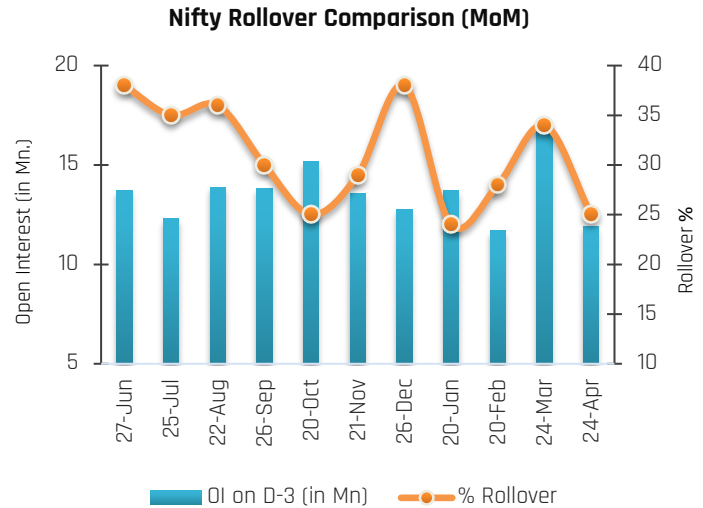


# ROLLOVER SNAPSHOT

25-04-2023

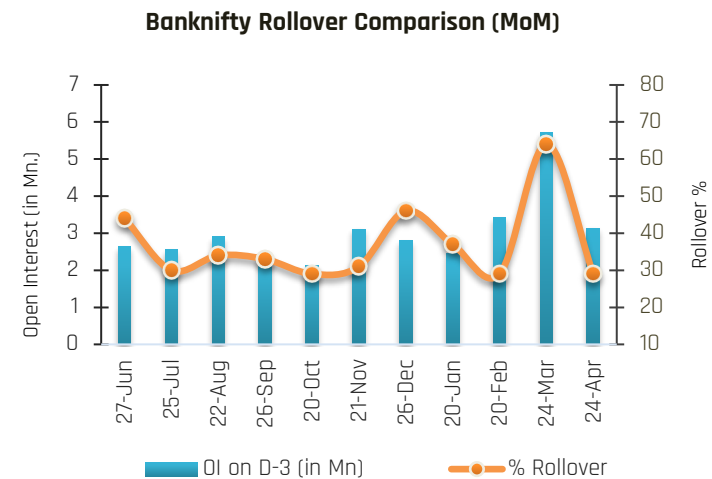
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **25%** positions got rolled over to the May series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **29%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **33 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.90 Mn** shares.
5. The Market wide April expiry rollover is at **36%** on **D-3** as compared to **30%** on same day of previous expiry.



## Banknifty Rollover Analysis

6. The BankNifty April expiry rollover is lower at **29%** on **D-3** compared with **64%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.14mn** shares as against the OI of **5.72mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **19 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **43%** respectively observed at the same point prior to expiry.



### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GRASIM	75%	58%	17%	0.65
ULTRACEMCO	50%	33%	17%	0.63
EICHERMOT	43%	27%	16%	0.47
INFY	49%	34%	15%	0.57
TECHM	39%	25%	14%	0.59

### Strong Rollover in Non-Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BALKRISIND	61%	32%	29%	0.37
SYNGENE	52%	29%	23%	0.60
ZEEL	57%	34%	23%	0.67
NAUKRI	56%	33%	23%	0.47
RAIN	47%	27%	20%	0.54

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ITC	24%	34%	-10%	0.27
HDFC	22%	30%	-8%	0.26
ADANIPO RTS	42%	49%	-7%	0.62
JSWSTEEL	34%	41%	-7%	0.57
M&M	20%	27%	-7%	0.64

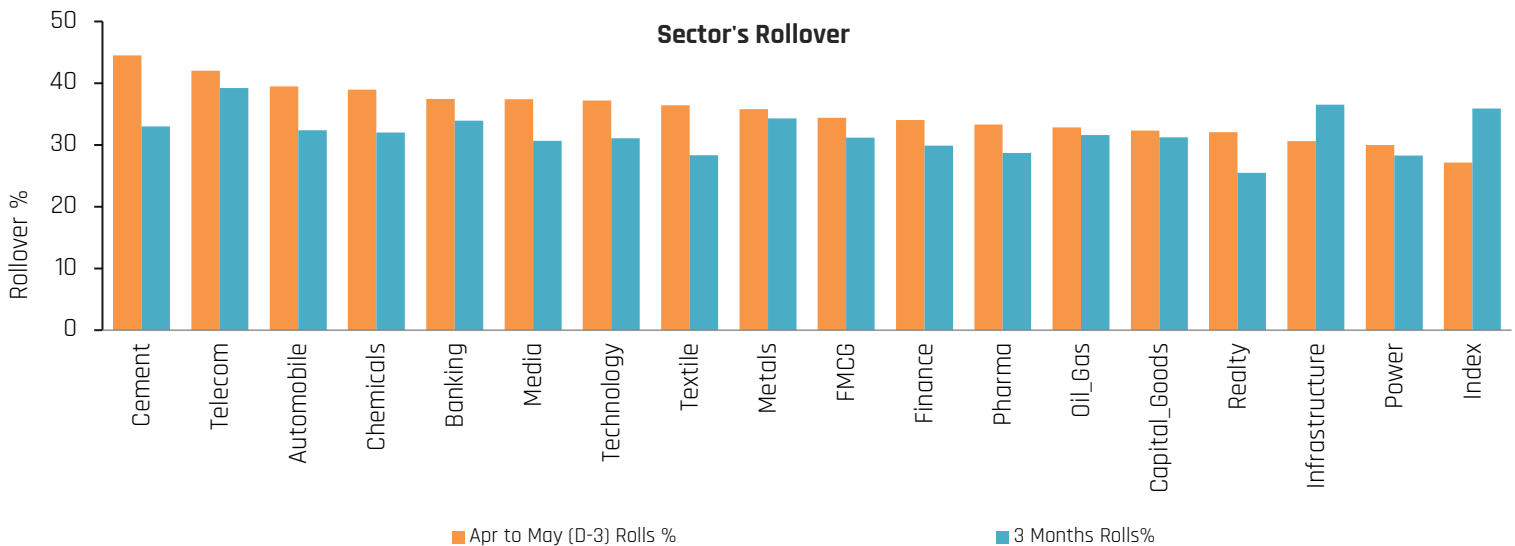
### Weak Rollover in Non-Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ADANIENT	29%	57%	-28%	0.55
JINDALSTEL	33%	49%	-16%	0.64
OBEROIRLT Y	19%	32%	-13%	0.56
INTELLECT	16%	29%	-13%	0.55
IDEA	44%	54%	-11%	0.78

# ROLLOVER SNAPSHOT

25-04-2023

## Sectors Rollover Activity:



## Asit C. Mehta

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