

OVERVIEW

Index Rollover Activity :

- ⇒ Nifty closed 2.99% up from previous expiry close where as Bank nifty closed 0.67% down from previous expiry close.
- ⇒ Nifty June month rollover is 85% VS 3months average of 76%,
- ⇒ Bank Nifty June month rollover is 84% VS 3months average of 76%,

Sector wise Rollover Activity :

- ⇒ From the sectoral action, high rollovers were seen in INFRA, PHARMA & BANKING sector stocks on expiry day.
- ⇒ From the sectoral action, low rollovers were seen in TELECOM, POWER & OIL & GAS sector stocks on expiry day.
- ⇒ Within the Nifty50 space, index heavyweights such as HDFC, BHARTIARTL & DIVISLAB saw aggressive rollover in the series while low rolls were seen in NTPC, POWERGRID & ONGC.

TOP GAINER & LOSERS

Top 5 Expiry Gainer		
Stocks	% Gain	3m Avg Rollover %
PEL	32.93%	94%
GUJGASLTD	27.62%	85%
GMRINFRA	18.25%	91%
MUTHOOTFIN	17.88%	93%
IBULHSGFIN	17.12%	89%

Top 5 Expiry losers		
Stocks	% Loss	3m Avg Rollover %
BHEL	-11.74%	93%
AUROPHARMA	-9.04%	96%
NATIONALUM	-7.45%	95%
PAGEIND	-7.34%	96%
ASHOKLEY	-6.49%	84%

Source: NSE India, BP Equities Research

3months Average

Top 5 Highest 3m Average	
Stocks	Rollover %
ADANI PORTS	97%
BHARTIARTL	96%
COLPAL	96%
AUROPHARMA	96%
PAGEIND	96%

Top 5 Lowest 3m Average	
Stocks	Rollover %
GAIL	72%
TATA CONSUM	75%
NIFTY	76%
BANKNIFTY	76%
POWERGRID	78%

Source: NSE India, BP Equities Research

ROLLOVER STATISTICS

HIGHEST ROLLOVER

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
PAGEIND	29476	-7%	99%	96%	0%	TEXTILES
PIIND	2834.75	9%	99%	94%	1%	FERTILISERS & PESTICIDES
HDFC	2488.7	-1%	99%	94%	1%	FINANCIAL SERVICES
BOSCHLTD	14937.4	0%	99%	90%	0%	AUTOMOBILE
BHARTIARTL	528.2	1%	98%	96%	1%	TELECOM

LOWEST ROLLOVER

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
IDEA	9.55	13%	64%	79%	2%	TELECOM
NTPC	118	7%	71%	80%	-1%	POWER
APLLTD	978.35	3%	73%	89%	-1%	PHARMA
POWERGRID	231	1%	76%	78%	0%	POWER
ONGC	121.55	9%	76%	82%	1%	OIL & GAS

Sectoral Movement

Top 5 Highest Rollover

Sector	Rollover %
Infrastructure	97
Pharma	96
Banking & finance	96
Metals	96
Textile	96

