850
TATAMOTORS	75.8	76.55	76.6	15974250
TATAPOWER	76.17	75.41	75.4	20574000
TATASTEEL	78.94	86.72	86.7	6639350
TCS	80.48	81.92	81.9	2317800
TECHM	86.65	87.27	87.3	3333000
TITAN	83.05	72.88	72.9	1412625
TORNTPHARM	70.94	60.98	61.0	285250
TORNTPOWER	74.72	83.22	83.2	1050000
TRENT	84.55	82.94	82.9	697450
TVSMOTOR	74.52	71.09	71.1	2863000
UBL	80.62	73.34	73.3	193900
ULTRACEMCO	82.86	80.1	80.1	532700
UPL	69.67	72.32	72.3	6640400
VEDL	75.95	84.84	84.8	15800700
VOLTAS	84.59	77.7	77.7	683000
WIPRO	79.78	75.73	75.7	7968800
WHIRLPOOL	84.44	71.87	71.9	84250
ZEEL	78.75	76.29	76.3	17979000
ZYDUSLIFE	82.28	55.12	55.1	2121900



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POTENTIAL CONFLICT OF INTEREST DISCLOSURE (as on date of report)

Disclosure of interest statement – • Analyst interest of the stock /Instrument(s): - No. • Firm interest of the stock / Instrument (s): - No.

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