

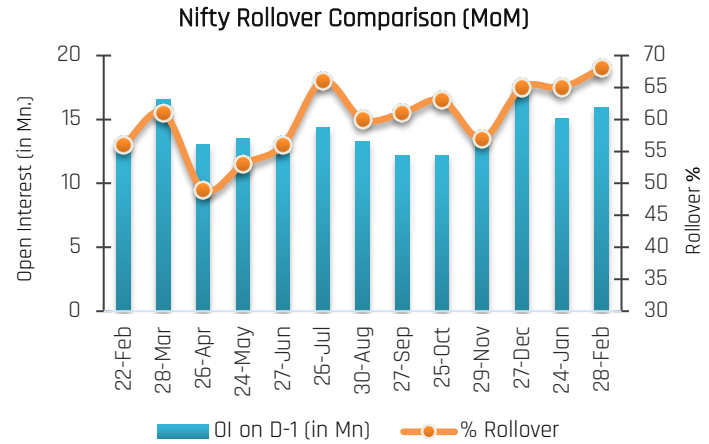
ROLLOVER SNAPSHOT (D-1)

29-02-2024



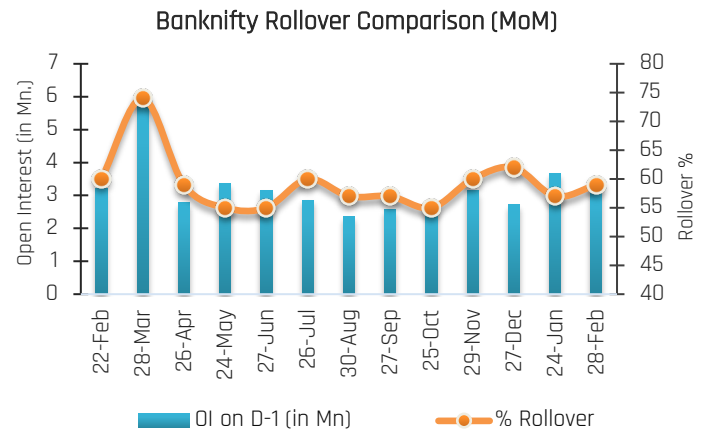
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **68%** positions got rolled over to the March series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **62%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **70 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **15.97Mn** shares.
5. The Market wide February expiry rollover is at **77%** on **D-1** as compared to **73%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty February expiry rollover is higher at **59%** on **D-1** compared with **57%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.27mn** shares as against the OI of **3.66mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **81 bps**.
9. The current rollover in BankNifty is lower as compare with its three months average of **60%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
POWERGRID	84%	63%	21%	0.55
HEROMOTOCO	86%	67%	19%	0.48
INFY	86%	70%	17%	0.64
CIPLA	74%	61%	13%	0.35
AXISBANK	87%	74%	13%	0.59

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BPCL	61%	72%	-11%	0.39
SUNPHARMA	54%	63%	-9%	0.57
HDFCLIFE	72%	80%	-8%	0.59
DRREDDY	74%	82%	-7%	0.41
TATACONSUM	68%	73%	-5%	0.56

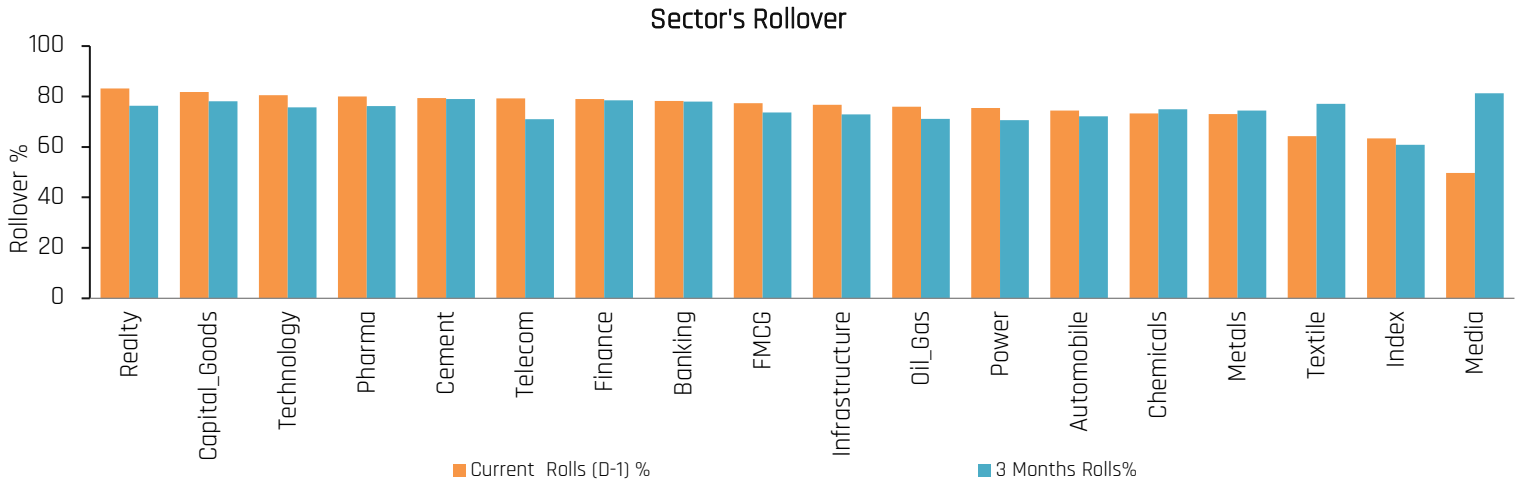
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BALRAMCHIN	68%	34%	34%	0.66
ABBOTINDIA	95%	73%	22%	0.68
IDEA	80%	60%	20%	0.37
GUJGASLTD	86%	69%	17%	0.23
MARICO	81%	64%	16%	-0.55

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ZEEL	9%	86%	-77%	1.18
ABFRL	36%	81%	-45%	0.69
SAIL	44%	81%	-38%	0.66
CANBK	51%	82%	-31%	0.61
CHAMBLFERT	54%	75%	-21%	0.68

Sector Rollover Activity:



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