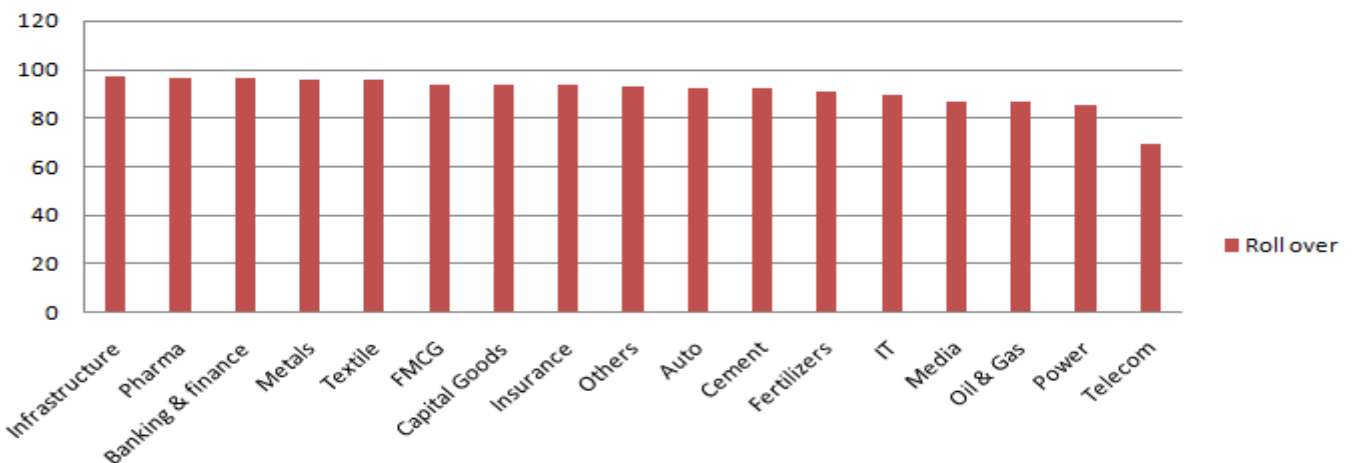
Source: NSE India, BP Equities Research

Top 5 Lowest Rollover

Sector	Rollover %
Telecom	69
Power	85
Oil & Gas	86
Media	86
IT	89

Source: NSE India, BP Equities Research

Roll over





ROLLOVER STATISTICS

INDEX ROLLOVER

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
BANKNIFTY	34819.95	-1%	84%	76%	0.52%	Index
FINNIFTY	16516.9	1%	75%	62%	0.33%	Index
NIFTY	15791.45	3%	85%	76%	0.26%	Index

Source: NSE India, BP Equities Research

NIFTY50 SCRIPS

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
ADANIPTS	709.35	-6%	97%	97%	0.79%	SERVICES
ASIANPAINT	3043.6	3%	96%	91%	0.38%	CONSUMER GOODS
AXISBANK	739.85	-1%	94%	88%	0.48%	FINANCIAL SERVICES
BAJAJ-AUTO	4231.65	0%	80%	85%	-2.78%	AUTOMOBILE
BAJAJFINSV	12365.95	4%	85%	89%	0.09%	FINANCIAL SERVICES
BAJFINANCE	6046.45	6%	93%	92%	0.29%	FINANCIAL SERVICES
BHARTIARTL	528.2	1%	98%	96%	0.51%	TELECOM
BPCL	465	0%	96%	93%	0.65%	OIL & GAS
BRITANNIA	3690.05	8%	97%	90%	0.36%	CONSUMER GOODS
CIPLA	950	1%	93%	90%	0.33%	PHARMA
COALINDIA	146.35	2%	90%	87%	0.38%	METALS
DIVISLAB	4245.35	4%	98%	92%	0.62%	PHARMA
DRREDDY	5270.9	0%	98%	92%	-0.01%	PHARMA
EICHERMOT	2709.85	4%	91%	92%	0.09%	AUTOMOBILE
GAIL	152.4	0%	95%	72%	0.46%	OIL & GAS
GRASIM	1496.05	5%	98%	90%	0.59%	CEMENT
HCLTECH	990.15	5%	88%	92%	0.12%	IT
HDFC	2488.7	-1%	99%	94%	0.55%	FINANCIAL SERVICES
HDFCBANK	1505.45	1%	96%	90%	0.18%	FINANCIAL SERVICES
HDFCLIFE	718.1	8%	97%	93%	0.21%	FINANCIAL SERVICES
HEROMOTOCO	2904.2	-3%	95%	91%	-0.48%	AUTOMOBILE
HINDALCO	369.3	-4%	97%	91%	0.46%	METALS
HINDUNILVR	2490.15	7%	95%	91%	0.43%	CONSUMER GOODS
ICICIBANK	633.65	-3%	98%	92%	0.47%	FINANCIAL SERVICES
INDUSINDBK	998.5	-1%	96%	88%	0.35%	FINANCIAL SERVICES
INFY	1556.2	11%	90%	91%	0.46%	IT
IOC	111.3	1%	86%	86%	0.49%	OIL & GAS
ITC	203.25	-4%	94%	86%	0.59%	CONSUMER GOODS
JSWSTEEL	677.25	-1%	94%	90%	-0.21%	METALS
KOTAKBANK	1735.6	-2%	96%	92%	0.57%	FINANCIAL SERVICES
LT	1502.2	2%	86%	90%	0.30%	CONSTRUCTION
M&M	790.95	-4%	95%	87%	-0.54%	AUTOMOBILE
MARUTI	7521.3	8%	95%	92%	0.40%	AUTOMOBILE
NESTLEIND	17592.1	-1%	98%	92%	0.48%	CONSUMER GOODS
NTPC	118	7%	71%	80%	-0.93%	POWER
ONGC	121.55	9%	76%	82%	0.66%	OIL & GAS
POWERGRID	231	1%	76%	78%	0.15%	POWER
RELIANCE	2160.1	9%	93%	92%	0.39%	OIL & GAS
SBILIFE	1000.15	2%	88%	80%	0.71%	FINANCIAL SERVICES
SBIN	417.5	-2%	96%	92%	0.51%	FINANCIAL SERVICES
SHREECEM	28682.9	2%	92%	89%	0.36%	CEMENT
SUNPHARMA	663.65	-5%	98%	96%	0.51%	PHARMA
TATAMOTORS	334.4	5%	97%	94%	0.46%	AUTOMOBILE
TATASTEEL	1113.4	1%	96%	92%	0.62%	METALS
TCS	3376.4	6%	94%	90%	0.35%	IT
TECHM	1080.15	6%	93%	92%	-2.30%	IT
TITAN	1784.35	12%	93%	90%	0.15%	CONSUMER GOODS
ULTRACEMCO	6958.3	4%	92%	93%	0.15%	CEMENT
UPL	813.15	-1%	89%	85%	-0.66%	FERTILISERS & PESTICIDES
WIPRO	549.9	2%	95%	88%	0.40%	IT



