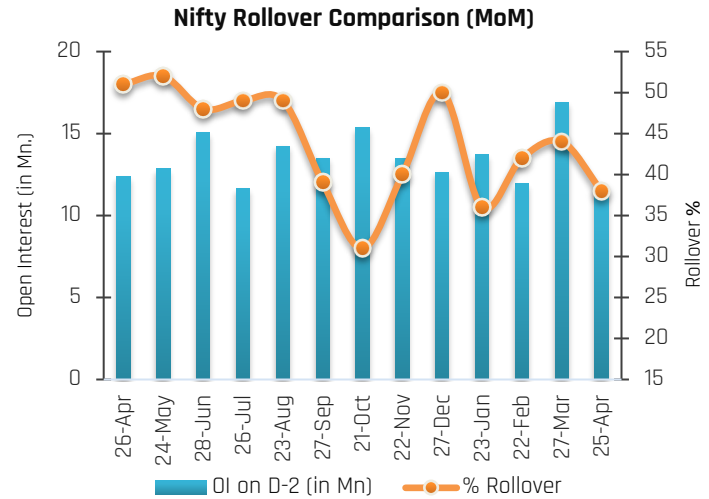


ROLLOVER SNAPSHOT (D-2)

26-Apr-23

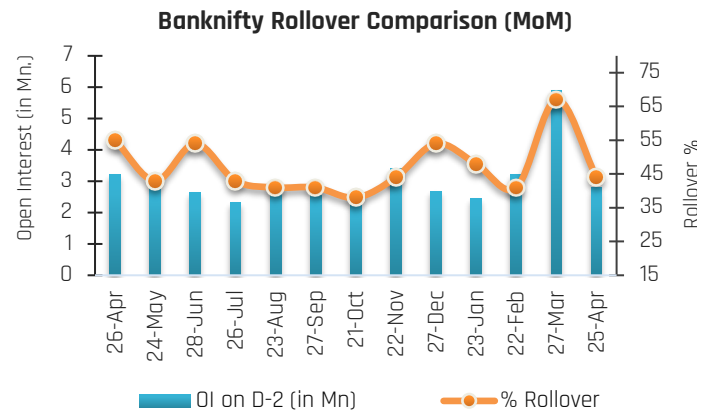
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **38%** positions got rolled over to the May series as on **D-2** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **41%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **39 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.62Mn** shares.
5. The Market wide April expiry rollover is at **58%** on **D-2** as compared to **55%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty April expiry rollover is lower at **44%** on **D-2** compared with **67%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.80mn** shares as against the OI of **5.90mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **19 bps**.
9. The current rollover in BankNifty is lower as compare with its three months average of **52%** respectively observed at the same point prior to expiry.



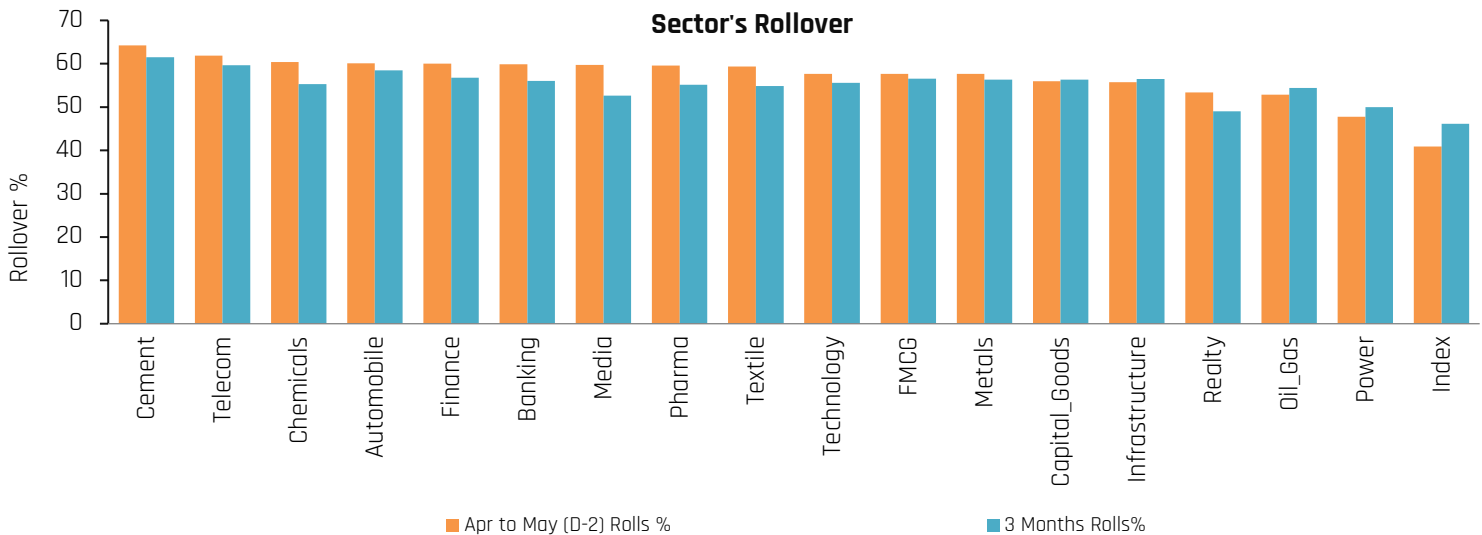
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DIVISLAB	75%	57%	17%	0.22
BHARTIARTL	76%	61%	15%	0.67
GAIL	61%	47%	14%	0.69
BRITANNIA	68%	56%	13%	0.64
CIPLA	60%	47%	13%	0.73

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HEROMOTOCO	54%	65%	-12%	0.63
HDFC	44%	55%	-11%	0.40
NTPC	42%	52%	-10%	0.61
ITC	41%	50%	-10%	0.22
ASIANPAINT	51%	59%	-8%	0.62

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	75%	53%	23%	0.71
ABBOTINDIA	64%	46%	18%	0.61
BHARATFORG	73%	56%	17%	-0.37
HAVELLS	72%	55%	17%	0.65
DELTACORP	57%	40%	17%	0.65

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IDFC	35%	54%	-17%	0.66
IPCALAB	51%	66%	-15%	0.11
HINDPETRO	48%	63%	-15%	0.65
PETRONET	50%	64%	-14%	0.59
BOSCHLTD	52%	64%	-12%	0.08

Sectors Rollover Activity:



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