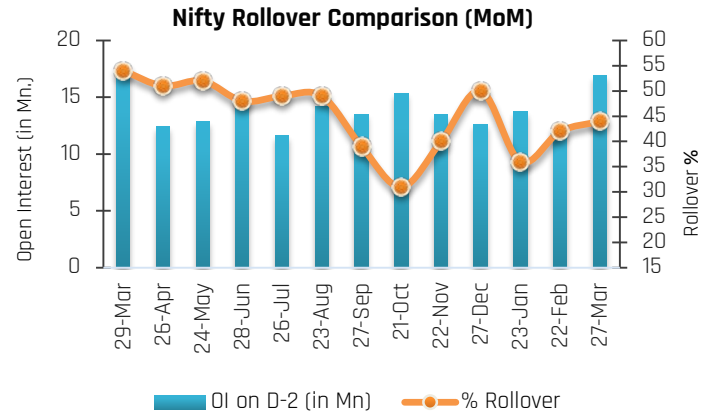


ROLLOVER SNAPSHOT (D-2)

28-Mar-23

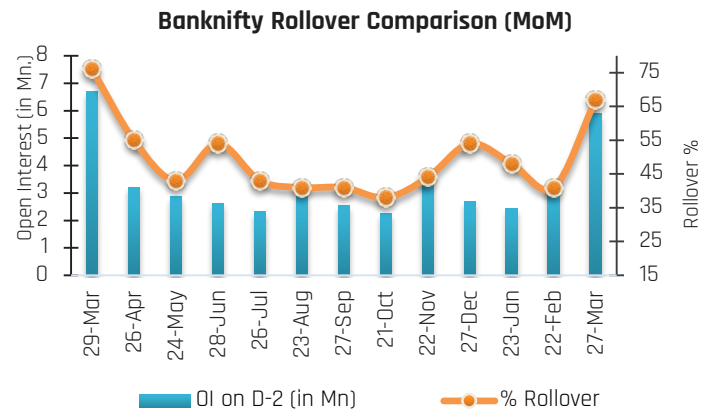
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **44%** positions got rolled over to the April series as on **D-2** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **43%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **45 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **16.91Mn** shares.
5. The Market wide March expiry rollover is at **55%** on **D-2** as compared to **60%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty March expiry rollover is higher at **67%** on **D-2** compared with **41%** on same day of previous expiry.
7. BankNifty Futures OI stands at **5.90mn** shares as against the OI of **3.23mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **61 bps**.
9. The current rollover in BankNifty is higher as compare with its three months average of **47%** respectively observed at the same point prior to expiry.



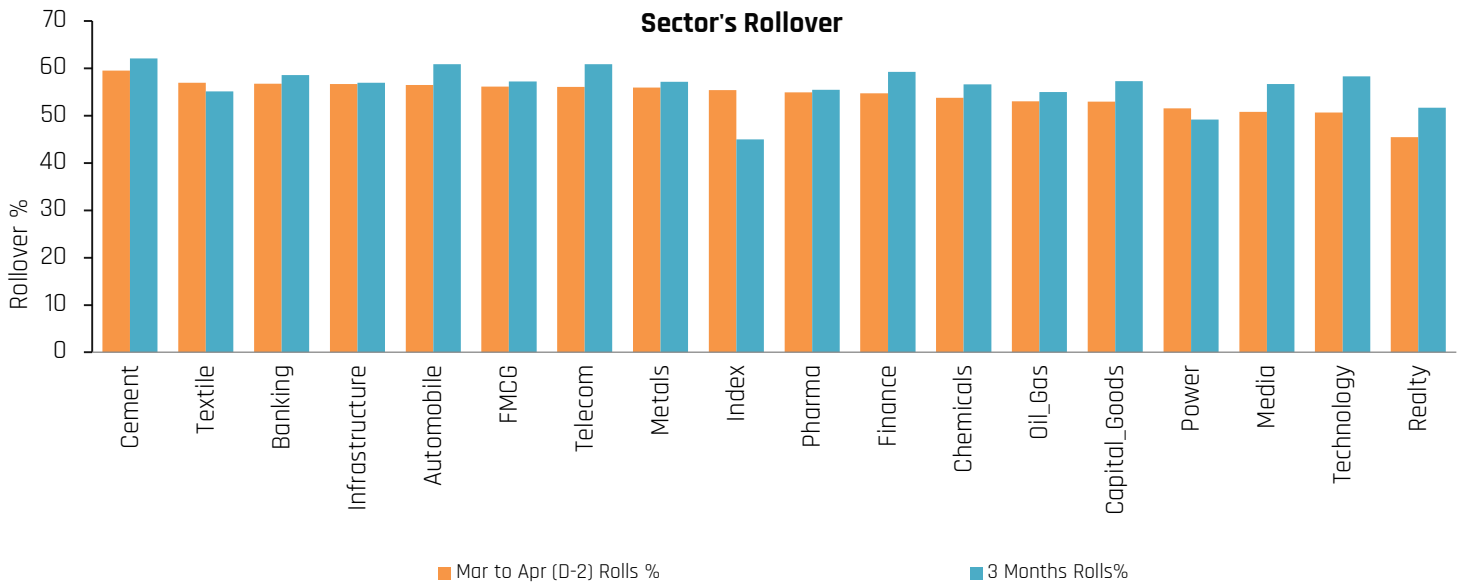
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	54%	37%	16%	0.62
AXISBANK	64%	54%	10%	0.62
BAJAJ-AUTO	69%	59%	10%	0.35
HDFC	60%	52%	8%	0.62
POWERGRID	53%	45%	8%	0.63

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DIVISLAB	48%	66%	-18%	0.48
HDFCLIFE	48%	64%	-16%	0.59
WIPRO	47%	61%	-15%	0.37
NESTLEIND	46%	58%	-12%	0.14
EICHERMOT	49%	59%	-10%	0.59

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
JUBLFOOD	74%	56%	18%	-0.26
NAVINFLUOR	66%	50%	16%	-0.25
SYNGENE	64%	49%	14%	0.66
RAIN	59%	47%	12%	0.68
ALKEM	67%	57%	11%	0.55

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	13%	75%	-62%	0.64
ATUL	32%	60%	-28%	0.11
DLF	38%	64%	-25%	0.60
PNB	41%	61%	-20%	0.55
IDFC	43%	63%	-19%	0.71

Sectors Rollover Activity:



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