ROLLOVER STATISTICS

ALL FO STOCKS

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
BANKNIFTY	34819.95	-1%	84%	76%	0.52%	Index
FINNIFTY	16516.9	1%	75%	62%	0.33%	Index
NIFTY	15791.45	3%	85%	76%	0.26%	Index
AARTIIND	867.05	-48%	91%	90%	-1.49%	CHEMICALS
ACC	2029.4	1%	95%	89%	0.52%	CEMENT
ADANIENT	1505.9	14%	94%	89%	0.78%	METALS
ADANIPTS	709.35	-6%	97%	97%	0.79%	SERVICES
ALKEM	3089.1	5%	97%	93%	0.62%	PHARMA
AMARAJABAT	738.1	0%	88%	91%	-0.10%	AUTOMOBILE
AMBUJACEM	346.95	5%	89%	92%	0.39%	CEMENT
APLLTD	978.35	3%	73%	89%	-1.02%	PHARMA
APOLLOHOSP	3202.05	0%	98%	90%	0.63%	HEALTHCARE SERVICES
APOLLOTYRE	219.75	-2%	96%	92%	-0.86%	AUTOMOBILE
ASHOKLEY	118.15	-6%	82%	84%	-0.13%	AUTOMOBILE
ASIANPAINT	3043.6	3%	96%	91%	0.38%	CONSUMER GOODS
AUBANK	1010.45	3%	97%	83%	0.57%	FINANCIAL SERVICES
AUROPHARMA	936.35	-9%	96%	96%	0.61%	PHARMA
AXISBANK	739.85	-1%	94%	88%	0.48%	FINANCIAL SERVICES
BAJAJ-AUTO	4231.65	0%	80%	85%	-2.78%	AUTOMOBILE
BAJAJFINSV	12365.95	4%	85%	89%	0.09%	FINANCIAL SERVICES
BAJFINANCE	6046.45	6%	93%	92%	0.29%	FINANCIAL SERVICES
BALKRISIND	2239.9	2%	97%	91%	0.36%	AUTOMOBILE
BANDHANBNK	333.5	13%	82%	89%	0.45%	FINANCIAL SERVICES
BANKBARODA	80.8	-3%	97%	92%	0.62%	FINANCIAL SERVICES
BATAINDIA	1648.8	7%	90%	86%	0.56%	CONSUMER GOODS
BEL	171.05	15%	94%	90%	0.50%	INDUSTRIAL MANUFACTURING
BERGEPAIN	812.65	2%	86%	90%	0.34%	CONSUMER GOODS
BHARATFORG	735	8%	95%	94%	0.39%	INDUSTRIAL MANUFACTURING
BHARTIARTL	528.2	1%	98%	96%	0.51%	TELECOM
BHEL	64.65	-12%	95%	93%	0.62%	INDUSTRIAL MANUFACTURING
BIOCON	395.45	4%	95%	89%	0.52%	PHARMA
BOSCHLTD	14937.4	0%	99%	90%	-0.04%	AUTOMOBILE
BPCL	465	0%	96%	93%	0.65%	OIL & GAS
BRITANNIA	3690.05	8%	97%	90%	0.36%	CONSUMER GOODS
CADILAH	617.55	-1%	98%	94%	0.12%	PHARMA
CANBK	148.95	-3%	98%	93%	0.64%	FINANCIAL SERVICES
CHOLAFIN	530.6	-1%	89%	89%	0.43%	FINANCIAL SERVICES
CIPLA	950	1%	93%	90%	0.33%	PHARMA
COALINDIA	146.35	2%	90%	87%	0.38%	METALS
COFORGE	4072.1	17%	86%	79%	0.52%	IT
COLPAL	1695.65	1%	98%	96%	0.48%	CONSUMER GOODS
CONCOR	698.05	5%	90%	89%	0.40%	SERVICES



