

ROLLOVER SNAPSHOT (D-1)

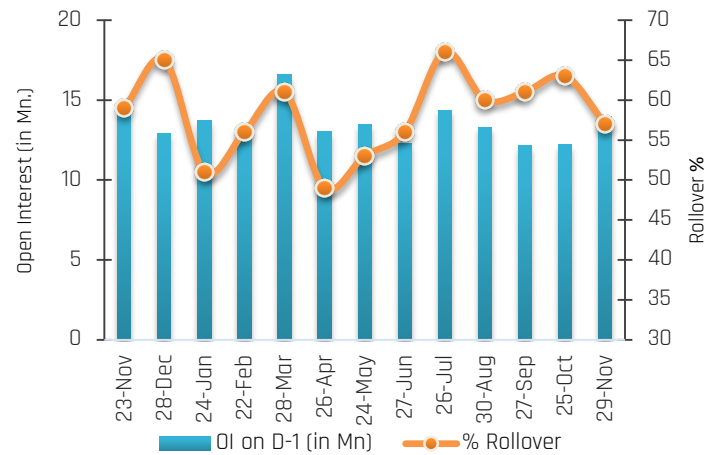
30-11-2023



Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **57%** positions got rolled over to the December series as on **D-1** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **61%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **60** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.98Mn** shares.
5. The Market wide November expiry rollover is at **76%** on **D-1** as compared to **73%** on same day of previous expiry.

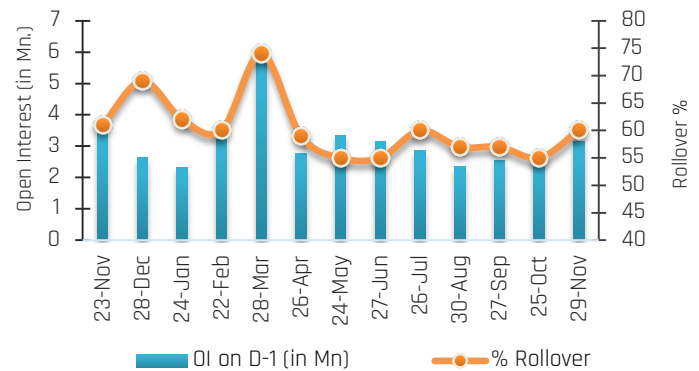
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty November expiry rollover is higher at **60%** on **D-1** compared with **55%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.14mn** shares as against the OI of **2.65mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **55** bps.
9. The current rollover in BankNifty is higher as compare with its three months average of **56%** 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%
LT	79%	67%	12%	0.61
BAJAJFINSV	85%	74%	11%	0.64
KOTAKBANK	80%	71%	9%	0.64
CIPLA	65%	57%	8%	0.59
RELIANCE	80%	73%	7%	0.67

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	58%	75%	-16%	0.71
HEROMOTOCO	67%	82%	-15%	0.64
ONGC	44%	58%	-14%	0.78
INDUSINDBK	71%	83%	-13%	0.25
BHARTIARTL	68%	80%	-12%	0.65

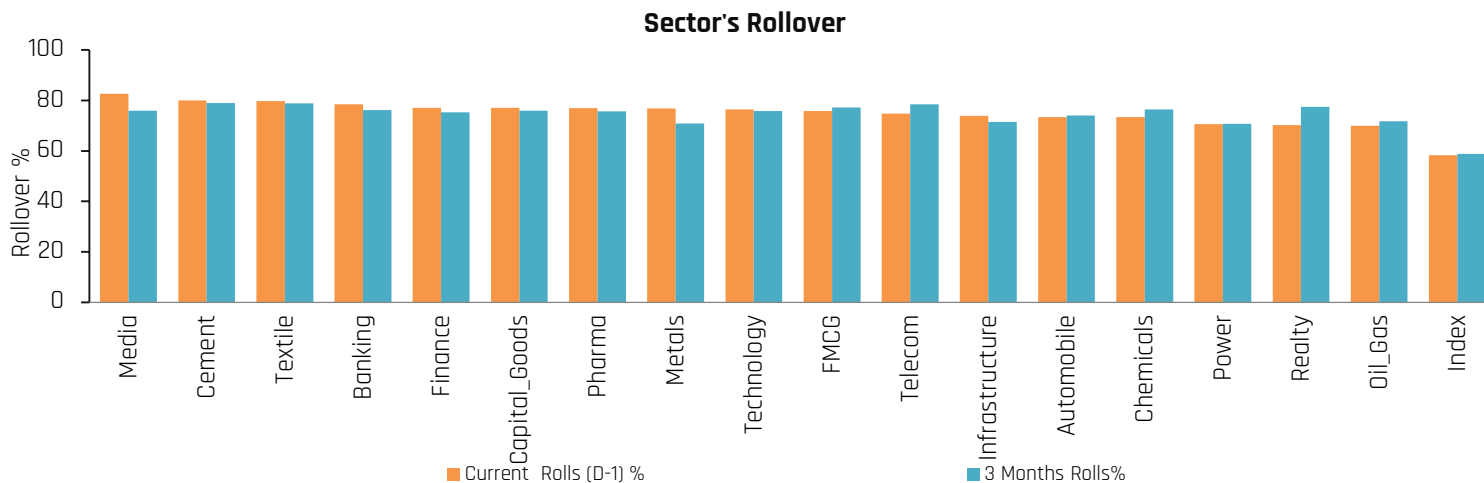
Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HINDCOPPER	76%	39%	37%	0.66
MANAPPURAM	90%	60%	29%	0.68
CANBK	84%	65%	19%	0.63
ABBOTINDIA	90%	72%	18%	0.66
LALPATHLAB	86%	70%	17%	0.27

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	17%	55%	-39%	0.70
OBEROIRLTY	49%	77%	-28%	0.39
GRANULES	46%	70%	-24%	0.54
ATUL	72%	90%	-17%	0.46
BALRAMCHIN	56%	72%	-17%	0.58

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Sector Rollover Activity:



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