

# ROLLOVER SNAPSHOT (D-1)

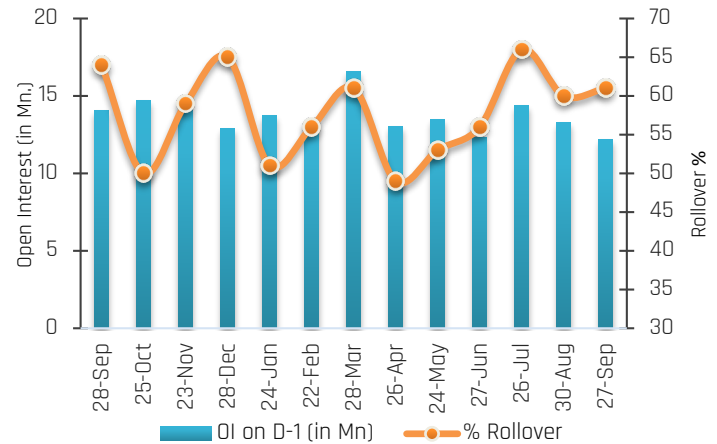
28-09-2023



## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **61%** positions got rolled over to the October series as on **D-1** days prior to expiry.
2. The current rollover is in line as compare with its three months average of **61%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **56** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.18Mn** shares.
5. The Market wide September expiry rollover is at **76%** on **D-1** as compared to **76%** on same day of previous expiry.

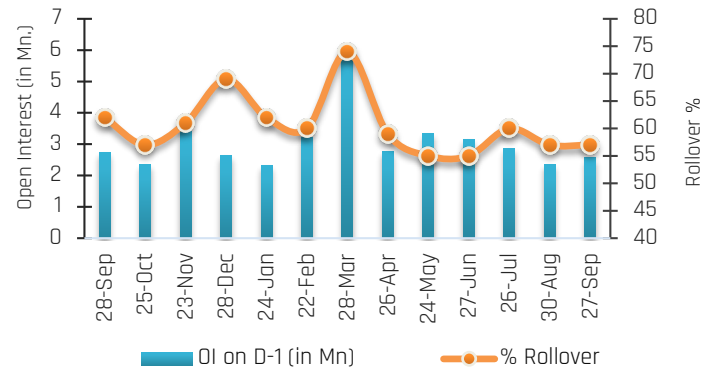
Nifty Rollover Comparison (MoM)



## Banknifty Rollover Analysis

6. The BankNifty September expiry rollover is in line at **57%** on **D-1** compared with **57%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.56mn** shares as against the OI of **2.36mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **71** bps.
9. The current rollover in BankNifty is in line as compare with its three months average of **57%** 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%
BRITANNIA	86%	71%	15%	0.54
NTPC	76%	63%	13%	0.73
TATASTEEL	74%	63%	10%	0.66
BAJAJ-AUTO	86%	78%	8%	0.71
SBILIFE	81%	73%	7%	0.65

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HCLTECH	62%	80%	-18%	-0.10
SUNPHARMA	63%	79%	-17%	0.75
ONGC	45%	61%	-16%	0.75
CIPLA	53%	67%	-14%	0.68
EICHERMOT	75%	86%	-11%	0.65

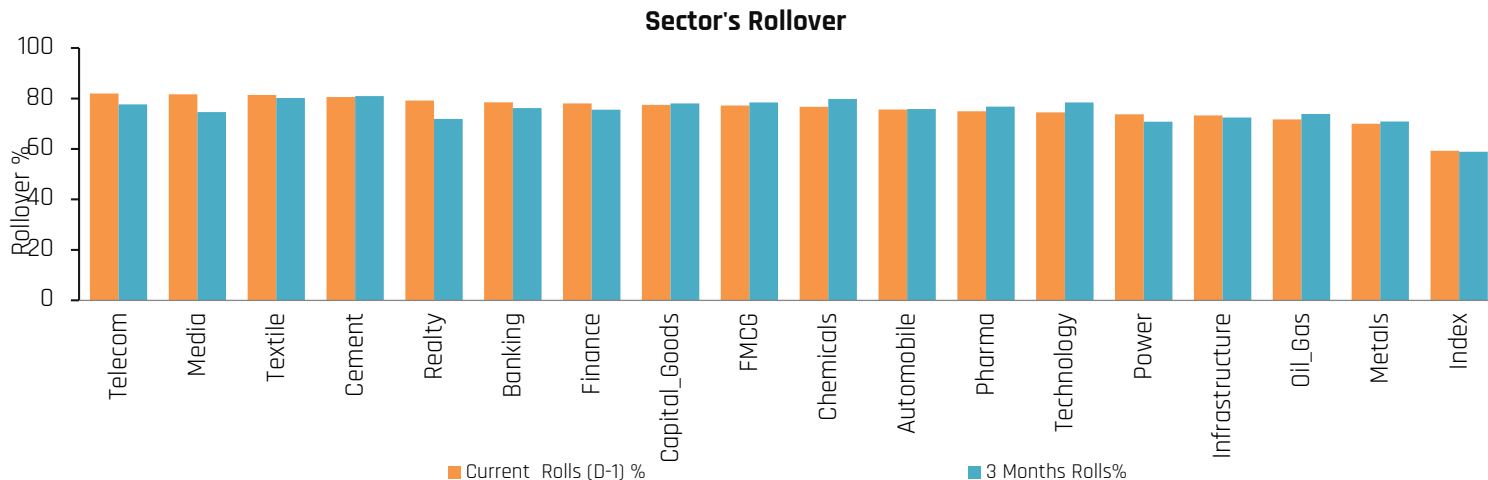
### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
RBLBANK	87%	56%	30%	0.73
OBEROIRLTY	84%	58%	25%	0.69
MANAPPURAM	88%	64%	24%	0.71
HDFCAMC	89%	65%	23%	-1.97
SUNTV	85%	63%	22%	0.72

### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	8%	58%	-50%	1.04
CANBK	46%	70%	-24%	0.80
BALRAMCHIN	59%	81%	-23%	0.78
SIEMENS	66%	81%	-16%	0.65
DEEPAKNT	69%	83%	-14%	0.68

### Sector Rollover Activity:



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