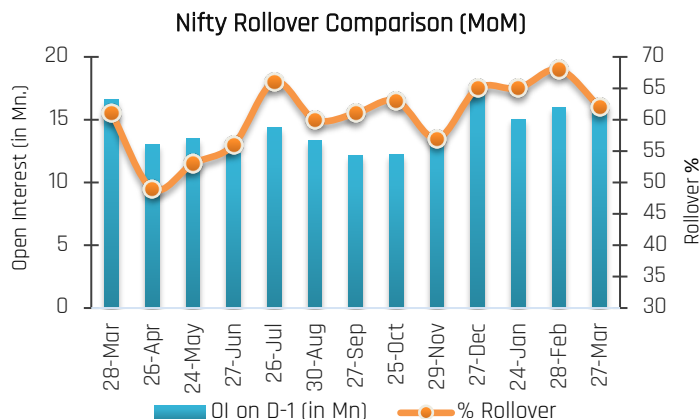


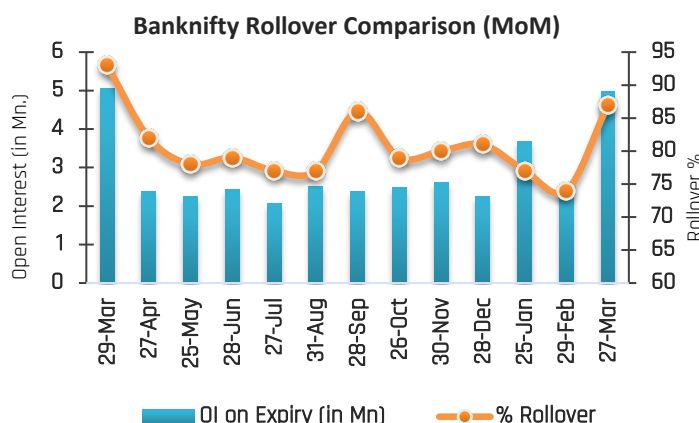
### Nifty Rollover Analysis (D-1)

1. The rollover for Nifty Futures advances as **62%** positions got rolled over to the April series as on **D-1** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **66%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **74** bps.
4. The total open interest in Nifty Futures across all contracts stands at **15.91Mn** shares.
5. The Market wide March expiry rollover is at **78%** on **D-1** as compared to **77%** on same day of previous expiry.



### Banknifty Rollover Analysis (MoM)

6. The BankNifty March expiry rollover is higher at **87%** as compared with **74%** on same day of previous expiry.
7. BankNifty will start the April series with higher OI of **4.98Mn** shares as compared with OI of **2.57 Mn** shares at the beginning of the March series.
8. The rollover cost for long rollovers closed at **99** bps.
9. The current rollover in BankNifty is higher as compare with its three months average of **77%** respectively observed at the same point prior to expiry.
10. As per options data, support for the index stands around 46500 and 46000 whereas resistance stands at 47500 and 48000 for the short term.



#### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	79%	62%	18%	0.69
ONGC	78%	63%	16%	0.65
HEROMOTOCO	85%	73%	12%	0.68
ASIANPAINT	85%	75%	10%	0.57
ADANIANT	82%	73%	9%	0.80

#### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CIPLA	53%	64%	-11%	0.73
BAJAJFINSV	72%	80%	-8%	0.83
M&M	62%	70%	-8%	0.76
TATAMOTORS	64%	70%	-6%	0.78
ICICIBANK	74%	80%	-6%	0.56

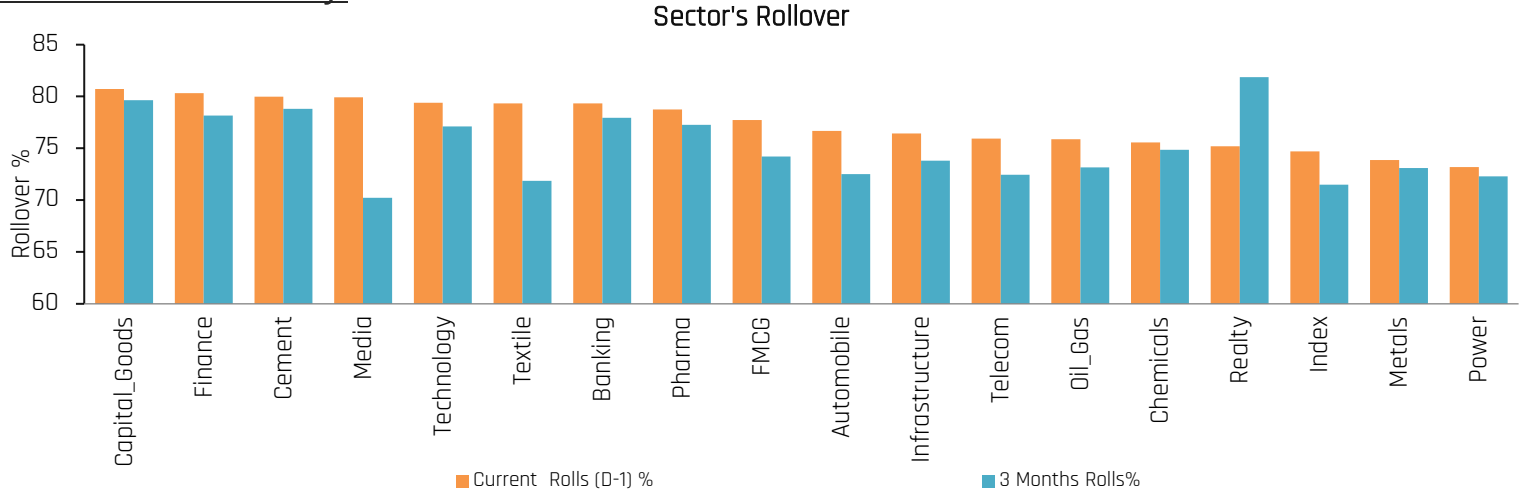
#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BALRAMCHIN	76%	38%	37%	0.80
ZEEL	88%	60%	27%	0.81
NATIONALUM	80%	59%	21%	0.79
MRF	88%	69%	18%	0.28
OFSS	83%	66%	16%	0.77

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
JINDALSTEL	49%	86%	-36%	0.70
BEL	66%	81%	-15%	0.68
METROPOLIS	64%	77%	-13%	-6.12
OBEROIRLTY	64%	76%	-12%	0.77
TATACHEM	73%	83%	-11%	-3.04

## Sector Rollover Activity:



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