

ROLLOVER SNAPSHOT (D-1)

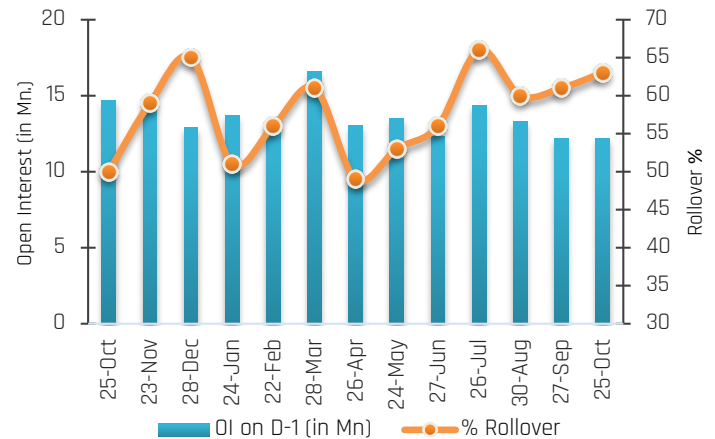
26-10-2023



Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **63%** positions got rolled over to the November 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 **51** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.21Mn** shares.
5. The Market wide October expiry rollover is at **73%** on **D-1** as compared to **76%** on same day of previous expiry.

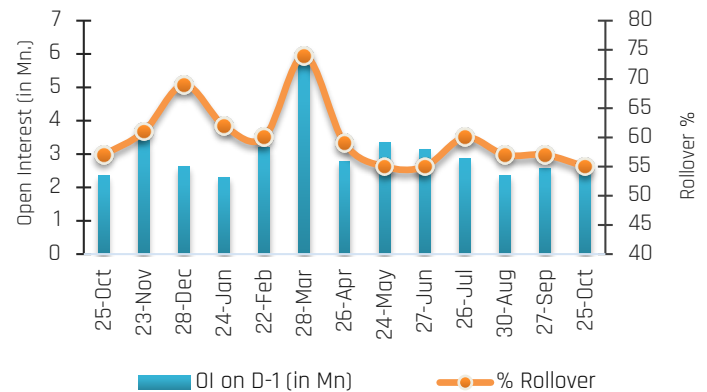
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty October expiry rollover is lower at **55%** on **D-1** compared with **57%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.65mn** shares as against the OI of **2.56mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **68** bps.
9. The current rollover in BankNifty is lower as compare with its three months average of **58%** 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	67%	52%	15%	0.65
HINDUNILVR	83%	69%	13%	-0.17
SUNPHARMA	83%	70%	12%	0.73
LT	73%	65%	8%	0.64
SBILIFE	85%	77%	7%	0.68

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
POWERGRID	54%	73%	-19%	-0.85
BAJFINANCE	62%	78%	-16%	0.62
WIPRO	64%	80%	-16%	0.51
ADANIENIT	59%	72%	-13%	0.75
TITAN	58%	71%	-13%	0.64

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	76%	32%	44%	0.77
HINDCOPPER	70%	41%	29%	0.71
OBEROIRLTY	87%	68%	18%	0.55
MANAPPURAM	82%	64%	18%	0.30
DELTACORP	69%	54%	15%	0.63

Weak Rollover in Non Index Stocks

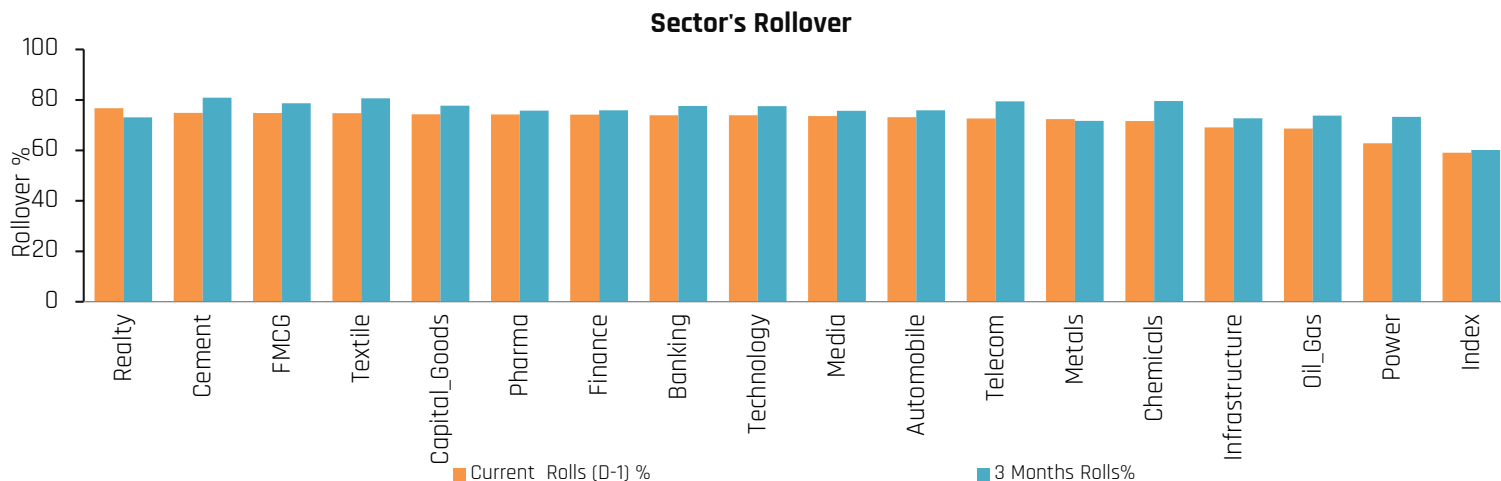
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DEEPAKNTR	56%	77%	-21%	0.44
SAIL	60%	79%	-19%	0.65
DALBHARAT	68%	87%	-19%	0.66
MARICO	64%	82%	-18%	-0.06
SIEMENS	56%	74%	-18%	0.63

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Sector Rollover Activity:



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