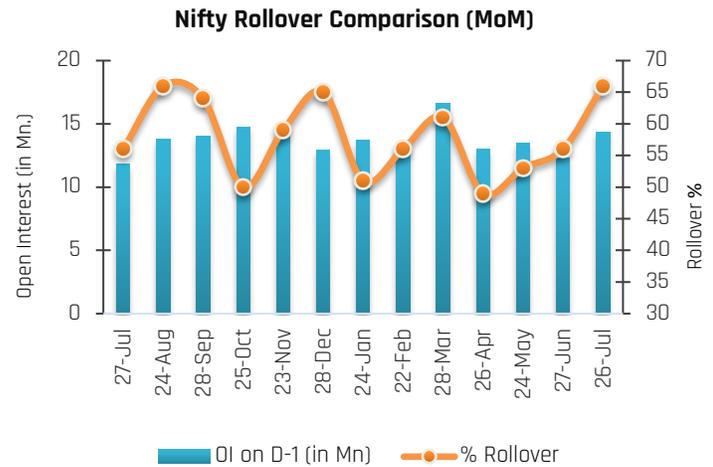


# ROLLOVER SNAPSHOT (D-1)

27-07-2023

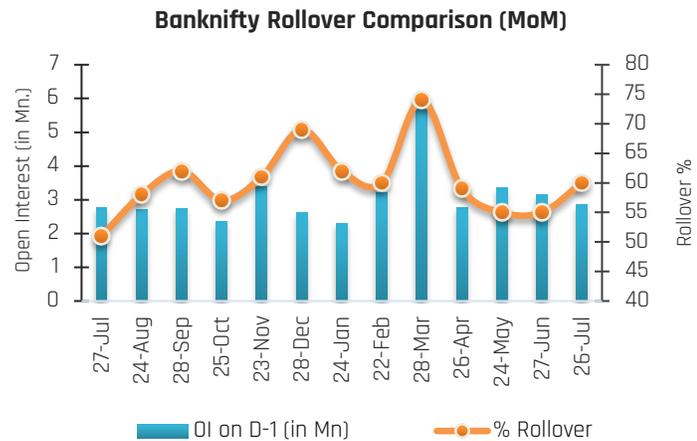
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **66%** positions got rolled over to the August 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 **59** bps.
4. The total open interest in Nifty Futures across all contracts stands at **14.38Mn** shares.
5. The Market wide July expiry rollover is at **77%** on **D-1** as compared to **76%** on same day of previous expiry.



## Banknifty Rollover Analysis

6. The BankNifty July expiry rollover is higher at **60%** on **D-1** compared with **55%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.86mn** shares as against the OI of **3.14mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **41** bps.
9. The current rollover in BankNifty is higher as compare with its three months average of **57%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ICICIBANK	88%	73%	15%	-0.03
ADANIPTS	86%	73%	13%	0.12
ASIANPAINT	86%	74%	12%	0.67
MARUTI	83%	72%	11%	-0.20
NTPC	72%	63%	10%	-0.55

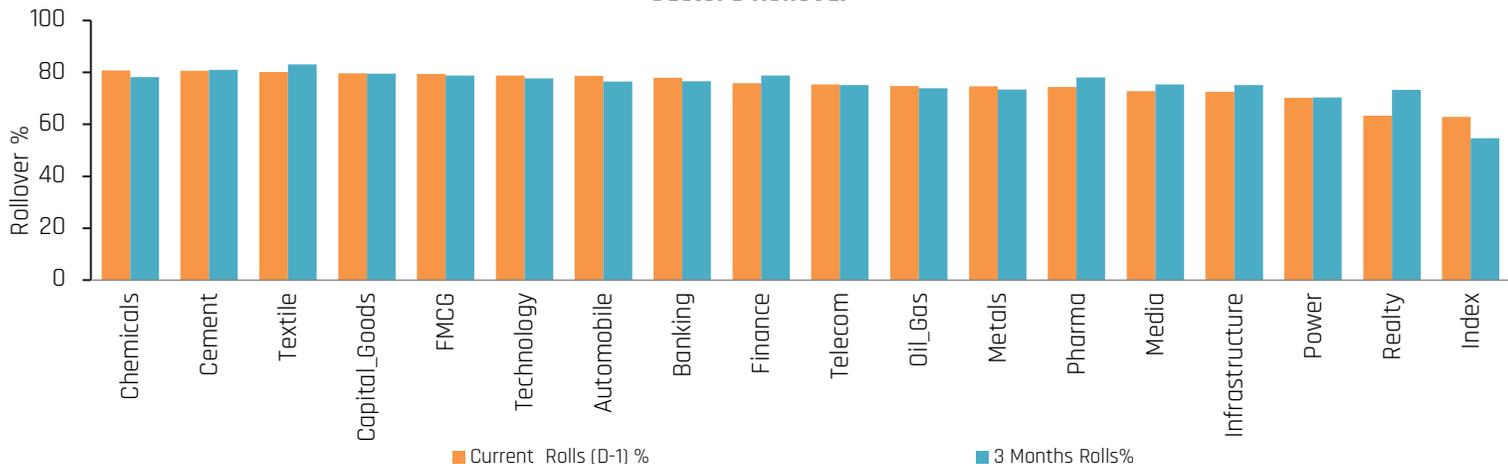
Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	69%	85%	-16%	0.50
ONGC	50%	64%	-14%	0.61
CIPLA	62%	71%	-10%	0.91
TATAMOTORS	66%	75%	-9%	0.39
HDFCLIFE	73%	81%	-8%	0.73

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HINDCOPPER	76%	50%	27%	0.75
ICICIGI	88%	73%	15%	0.79
BHEL	88%	73%	15%	0.45
IOC	83%	69%	14%	0.80
PNB	85%	72%	13%	0.79

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	7%	81%	-74%	0.67
DELTACORP	17%	81%	-64%	0.97
RECLTD	58%	77%	-19%	0.00
SHREECEM	65%	85%	-19%	0.68
CANBK	58%	77%	-19%	0.86

### Sector Rollover Activity:

Sector's Rollover



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