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CUB	172.95	0%	98%	89%	0.46%	FINANCIAL SERVICES
CUMMINSIND	831.1	8%	97%	91%	0.54%	INDUSTRIAL MANUFACTURING
DABUR	575.35	9%	89%	92%	-0.11%	CONSUMER GOODS
DEEPAKNTR	1739.65	-1%	95%	88%	0.27%	CHEMICALS
DIVISLAB	4245.35	4%	98%	92%	0.62%	PHARMA
DLF	290.4	3%	97%	95%	0.55%	CONSTRUCTION
DRREDDY	5270.9	0%	98%	92%	-0.01%	PHARMA
EICHERMOT	2709.85	4%	91%	92%	0.09%	AUTOMOBILE
ESCORTS	1154.8	1%	97%	95%	-0.03%	AUTOMOBILE
EXIDEIND	182	-3%	96%	93%	0.52%	AUTOMOBILE
FEDERALBNK	84.7	-4%	97%	94%	-0.18%	FINANCIAL SERVICES
GAIL	152.4	0%	95%	72%	0.46%	OIL & GAS
GLENMARK	629.8	4%	97%	92%	0.50%	PHARMA
GMRINFRA	31.75	18%	96%	91%	0.63%	CONSTRUCTION
GODREJCP	871.6	5%	95%	87%	0.40%	CONSUMER GOODS
GODREJPROP	1382	2%	96%	90%	0.68%	CONSTRUCTION
GRANULES	310.75	-2%	97%	93%	0.42%	PHARMA
GRASIM	1496.05	5%	98%	90%	0.59%	CEMENT
GUJGASLTD	655.45	28%	77%	85%	0.42%	OIL & GAS
HAVELLS	990.35	-3%	98%	94%	0.53%	CONSUMER GOODS
HCLTECH	990.15	5%	88%	92%	0.12%	IT
HDFC	2488.7	-1%	99%	94%	0.55%	FINANCIAL SERVICES
HDFCAMC	2932.8	3%	95%	85%	-0.43%	FINANCIAL SERVICES
HDFCBANK	1505.45	1%	96%	90%	0.18%	FINANCIAL SERVICES
HDFCLIFE	718.1	8%	97%	93%	0.21%	FINANCIAL SERVICES
HEROMOTOCO	2904.2	-3%	95%	91%	-0.48%	AUTOMOBILE
HINDALCO	369.3	-4%	97%	91%	0.46%	METALS
HINDPETRO	295.25	5%	94%	92%	0.64%	OIL & GAS
HINDUNILVR	2490.15	7%	95%	91%	0.43%	CONSUMER GOODS
IBULHSGFIN	264.1	17%	91%	89%	0.68%	FINANCIAL SERVICES
ICICIBANK	633.65	-3%	98%	92%	0.47%	FINANCIAL SERVICES
ICICIGI	1521.25	5%	85%	90%	0.59%	FINANCIAL SERVICES
ICICIPRULI	601.8	14%	96%	91%	0.47%	FINANCIAL SERVICES
IDEA	9.55	13%	64%	79%	1.57%	TELECOM
IDFCFIRSTB	56.8	-2%	93%	90%	0.62%	FINANCIAL SERVICES
IGL	514.1	-1%	98%	91%	0.54%	OIL & GAS
INDIGO	1689.55	-3%	93%	86%	0.46%	SERVICES
INDUSINDBK	998.5	-1%	96%	88%	0.35%	FINANCIAL SERVICES
INDUSTOWER	243.9	1%	95%	87%	0.29%	TELECOM
INFY	1556.2	11%	90%	91%	0.46%	IT
IOC	111.3	1%	86%	86%	0.49%	OIL & GAS
IRCTC	2070.2	8%	91%	91%	0.54%	SERVICES



