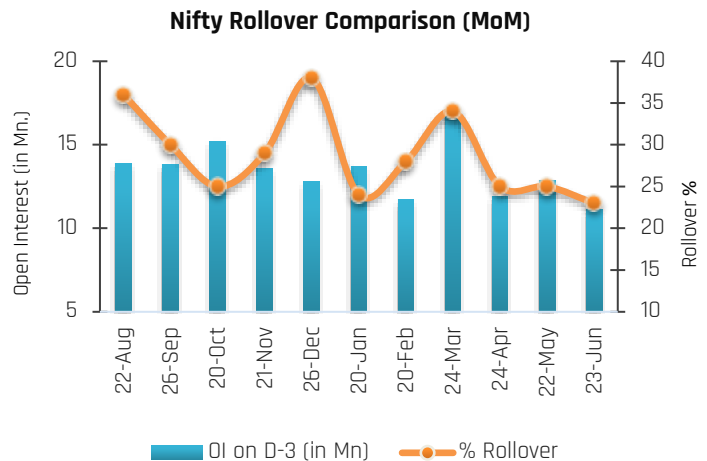


# ROLLOVER SNAPSHOT

26-06-2023

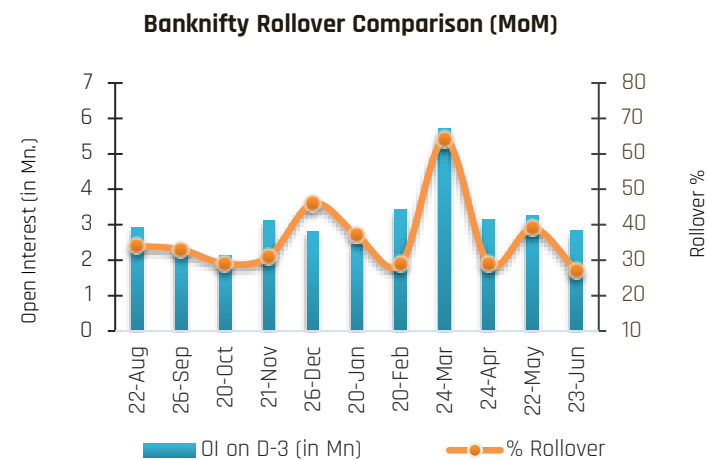
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **23%** positions got rolled over to the July series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **28%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **49bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.12 Mn** shares.
5. The Market wide June expiry rollover is at **31%** on **D-3** as compared to **36%** on same day of previous expiry.



## Banknifty Rollover Analysis

6. The BankNifty June expiry rollover is lower at **27%** on **D-3** compared with **39%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.84mn** shares as against the OI of **3.25mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **41 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **44%** respectively observed at the same point prior to expiry.



### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
WIPRO	48%	36%	12%	0.33
JSWSTEEL	49%	39%	10%	0.27
INDUSINDBK	42%	33%	10%	0.68
CIPLA	26%	21%	5%	-0.25
ONGC	32%	27%	5%	0.64

### Strong Rollover in Non-Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DELTACORP	66%	27%	39%	0.25
IBULHSGFIN	69%	41%	28%	0.90
IDFC	52%	26%	25%	0.71
BALRAMCHIN	53%	31%	22%	0.69
PEL	46%	34%	13%	0.81

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
INDUSTOWER	20%	43%	-23%	0.80
HDFC	21%	39%	-18%	0.56
NESTLEIND	18%	36%	-18%	0.56
SHREECEM	29%	46%	-17%	0.04
INFY	31%	47%	-16%	0.62

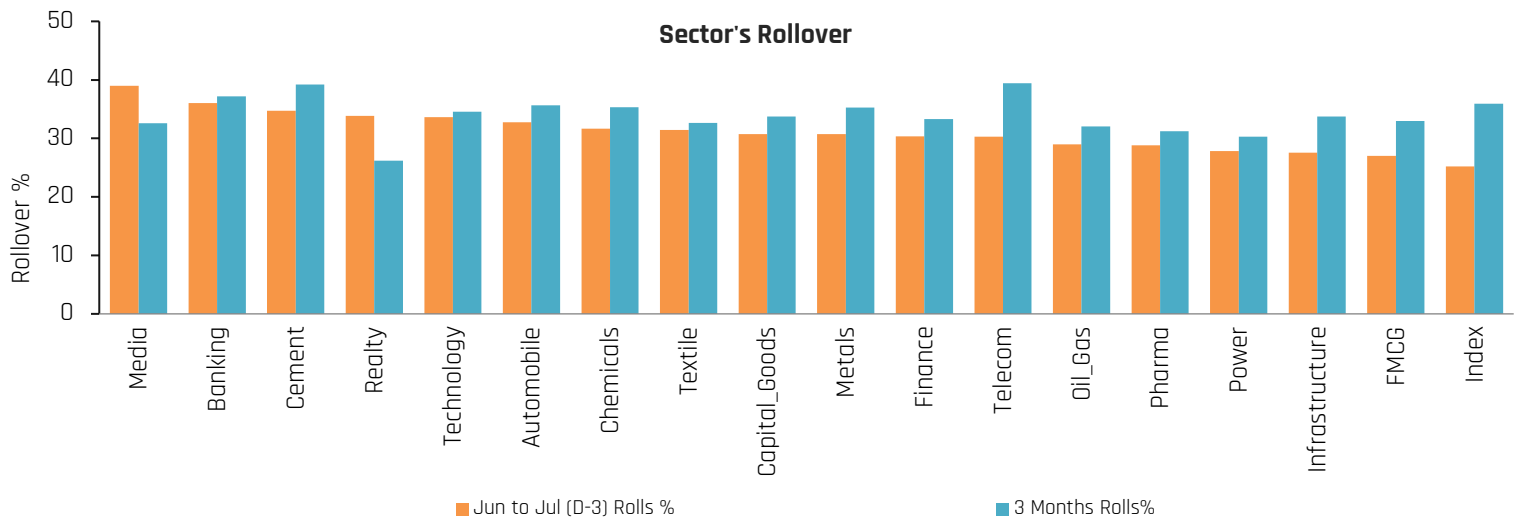
### Weak Rollover in Non-Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ALKEM	12%	34%	-22%	0.57
SYNGENE	20%	41%	-20%	0.49
L&TFH	14%	33%	-19%	-1.02
TRENT	19%	36%	-18%	0.64
PIDILITIND	19%	36%	-17%	0.25

# ROLLOVER SNAPSHOT

26-06-2023

## Sectors Rollover Activity:



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