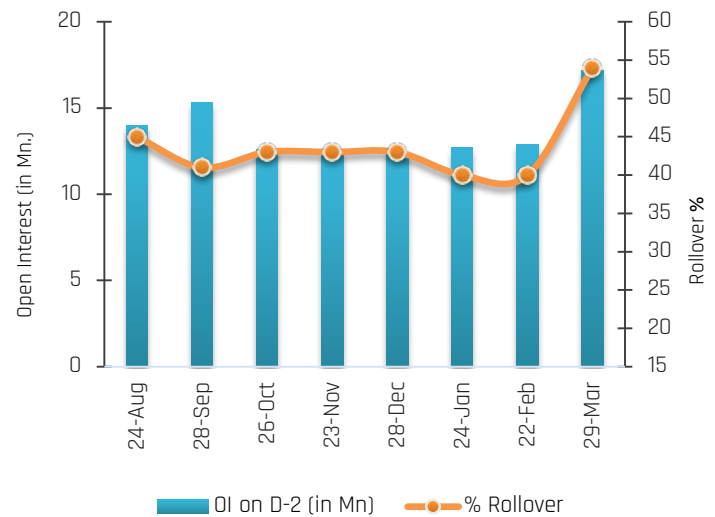


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **54%** positions got rolled over to the April series as on **D-2** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **41%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **27** bps.
4. The total open interest in Nifty Futures across all contracts stands at **17.18Mn** shares.
5. The Market wide March expiry rollover is at **59%** on **D-2** as compared to **58%** on same day of previous expiry.

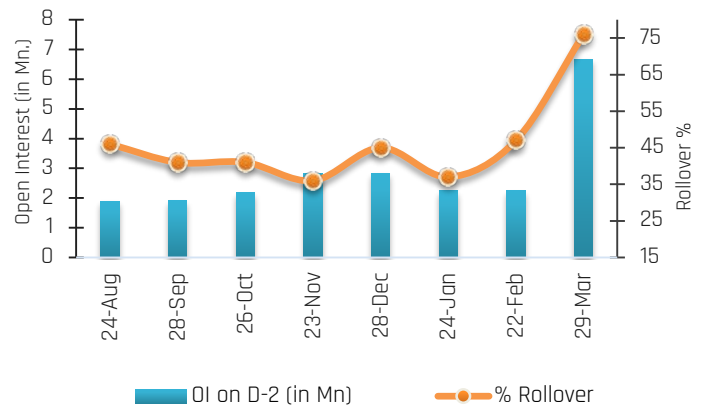
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty March expiry rollover is higher at **76%** on **D-2** compared with **47%** on same day of previous expiry.
7. BankNifty Futures OI stands at **6.68mn** shares as against the OI of **2.24mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **29** bps.
9. The current rollovers in BankNifty is higher as compare with its three months average of **43%** 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%
ONGC	62%	45%	17%	0.26
IOC	66%	53%	12%	0.17
EICHERMOT	60%	49%	11%	0.37
BPCL	64%	52%	11%	0.46
KOTAKBANK	70%	59%	11%	0.30

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
NESTLEIND	42%	59%	-17%	-0.03
INFY	47%	63%	-16%	0.33
BAJAJFINSV	41%	56%	-14%	0.36
RELIANCE	41%	53%	-12%	0.37
JSWSTEEL	55%	66%	-11%	0.32

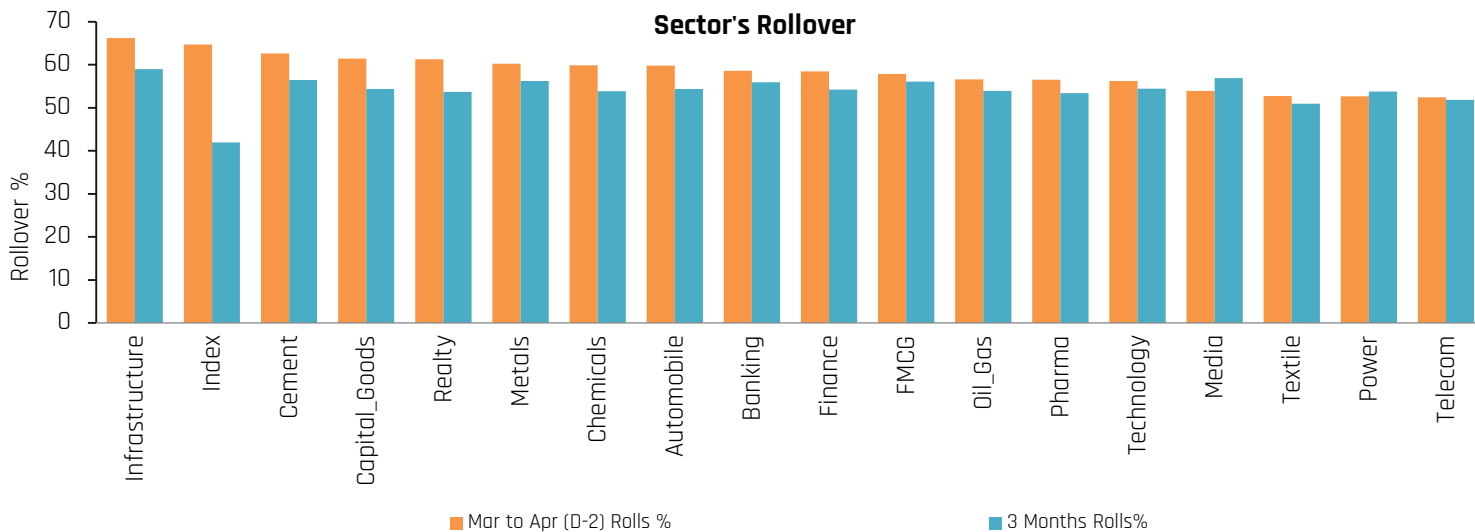
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ESCORTS	85%	14%	71%	-7.79
ATUL	78%	47%	31%	-1.09
DALBHARAT	77%	50%	27%	0.54
GRANULES	73%	52%	21%	0.45
IBULHSGFIN	62%	41%	21%	0.40

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNTV	41%	68%	-27%	0.59
BIOCON	40%	59%	-19%	0.35
TORNTPOWER	36%	55%	-19%	0.04
MOTHERSUMI	39%	56%	-17%	0.33
ICICIPRULI	48%	61%	-13%	0.32

Sectors Rollover Activity:



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