

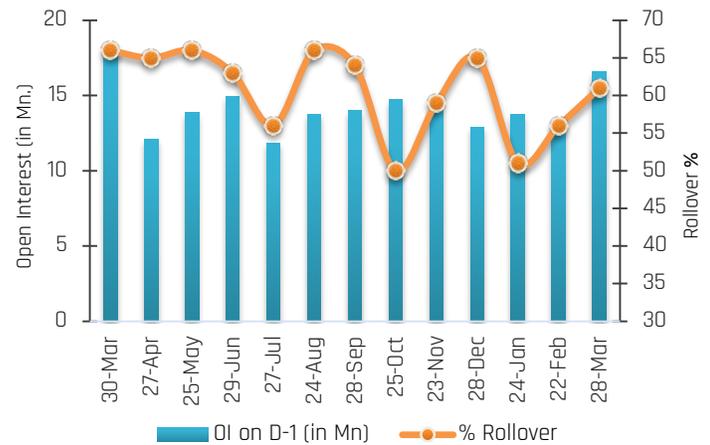
ROLLOVER SNAPSHOT (D-1)

29-03-2023

Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **61%** positions got rolled over to the April series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **57%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **60** bps.
4. The total open interest in Nifty Futures across all contracts stands at **16.56Mn** shares.
5. The Market wide March expiry rollover is at **76%** on **D-1** as compared to **77%** on same day of previous expiry.

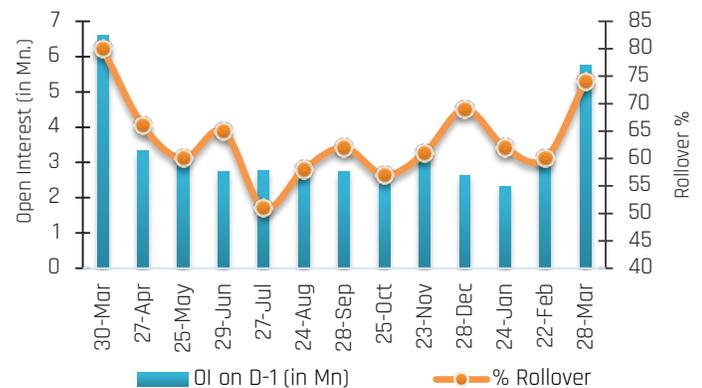
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty March expiry rollover is higher at **74%** on **D-1** compared with **60%** on same day of previous expiry.
7. BankNifty Futures OI stands at **5.76mn** shares as against the OI of **3.21mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **67** bps.
9. The current rollover in BankNifty is higher as compare with its three months average of **64%** respectively observed at the same point prior to expiry.

Banknifty Rollover Comparison (MoM)



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ONGC	85%	65%	20%	0.71
POWERGRID	81%	63%	18%	0.65
SBILIFE	78%	67%	11%	0.62
BPCL	81%	72%	9%	0.68
LT	84%	77%	7%	0.61

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
NTPC	64%	81%	-17%	0.84
WIPRO	67%	80%	-12%	0.60
M&M	64%	71%	-8%	0.69
MARUTI	72%	79%	-7%	0.61
HEROMOTOCO	77%	85%	-7%	0.65

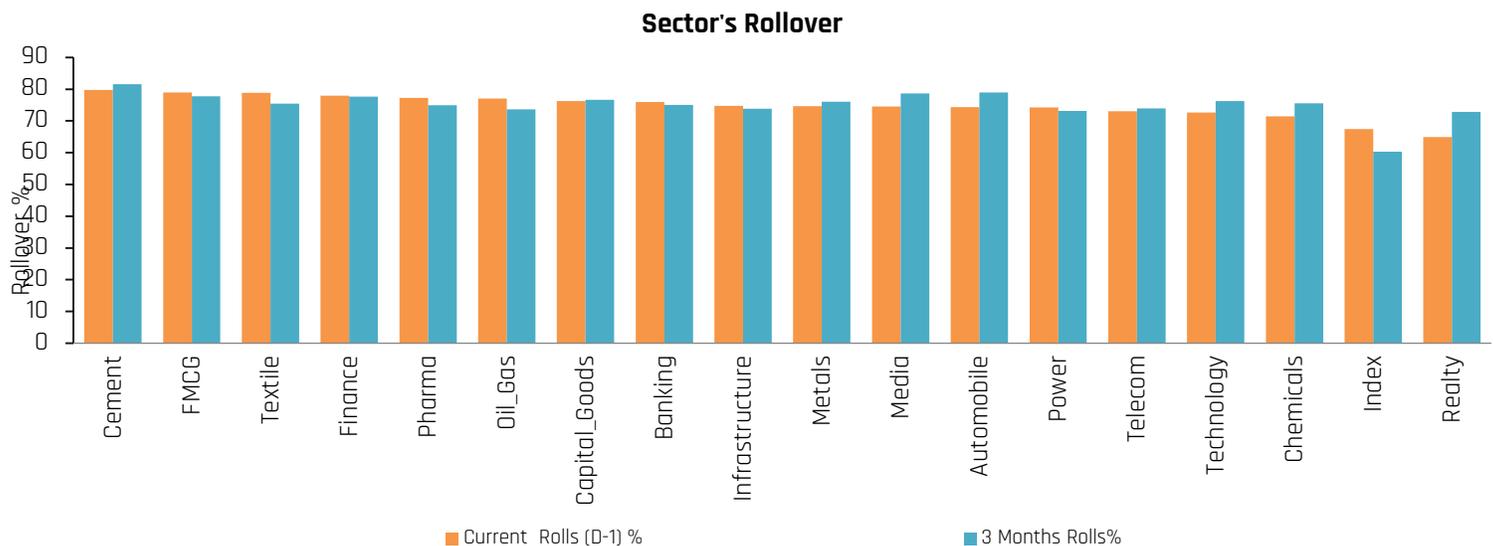
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
L&TFH	78%	61%	17%	0.69
DELTACORP	74%	57%	17%	0.71
SYNGENE	84%	69%	15%	0.70
NAVINFLUOR	84%	69%	15%	-0.45
SHRIRAMFIN	90%	77%	13%	0.39

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ATUL	52%	81%	-29%	-0.44
OBEROIRLTY	47%	73%	-26%	0.30
DLF	65%	86%	-21%	0.65
IDFC	67%	85%	-17%	0.71
SUNTV	66%	82%	-16%	0.65

Sector Rollover Activity:



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