

Highlights

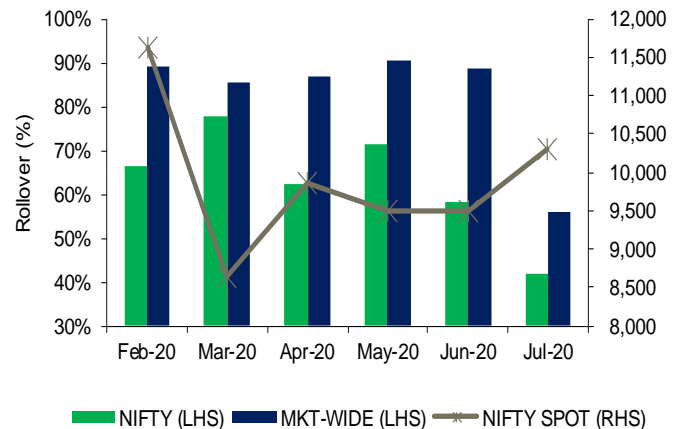
After the 8 per cent jump in the Nifty in June series, which expired Thursday, traders have been less enthusiastic about carrying forward long positions. The Put Call ratio stood at 1.26 levels and suggesting that consolidation with positive bias on NIFTY July Future. The Nifty May future closed at 10245 with discount of 43 points compared with the Nifty's closing of 10288 in the cash market.

Broader market rollover was at 56.10%, lessor to its previous rolls, also Nifty witnessed a lower rollover of 41.86% vis-à-vis 58.27% of previous month indicating some amount of caution built up in the market.

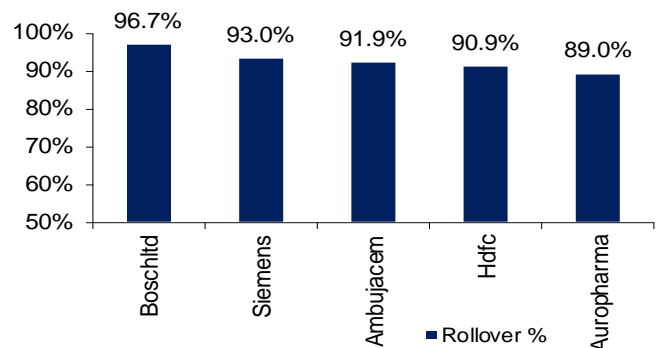
In stocks we saw highest rollover in BOSCHLTD followed by SIEMENS, AMBUJACEM, HDFC and AUROPHARMA.

PAINT followed by CEMENT, CHEMICAL & FERTILIZERS FMCG and OIL&GAS sectors witnessed higher rollovers compared to same day of previous expiry, whereas lower rollovers seen in MEDIA, INSURANCE and TELECOM sectors.

