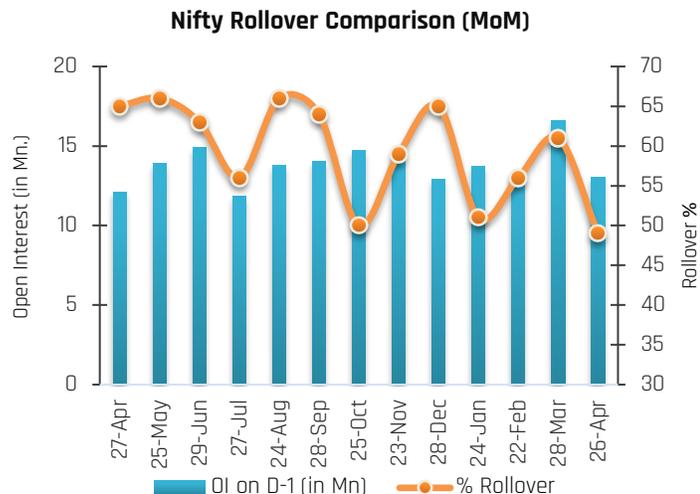


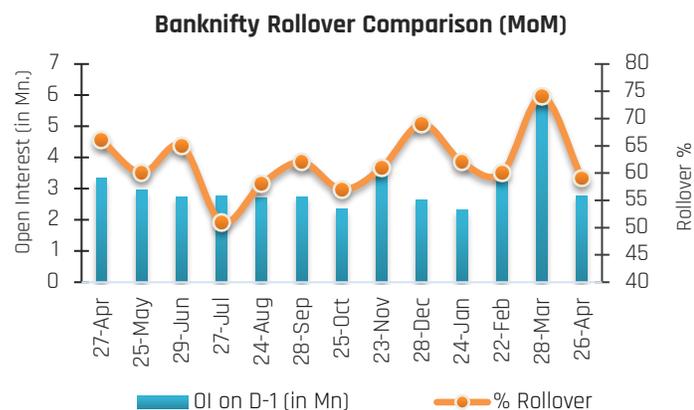
### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **49%** positions got rolled over to the May series as on **D-1** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **56%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **43** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.02Mn** shares.
5. The Market wide April expiry rollover is at **78%** on **D-1** as compared to **76%** on same day of previous expiry.



### Banknifty Rollover Analysis

6. The BankNifty April expiry rollover is lower at **59%** on **D-1** compared with **74%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.78mn** shares as against the OI of **5.76mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **17** bps.
9. The current rollover in BankNifty is lower as compare with its three months average of **65%** respectively observed at the same point prior to expiry.



#### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GAIL	82%	68%	14%	0.77
SBILIFE	80%	68%	12%	0.56
HINDALCO	78%	66%	12%	0.24
BHARTIARTL	88%	76%	12%	0.62
POWERGRID	75%	66%	9%	0.71

#### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HDFC	59%	78%	-19%	0.28
ONGC	55%	68%	-13%	0.75
HEROMOTOCO	73%	81%	-8%	0.67
LT	73%	80%	-7%	0.62
ASIANPAINT	73%	80%	-7%	0.62

#### Strong Rollover in Non Index Stocks

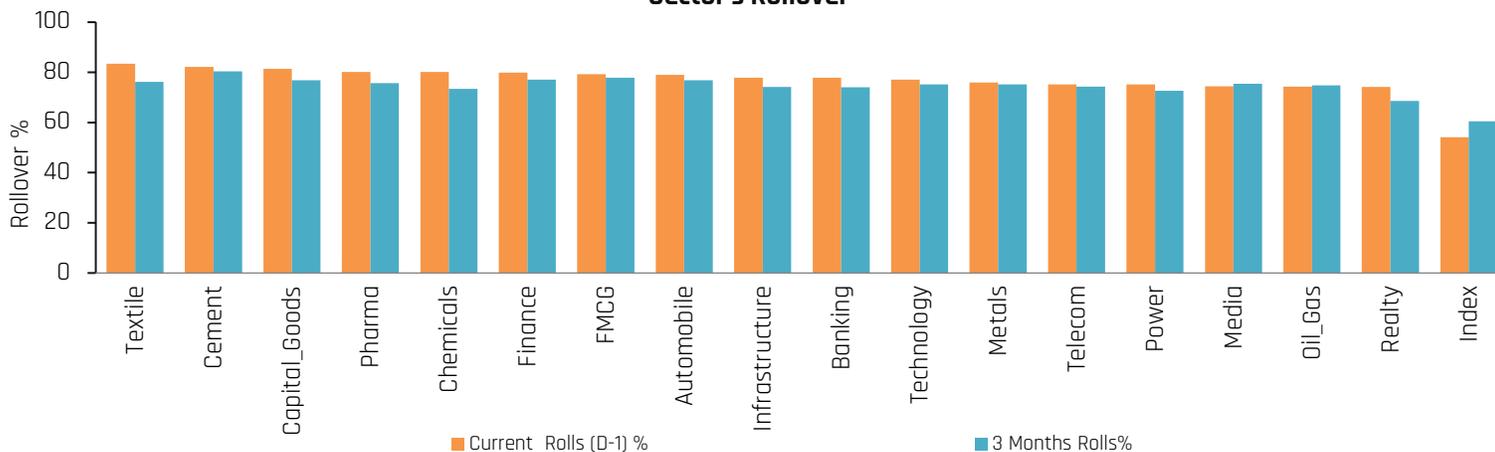
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
L&TFH	84%	62%	22%	0.72
CANBK	82%	65%	17%	0.68
MARICO	90%	74%	16%	0.66
DELTACORP	73%	57%	16%	0.65
ATUL	88%	72%	16%	-0.25

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IDFC	63%	78%	-15%	0.65
NMDC	68%	80%	-13%	0.64
BOSCHLTD	69%	80%	-11%	0.62
LTTS	70%	80%	-10%	-3.28
PETRONET	76%	85%	-9%	0.68

### Sector Rollover Activity:

Sector's Rollover



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