ROLLOVER STATISTICS

ALL FO STOCKS

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
ITC	203.25	-4%	94%	86%	0.59%	CONSUMER GOODS
JINDALSTEL	386.3	-2%	98%	92%	0.50%	METALS
JSWSTEEL	677.25	-1%	94%	90%	-0.21%	METALS
JUBLFOOD	3164.55	2%	96%	92%	0.56%	CONSUMER SERVICES
KOTAKBANK	1735.6	-2%	96%	92%	0.57%	FINANCIAL SERVICES
L&TFH	94.35	7%	97%	94%	0.58%	FINANCIAL SERVICES
LALPATHLAB	3187.55	15%	95%	89%	-0.82%	HEALTHCARE SERVICES
LICHSGFIN	457.7	2%	91%	88%	0.46%	FINANCIAL SERVICES
LT	1502.2	2%	86%	90%	0.30%	CONSTRUCTION
LTI	4186.6	7%	98%	94%	0.01%	IT
LTTS	2855.8	5%	96%	90%	0.11%	IT
LUPIN	1137.75	-5%	83%	87%	0.06%	PHARMA
M&M	790.95	-4%	95%	87%	-0.54%	AUTOMOBILE
M&MFIN	155.75	1%	96%	90%	0.13%	FINANCIAL SERVICES
MANAPPURAM	159.75	3%	94%	93%	0.63%	FINANCIAL SERVICES
MARICO	516.65	9%	92%	93%	0.63%	CONSUMER GOODS
MARUTI	7521.3	8%	95%	92%	0.40%	AUTOMOBILE
MCDOWELL-N	675.75	12%	97%	94%	0.50%	CONSUMER GOODS
MFSL	1027.25	9%	96%	94%	0.45%	FINANCIAL SERVICES
MGL	1137.85	-6%	94%	94%	0.47%	OIL & GAS
MINDTREE	2538.7	10%	92%	84%	-0.33%	IT
MOTHERSUMI	235.6	1%	91%	92%	0.49%	AUTOMOBILE
MPHASIS	2048.1	4%	86%	80%	-1.28%	IT
MRF	80833.1	-2%	96%	90%	0.47%	AUTOMOBILE
MUTHOOTFIN	1466.3	18%	92%	93%	0.58%	FINANCIAL SERVICES
NAM-INDIA	358.5	3%	97%	95%	0.43%	FINANCIAL SERVICES
NATIONALUM	68.3	-7%	96%	95%	0.73%	METALS
NAUKRI	4779.8	7%	93%	81%	0.44%	CONSUMER SERVICES
NAVINFLUOR	3404.7	6%	96%	80%	0.54%	CHEMICALS
NESTLEIND	17592.1	-1%	98%	92%	0.48%	CONSUMER GOODS
NMDC	175.75	-2%	97%	89%	0.48%	METALS
NTPC	118	7%	71%	80%	-0.93%	POWER
ONGC	121.55	9%	76%	82%	0.66%	OIL & GAS
PAGEIND	29476	-7%	99%	96%	0.45%	TEXTILES
PEL	2399.2	33%	94%	94%	-0.72%	FINANCIAL SERVICES
PETRONET	227.4	-5%	97%	94%	-1.01%	OIL & GAS
PFC	122.15	4%	96%	90%	-1.15%	FINANCIAL SERVICES
PFIZER	5513.55	8%	89%	94%	0.59%	PHARMA
PIDILITIND	2153.35	3%	83%	90%	0.30%	CHEMICALS
PIIND	2834.75	9%	99%	94%	0.62%	FERTILISERS & PESTICIDES
PNB	41.55	-1%	98%	86%	0.84%	FINANCIAL SERVICES
POWERGRID	231	1%	76%	78%	0.15%	POWER