NIFTY Vs Market Wide Rollover



Top 5 Stock Rollover



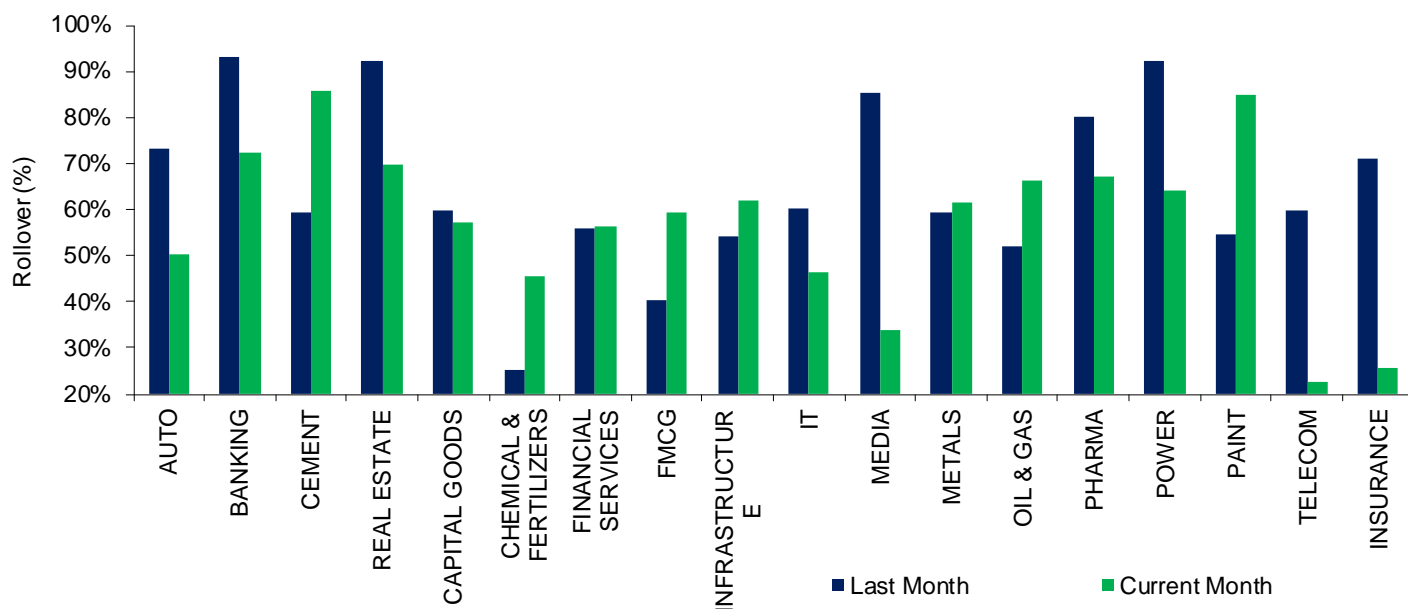
Top 10 Stock Synopsis

Stock Symbol	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %
Boschltd	1000	-29440	130600	30000	96.71%
Siemens	35750	-471350	2275900	510950	92.95%
Ambujacem	197500	-2227500	18222000	2904000	91.86%
Hdfc	257000	-2571750	29651700	2816400	90.91%
Auropharma	117000	-947000	11133200	1138800	89.00%
Ioc	1460000	-11496000	52286100	12420300	88.73%
Ntpc	1579200	-10857600	59901300	14198700	87.30%
Acc	30000	-203200	2207500	251000	87.14%
Asianpaint	155400	-1004400	5260200	1169700	86.60%
Drreddy	76500	-486000	3215000	596500	86.40%

Sector – Wise Rollover

Sector	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %
AUTO	3877740	-7288480	48891480	5606280	50.21%
BANKING	23701675	-62464875	483066900	63903575	72.49%
CEMENT	726250	-4332700	40140600	4854850	85.64%
REAL ESTATE	1735150	-6317550	26610750	5622150	69.82%
CAPITAL GOODS	10182025	-13556300	86071000	18409250	57.11%
CHEMICAL & FERTILIZERS	1522900	-2443700	13965100	1798700	45.35%
FINANCIAL SERVICES	18294850	-24408250	131294950	23982175	56.16%
FMCG	12151700	-17740750	113397850	20360900	59.35%
INFRASTRUCTURE	10530000	-17082000	94248000	17598000	61.86%
IT	11150325	-19403525	118532300	14162225	46.35%
MEDIA	7474100	-5805000	29632900	4511400	33.97%
METALS	26634100	-42580900	339160700	42599700	61.52%
OIL & GAS	12122468	-40868319	247341985	35229470	66.48%
PHARMA	5940486	-16454075	99604400	14988150	66.93%
POWER	15962200	-28263200	203095800	28706800	63.91%
PAINT	226900	-1629200	9411600	1574500	84.83%
TELECOM	37428374	-75834206	259689756	25375870	22.40%
INSURANCE	6442950	-3135750	26434550	2458600	25.67%
Others	2584623	-8678518	66213648	8448370	75.01%

