

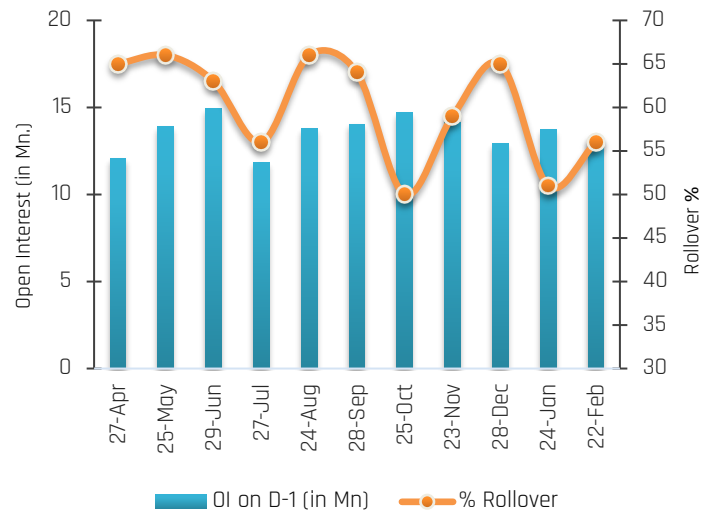
ROLLOVER SNAPSHOT (D-1)

23-02-2023

Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **56%** positions got rolled over to the March series as on **D-1** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **58%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **54bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.28Mn** shares.
5. The Market wide February expiry rollover is at **77%** on **D-1** as compared to **74%** on same day of previous expiry.

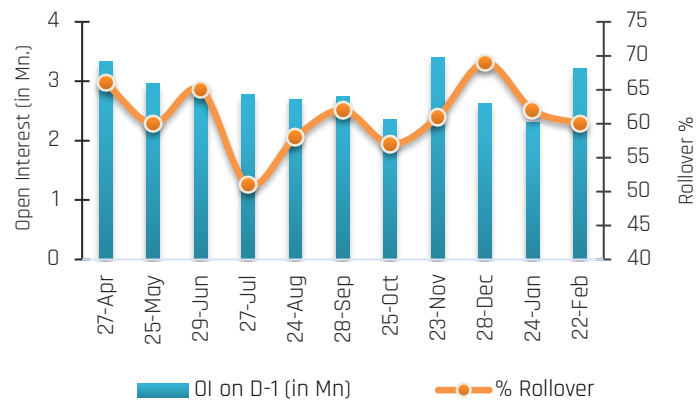
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty February expiry rollover is lower at **60%** on **D-1** compared with **62%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.21mn** shares as against the OI of **2.31mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **62bps**.
9. The current rollover in BankNifty is lower as compare with its three months average of **64%** 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%
M&M	88%	65%	23%	0.58
HCLTECH	84%	65%	19%	0.67
COALINDIA	84%	69%	15%	0.16
TITAN	82%	67%	14%	0.57
LT	85%	71%	14%	0.67

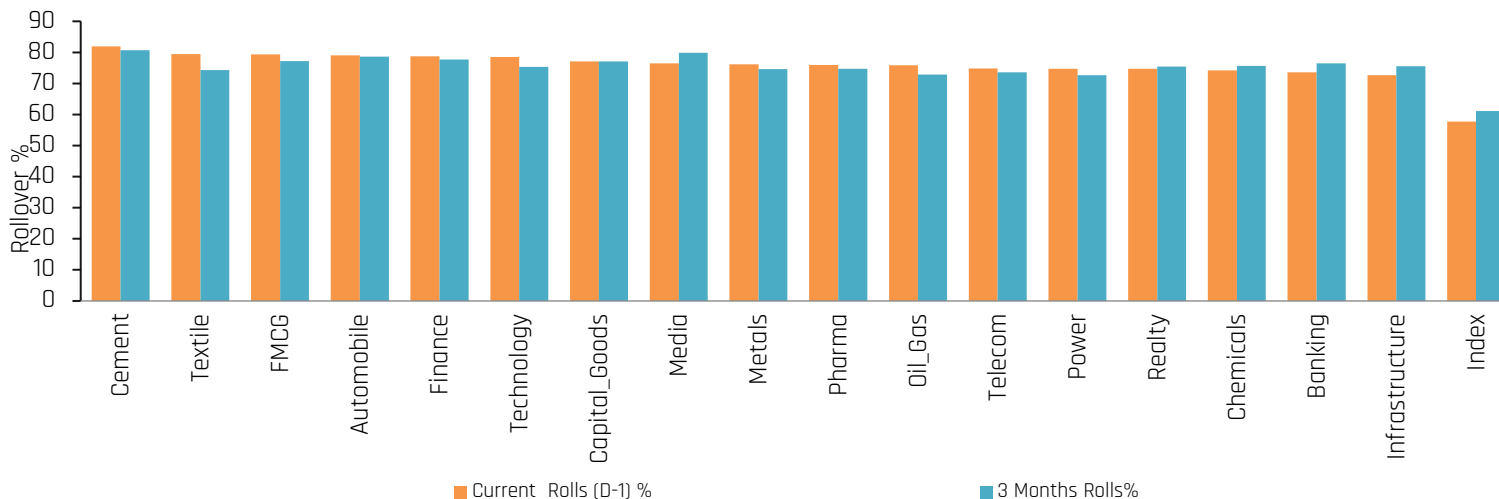
Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SBILIFE	54%	79%	-24%	0.57
DIVISLAB	71%	81%	-10%	0.44
NESTLEIND	78%	84%	-6%	0.64
SHREECEM	84%	89%	-5%	-1.41
HINDALCO	65%	70%	-5%	0.56

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
L&TFH	81%	58%	22%	0.67
DELTA CORP	75%	57%	18%	0.61
TORNTPHARM	90%	74%	16%	0.65
IDEA	76%	62%	14%	0.71
GUJGASLTD	79%	65%	14%	0.43

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
OBOROIRLTY	59%	84%	-25%	0.59
SYNGENE	54%	75%	-21%	0.70
PNB	60%	79%	-19%	0.73
NAVINFLUOR	57%	76%	-19%	-0.23
CANBK	61%	76%	-15%	0.57

Sector Rollover Activity:

Sector's Rollover



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