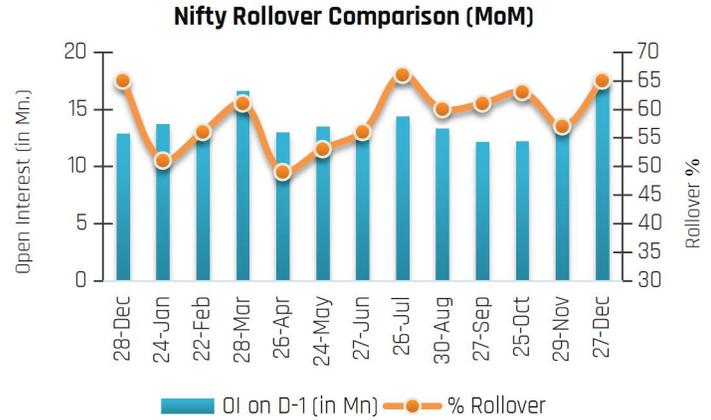


ROLLOVER SNAPSHOT (D-1)

28-12-2023

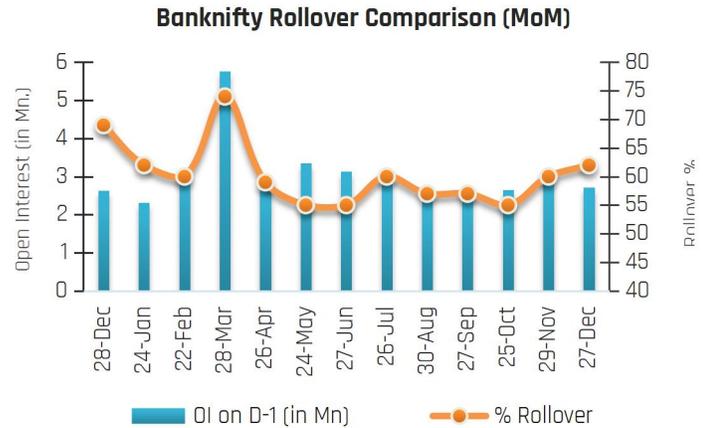
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **65%** positions got rolled over to the January series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **60%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **79** bps.
4. The total open interest in Nifty Futures across all contracts stands at **17.64Mn** shares.
5. The Market wide December expiry rollover is at **77%** on **D-1** as compared to **76%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty December expiry rollover is higher at **62%** on **D-1** compared with **60%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.72mn** shares as against the OI of **3.14mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **65** bps.
9. The current rollover in BankNifty is higher as compare with its three months average of **57%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ONGC	71%	52%	19%	0.92
COALINDIA	82%	70%	12%	0.89
WIPRO	82%	71%	11%	0.67
NTPC	76%	65%	10%	0.97
ADANIANT	74%	65%	8%	0.91

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ULTRACEMCO	64%	76%	-12%	0.37
TATACONSUM	71%	76%	-5%	0.88
GRASIM	82%	88%	-5%	0.90
ADANIAPORTS	79%	83%	-4%	0.90
HINDUNILVR	71%	75%	-4%	0.90

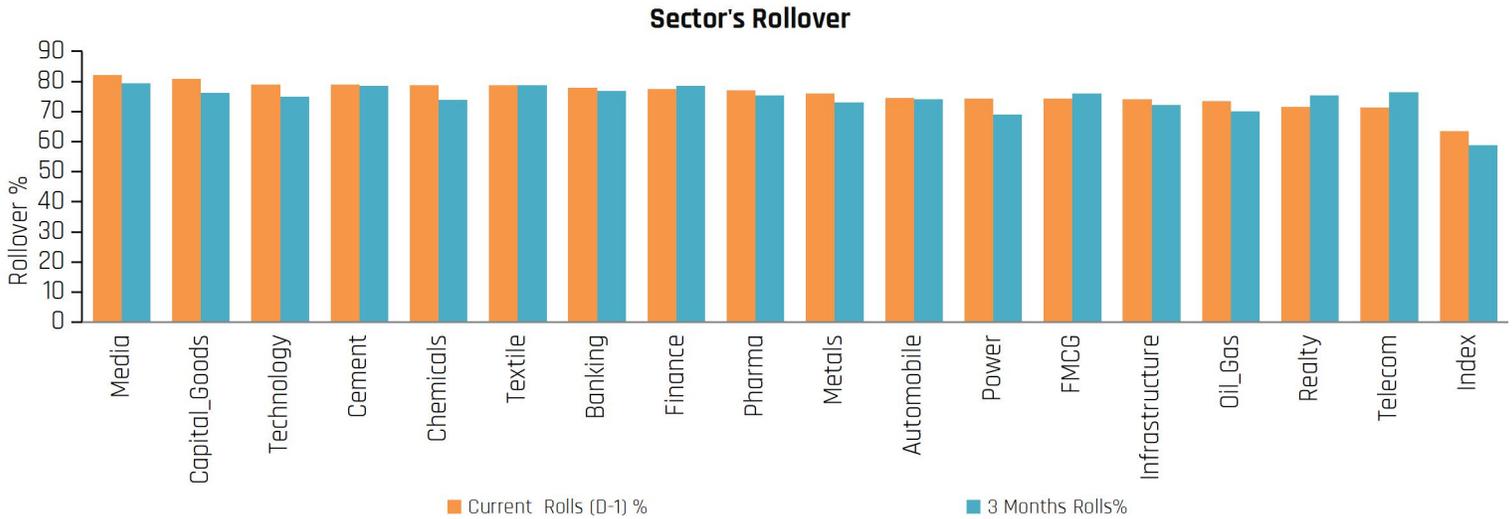
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SAIL	89%	72%	17%	1.00
BHEL	86%	69%	17%	0.93
GRANULES	78%	62%	16%	0.93
DEEPAKNTN	76%	61%	15%	0.90
INDIACEM	83%	69%	14%	0.89

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BALRAMCHIN	17%	62%	-45%	0.73
DELTACORP	42%	73%	-30%	0.81
IDEA	49%	73%	-23%	1.12
ICICIPRULI	63%	78%	-15%	0.90
ASHOKLEY	59%	73%	-13%	0.89

Sector Rollover Activity:



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