Sector Comparison



Rollover Analysis

Stock Symbol	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %	Rollover Cost %
BANKNIFTY	315120	-438740	1262225	367750	48.78%	-0.30%
NIFTY	3044400	-2192250	10638150	3145050	41.86%	-0.49%
ACC	30000	-203200	2207500	251000	87.14%	0.06%
ADANIENT	472000	-1776000	17804000	3056000	79.00%	0.40%
ADANIPTS	197500	-3480000	30752500	2775000	75.46%	0.14%
AMARAJABAT	55200	-197600	1786000	407000	78.16%	0.53%
AMBUJACEM	197500	-2227500	18222000	2904000	91.86%	0.48%
APOLLOHOSP	55000	-138500	1132500	177500	71.58%	0.30%
APOLLOTYRE	513000	-1740000	9915000	1495000	66.36%	0.58%
ASHOKLEY	5768000	-6048000	29565000	4734000	40.06%	0.19%
ASIANPAINT	155400	-1004400	5260200	1169700	86.60%	-0.04%
AUOPHARMA	117000	-947000	11133200	1138800	89.00%	0.33%
AXISBANK	2400000	-4668000	64172400	6386400	66.04%	0.09%
BAJAJ-AUTO	55750	-219000	1782750	208750	75.98%	-0.10%
BAJAJFINSV	58750	-138250	751750	161125	70.18%	0.22%
BAJFINANCE	643500	-1597000	6434750	1004250	44.82%	-0.43%
BALKRISIND	295200	-156000	826400	60800	13.48%	-0.23%
BANDHANBNK	434400	-1482000	9678600	1346400	70.26%	0.03%
BANKBARODA	4190400	-4206600	41770800	2927400	34.86%	0.68%
BATAINDIA	53350	-244200	1314500	235950	79.30%	0.12%
BEL	1110000	-2442000	16803600	4149600	68.75%	0.54%
BERGEPAIN	71500	-624800	4151400	404800	58.14%	0.38%
BHARATFORG	191100	-881400	5574000	210000	19.58%	0.24%
BHARTIARTL	2728374	-11302206	78400956	11420670	80.55%	-0.17%
BHEL	4867200	-6260800	48069000	11109000	56.26%	0.53%
BIOCON	685400	-1672100	14881000	1616900	68.59%	0.41%
BOSCHLTD	1000	-29440	130600	30000	96.71%	-0.05%
BPCL	808200	-2725200	18293400	2442600	69.13%	0.00%
BRITANNIA	250000	-273600	1606200	262000	50.04%	-0.05%
CADILAH	1685200	-1810600	5744200	1489400	42.61%	0.07%
CANBK	767000	-2275000	10525000	2585000	74.79%	0.48%
CENTURYTEX	954000	-639600	2388400	669200	40.14%	-0.07%
CHOLAFIN	925000	-1287500	6872500	1740000	58.19%	-1.77%
CIPLA	587650	-1857250	12144600	1762800	72.10%	0.05%
COALINDIA	3493800	-3512700	33485000	2967400	42.35%	0.07%
COLPAL	55300	-292600	2060800	242200	69.62%	0.41%
CONCOR	150048	-759618	4620228	312600	34.36%	0.06%
CUMMINSIND	43200	-144900	1220400	90000	47.85%	0.43%
DABUR	1676250	-4307500	12228750	3722500	62.21%	0.07%
DIVISLAB	38000	-552000	3130000	496400	84.14%	0.16%
DLF	1650000	-6190800	26195400	5553900	70.83%	0.16%
DRREDDY	76500	-486000	3215000	596500	86.40%	-0.59%
EICHERMOT	13590	-40140	274890	58590	74.71%	-0.24%
EQUITAS	2954700	-3160500	12182800	2409200	39.40%	0.37%
ESCORTS	300300	-612700	2577300	854700	67.11%	0.39%
EXIDEIND	2682500	-63800	10821600	1573200	2.32%	0.60%
FEDERALBNK	5117000	-3787000	59134500	6264500	42.53%	0.67%
GAIL	2090928	-5632704	34233200	7155300	72.93%	0.39%
GLENMARK	768600	-756000	3684600	-259900	-17.05%	0.94%
GMRINFRA	7290000	-12600000	77490000	12915000	63.35%	0.24%
GODREJCP	48800	-1463200	6188000	1484000	96.77%	0.50%