ROLLOVER STATISTICS

ALL FO STOCKS

Symbol	Closing	Exp % chng	June Rollover %	3m Avg Rollover %	Rollover Cost	Sector
PVR	1385.75	7%	86%	79%	0.45%	MEDIA ENTERTAINMENT & PUBLICATION
RAMCOCEM	1034.2	8%	97%	95%	0.44%	CEMENT
RBLBANK	207.85	-1%	95%	92%	0.34%	FINANCIAL SERVICES
RECLTD	141.6	-1%	93%	86%	0.49%	FINANCIAL SERVICES
RELIANCE	2160.1	9%	93%	92%	0.39%	OIL & GAS
SAIL	124.8	2%	95%	86%	0.68%	METALS
SBILIFE	1000.15	2%	88%	80%	0.71%	FINANCIAL SERVICES
SBIN	417.5	-2%	96%	92%	0.51%	FINANCIAL SERVICES
SHREECEM	28682.9	2%	92%	89%	0.36%	CEMENT
SIEMENS	2027.15	-1%	96%	88%	0.57%	INDUSTRIAL MANUFACTURING
SRF	6931.55	6%	95%	92%	0.45%	CHEMICALS
SRTRANSFIN	1359.35	-6%	79%	85%	0.68%	FINANCIAL SERVICES
SUNPHARMA	663.65	-5%	98%	96%	0.51%	PHARMA
SUNTV	534.1	-1%	82%	92%	1.77%	MEDIA ENTERTAINMENT & PUBLICATION
TATACHEM	706.05	2%	96%	93%	0.47%	CHEMICALS
TATACONSUM	757	17%	93%	75%	0.64%	CONSUMER GOODS
TATAMOTORS	334.4	5%	97%	94%	0.46%	AUTOMOBILE
TATAPOWER	118.9	12%	94%	95%	0.63%	POWER
TATASTEEL	1113.4	1%	96%	92%	0.62%	METALS
TCS	3376.4	6%	94%	90%	0.35%	IT
TECHM	1080.15	6%	93%	92%	-2.30%	IT
TITAN	1784.35	12%	93%	90%	0.15%	CONSUMER GOODS
TORNTPHARM	2883.35	6%	96%	93%	0.49%	PHARMA
TORNTPOWER	445.45	4%	97%	92%	0.31%	POWER
TRENT	854.95	3%	98%	93%	0.70%	CONSUMER SERVICES
TVSMOTOR	614.75	-6%	90%	87%	0.08%	AUTOMOBILE
UBL	1379.35	6%	96%	89%	0.45%	CONSUMER GOODS
ULTRACEMCO	6958.3	4%	92%	93%	0.15%	CEMENT
UPL	813.15	-1%	89%	85%	-0.66%	FERTILISERS & PESTICIDES
VEDL	250.7	-6%	98%	88%	0.76%	METALS
VOLTAS	1023.95	3%	88%	87%	0.00%	CONSUMER GOODS
WIPRO	549.9	2%	95%	88%	0.40%	IT
ZEEL	214.65	2%	87%	93%	0.40%	MEDIA ENTERTAINMENT & PUBLICATION

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