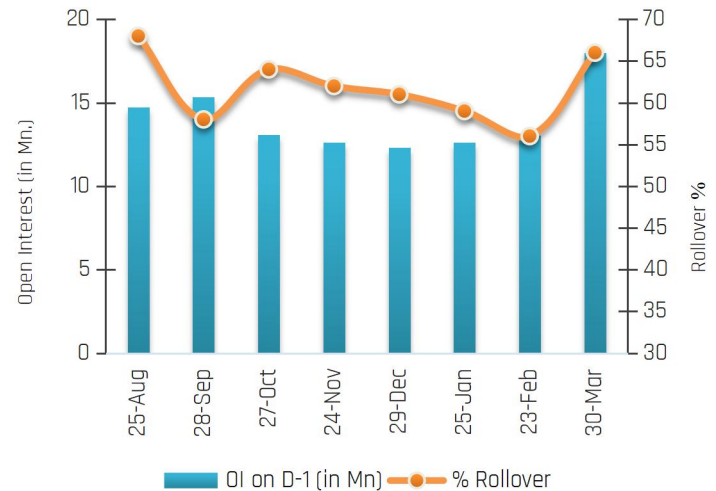


### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **66%** 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 **59%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **28** bps.
4. The total open interest in Nifty Futures across all contracts stands at **17.99Mn** shares.
5. The Market wide March expiry rollover is at **77%** on **D-1** as compared to **77%** on same day of previous expiry.

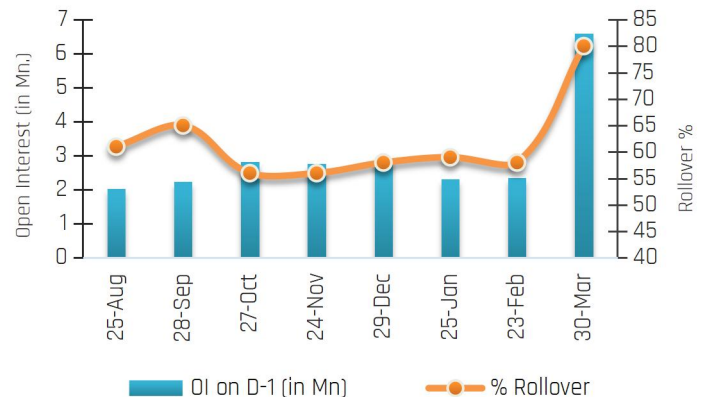
Nifty Rollover Comparison (MoM)



### Banknifty Rollover Analysis

6. The BankNifty March expiry rollover is higher at **80%** on **D-1** compared with **58%** on same day of previous expiry.
7. BankNifty Futures OI stands at **6.58mn** shares as against the OI of **2.35mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **29** bps.
9. The current rollovers in BankNifty are in higher as compare with its three months average of **58%** 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%
IOC	80%	64%	15%	0.21
ONGC	73%	59%	14%	0.46
TCS	84%	77%	7%	0.32
GAIL	79%	73%	7%	0.39
CIPLA	71%	65%	7%	0.38

#### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
NESTLEIND	62%	87%	-25%	-0.14
INDUSINDBK	67%	83%	-16%	0.30
SBILIFE	57%	71%	-14%	0.33
HDFC	65%	79%	-14%	0.32
BAJAJFINSV	63%	77%	-14%	0.40

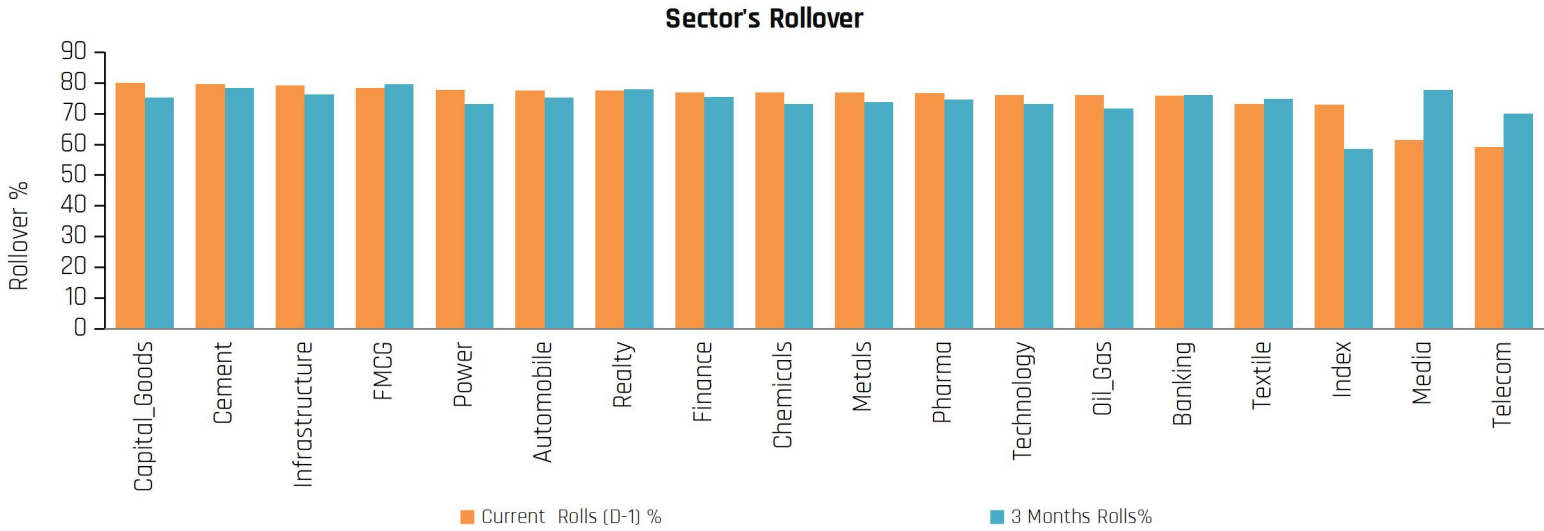
#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ESCORTS	89%	36%	53%	-6.85
IBULHSGFIN	80%	60%	20%	0.40
DALBHARAT	90%	71%	18%	0.12
IRCTC	89%	71%	18%	-0.82
ATUL	85%	68%	17%	-0.52

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNTV	42%	85%	-43%	0.13
ICICIPRULI	66%	82%	-16%	0.30
BIOCON	63%	79%	-16%	0.34
IDEA	49%	64%	-15%	0.51
INDIGO	64%	78%	-15%	0.34

**Sector Rollover Activity:**



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