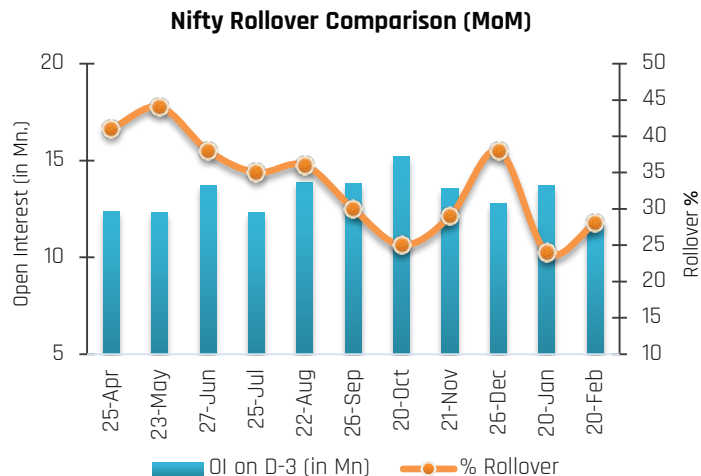


ROLLOVER SNAPSHOT

21-02-2023

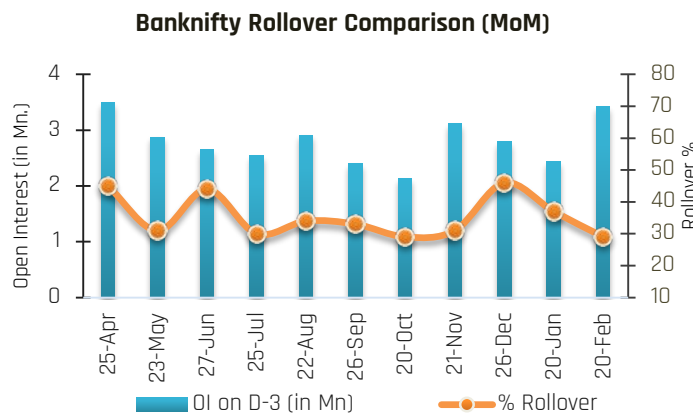
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **28%** positions got rolled over to the March series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **31%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **61 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.71Mn** shares.
5. The Market wide February expiry rollover is at **37%** on **D-3** as compared to **28%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty February expiry is lower at **29%** on **D-3** compared with **37%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.43mn** shares as against the OI of **2.44mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **61 bps**.
9. The current rollovers in BankNifty are lower as compare with its three months average of **38%** respectively observed at the same point prior to expiry.



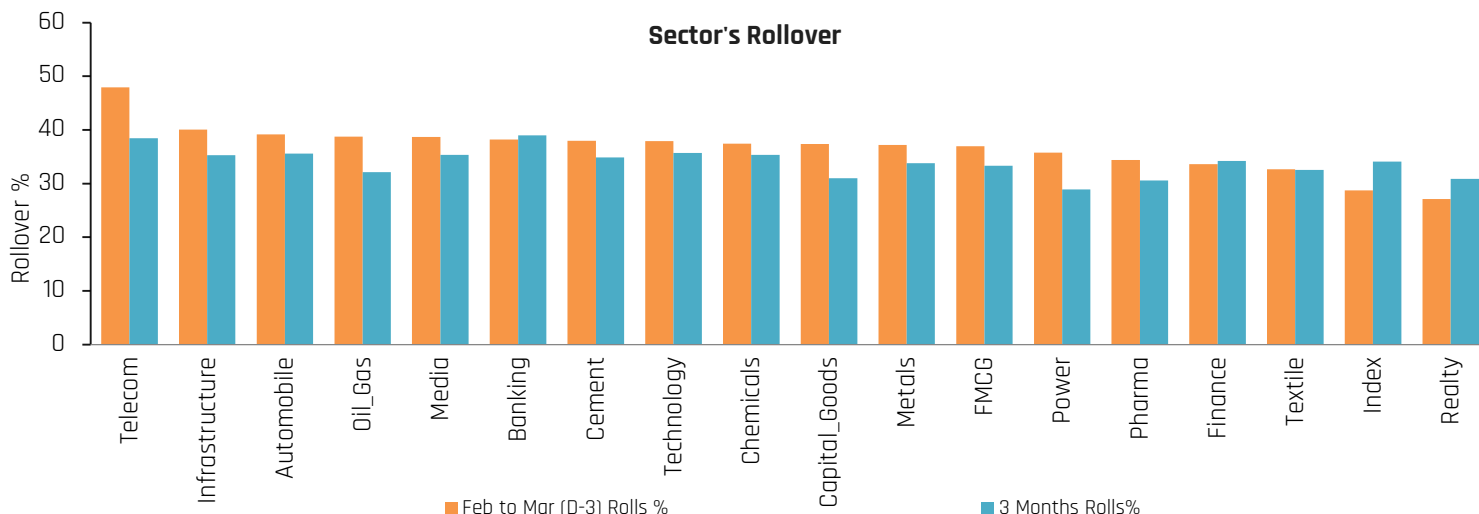
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ULTRACEMCO	51%	28%	23%	0.68
MARUTI	43%	28%	15%	0.66
LT	46%	33%	13%	0.56
POWERGRID	34%	22%	12%	0.67
NTPC	42%	30%	12%	0.62

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ADANIEN	62%	37%	24%	-0.95
MPHASIS	55%	33%	22%	0.43
MGL	44%	25%	19%	0.71
IDEA	64%	45%	18%	0.70
IPCALAB	42%	25%	17%	-1.13

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
INFY	30%	42%	-12%	0.65
ICICIBANK	30%	40%	-10%	0.66
HEROMOTOCO	37%	43%	-7%	0.21
BAJAJFINSV	28%	33%	-5%	0.69
BPCL	26%	31%	-5%	0.63

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
AMBUJACEM	8%	35%	-27%	0.38
PNB	35%	59%	-24%	0.71
OBBEROIRLTY	21%	44%	-22%	0.42
IBULHSGFIN	23%	38%	-15%	0.58
LICHSGFIN	32%	42%	-11%	0.58

Sectors Rollover Activity:



Asit C. Mehta

INVESTMENT INTERMEDIATES LTD.

Retail Research Desk:

Email: retailresearch@acm.co.in

Research Analyst Registration Number:

INH00002483

CIN: U65990MH1993PLC075388

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