Stock Symbol	Current Month OI	Change in Current Month OI	Current Near Month OI	Change in Current Month OI	Near Rollover %	Rollover Cost %
GODREJPROP	85150	-126750	415350	68250	32.21%	0.05%
GRASIM	338250	-1135500	18565850	1073500	72.84%	-0.17%
HAVELLS	136000	-845000	5098000	587000	59.84%	-0.17%
HCLTECH	1640800	-4907000	18116000	4736200	72.33%	-0.05%
HDFC	257000	-2571750	29651700	2816400	90.91%	-1.09%
HDFCBANK	1467500	-8338500	34430550	8465600	85.03%	-0.44%
HDFCLIFE	5834700	-999000	14484800	1101100	14.62%	0.47%
HEROMOTOCO	128800	-280400	2770500	319200	68.52%	-1.49%
HINDALCO	1988000	-4140500	31282500	5448100	67.56%	-0.10%
HINDPETRO	739200	-3656100	16005600	3288600	74.82%	-4.03%
HINDUNILVR	1581000	-2509200	17109600	1294800	31.66%	-0.10%
IBULHSGFIN	2485200	-2787600	11863700	3450300	52.87%	-0.55%
ICICIBANK	2927375	-10401875	111303500	13674375	78.04%	0.11%
ICICIPRULI	430500	-951000	7030500	226500	16.40%	0.25%
IDEA	34202000	-62818000	172340000	12740000	13.13%	2.05%
IDFCFIRSTB	7128000	-14412000	96064000	13205000	61.30%	0.56%
IGL	888250	-1947000	7599625	1685750	59.46%	0.09%
INDIGO	510000	-632700	2404500	570500	49.93%	-0.02%
INDUSINDBK	1282000	-2130000	29587200	2388800	62.43%	0.30%
INFRATEL	498000	-1714000	8948800	1215200	54.94%	-1.40%
INFY	1384800	-6963600	49683600	6795600	81.40%	-0.45%
IOC	1460000	-11496000	52286100	12420300	88.73%	0.29%
ITC	11407200	-10934400	70899200	13635200	48.94%	-0.94%
JINDALSTEL	2695000	-1980000	13335000	1570000	33.58%	-0.07%
JSWSTEEL	494500	-3468400	38772000	2594700	65.47%	-0.80%
JUBLFOOD	347000	-439500	2302500	452500	55.88%	-0.62%
JUSTDIAL	399000	-806400	1122800	-140000	-11.61%	-4.12%
KOTAKBANK	1006000	-1967200	8745600	2947600	66.16%	-0.68%
L&TFH	5790400	-2699200	21052800	4399600	31.79%	0.35%
LICHSGFIN	1428700	-1271400	7684000	1328000	47.09%	0.15%
LT	3577875	-2606250	8999100	1822700	29.47%	0.03%
LUPIN	712600	-2385600	6974250	2244000	72.43%	-0.22%
M&M	663000	-1974000	17465000	2052400	74.86%	-0.46%
M&MFIN	1204800	-3268800	11197200	1383900	30.93%	0.06%
MANAPPURAM	1266000	-3132000	14100000	3678000	71.21%	0.03%
MARICO	94900	-1444300	10786000	1482000	93.83%	0.41%
MARUTI	102500	-321300	2867600	247200	58.33%	0.00%
MCDOWELL-N	252500	-1433750	12923750	1637500	85.03%	0.32%
MFSL	166400	-555100	1498900	70200	9.73%	-1.14%
MGL	43200	-243600	658200	78000	27.20%	0.00%
MINDTREE	100000	-226400	1302400	112000	34.31%	-0.79%
MOTHERSUMI	490000	-4570000	22435000	2296000	45.38%	-0.05%
MRF	140	-3840	15280	2080	52.26%	0.09%
MUTHOOTFIN	483000	-662250	2979000	926250	57.83%	0.21%
NATIONALUM	1977300	-5943600	35887000	8925000	75.04%	0.59%
NAUKRI	64800	-156600	628500	142000	64.14%	-0.09%
NCC	3240000	-4482000	16758000	4683000	58.04%	0.62%
NESTLEIND	4350	-57700	506150	43750	70.51%	-0.02%
NIITTECH	40875	-124125	508500	61125	37.05%	0.41%
NMDC	756000	-3882000	25587300	4167400	83.70%	0.41%
NTPC	1579200	-10857600	59901300	14198700	87.30%	0.05%
ONGC	1582600	-8790400	69954500	-870100	-8.39%	0.18%
PAGEIND	28225	-11650	112770	12120	29.22%	-0.20%
PEL	217536	-455775	3929750	780450	67.69%	-0.94%

