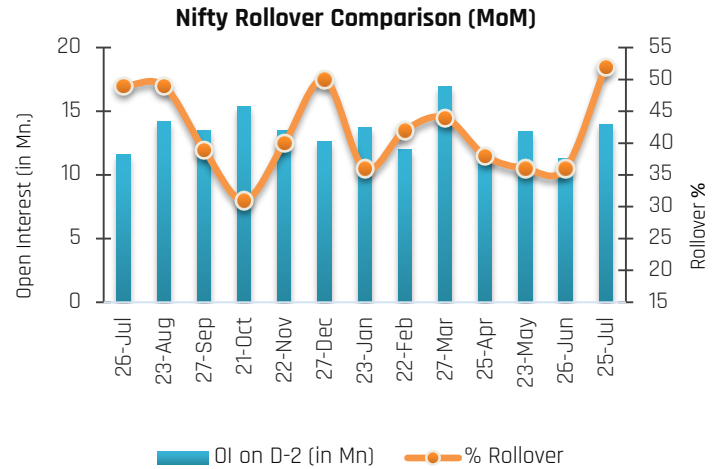


# ROLLOVER SNAPSHOT (D-2)

26-Jul-23

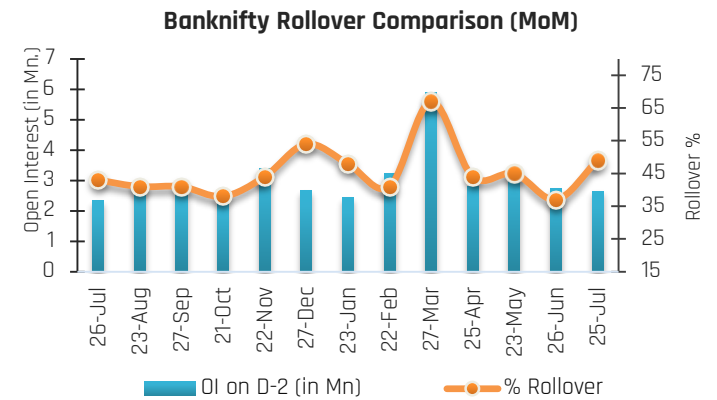
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **52%** positions got rolled over to the August series as on **D-2** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **37%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **63 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **14.01Mn** shares.
5. The Market wide July expiry rollover is at **59%** on **D-2** as compared to **54%** on same day of previous expiry.



## Banknifty Rollover Analysis

6. The BankNifty July expiry rollover is higher at **49%** on **D-2** compared with **37%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.65mn** shares as against the OI of **2.72mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **38 bps**.
9. The current rollover in BankNifty is higher as compare with its three months average of **42%** respectively observed at the same point prior to expiry.



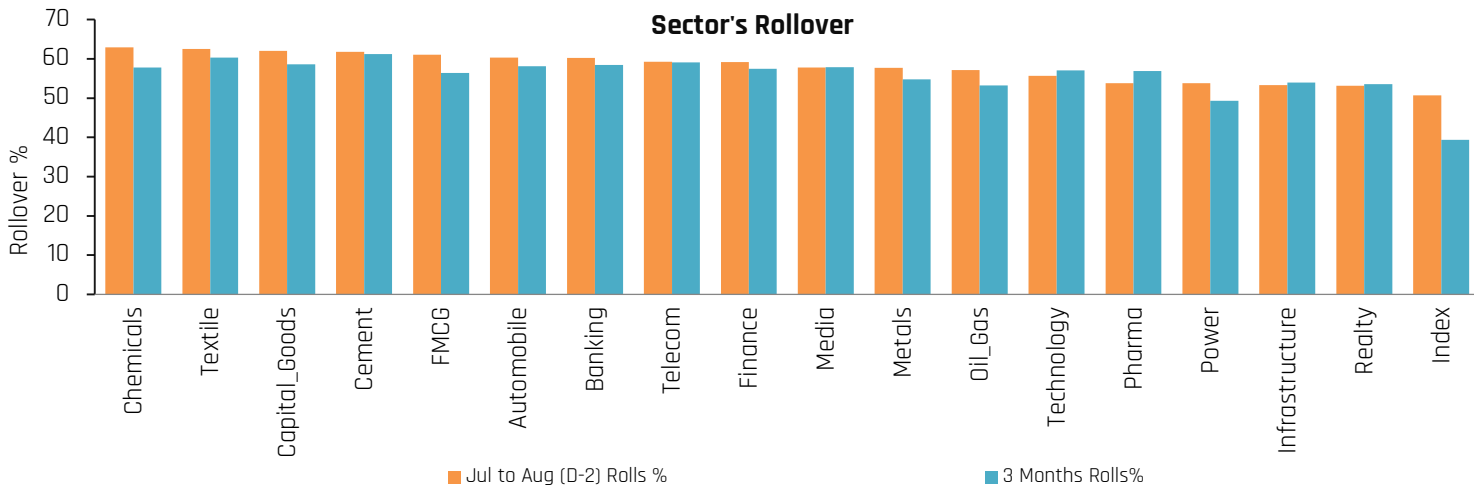
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
RELIANCE	74%	49%	25%	0.36
ICICIBANK	76%	52%	25%	0.03
NTPC	63%	42%	21%	-0.70
ASIANPAINT	73%	53%	20%	0.66
UPL	75%	63%	12%	-0.86

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SHREECEM	44%	67%	-23%	0.70
LT	36%	51%	-15%	-0.26
ONGC	43%	53%	-10%	0.52
HDFCLIFE	51%	61%	-10%	0.72
SUNPHARMA	44%	53%	-9%	0.48

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
L&TFH	75%	39%	36%	0.79
MANAPPURAM	77%	51%	26%	0.31
DLF	73%	51%	21%	-0.15
ACC	74%	53%	21%	0.70
HINDCOPPER	57%	36%	20%	0.72

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	7%	73%	-66%	1.08
DELTACORP	15%	70%	-55%	0.39
SYNGENE	30%	55%	-26%	0.00
PNB	25%	49%	-24%	0.69
ALKEM	52%	72%	-20%	0.36

### Sectors Rollover Activity:



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