Stock Symbol	Current Month OI	Change in Current Month OI	Near Month OI	Change in Near Month OI	Rollover %	Rollover Cost %
PETRONET	2130000	-729000	12147000	1695000	25.50%	0.10%
PFC	1054000	-5753600	45973000	6032600	84.52%	0.39%
PIDILITIND	46000	-506000	3374000	539000	91.67%	0.24%
PNB	2888400	-8266800	44058000	7700000	69.03%	0.81%
POWERGRID	1644000	-4692000	31508000	3368000	53.16%	-0.08%
PVR	153200	-192400	1146400	128400	37.15%	-4.93%
RAMCOCEM	36000	-110400	993650	35700	24.39%	-0.27%
RBLBANK	1876500	-3111000	16005600	2587000	51.87%	-1.71%
RECLTD	1218000	-1344000	13536000	1044000	40.75%	0.17%
RELIANCE	2130090	-5374715	34558160	7072020	71.62%	-0.15%
SAIL	4317500	-7159200	38874000	5054000	44.04%	0.65%
SBILIFE	177750	-1185750	4919250	1131000	82.95%	0.39%
SBIN	3759000	-16026000	103452000	13668000	69.08%	-0.03%
SHREECEM	2700	-26500	136500	22050	75.51%	-0.12%
SIEMENS	35750	-471350	2275900	510950	92.95%	0.38%
SRF	17750	-185250	507750	160750	79.19%	0.08%
SRTRANSFIN	359400	-656400	2548650	311350	30.65%	0.22%
SUNPHARMA	977500	-5081250	32461800	4622800	76.30%	-0.07%
SUNTV	104400	-495600	5500500	1194000	82.60%	0.54%
TATACHEM	122400	-324000	1404000	78000	17.47%	-0.08%
TATACONSUM	348300	-2465100	12600900	2122200	75.43%	0.25%
TATAMOTORS	9571800	-10732800	76989900	9142800	45.03%	0.00%
TATAPOWER	10467000	-5616000	52177500	4063500	25.27%	-0.11%
TATASTEEL	3481500	-3352500	15539700	2337500	34.20%	-1.30%
TCS	5727250	-1589000	7863300	1208100	16.51%	-0.29%
TECHM	199200	-1401600	16699200	991200	61.92%	-1.01%
TITAN	201750	-949500	6309000	656250	57.00%	-0.05%
TORNTPHARM	19500	-312000	1173500	322500	94.12%	0.20%
TORNTPOWER	138000	-498000	1701000	510000	78.30%	0.32%
TVSMOTOR	232200	-924750	3808000	807800	69.82%	-1.18%
UBL	39200	-203000	720300	111300	45.95%	0.13%
UJJIVAN	272000	-620500	2477200	303600	34.02%	0.05%
ULTRACEMCO	151800	-832800	2222600	819600	83.24%	-0.13%
UPL	1354500	-1613700	9187100	1181700	39.81%	-0.97%
VEDL	7430500	-9142000	106398200	9535600	55.16%	0.09%
VOLTAS	412000	-786000	3605000	140000	11.69%	0.00%
WIPRO	1593600	-3228800	22608000	256000	5.31%	0.00%
ZEEL	7216500	-5117000	22986000	3189000	25.86%	0.17%
Marketwide	244647676	-449542778	2774115434	389467555	56.10%	N.A.

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