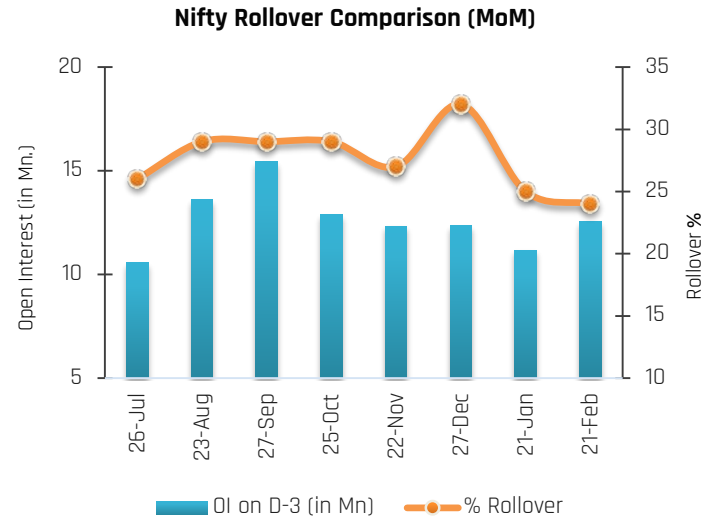


ROLLOVER SNAPSHOT

22-02-2022

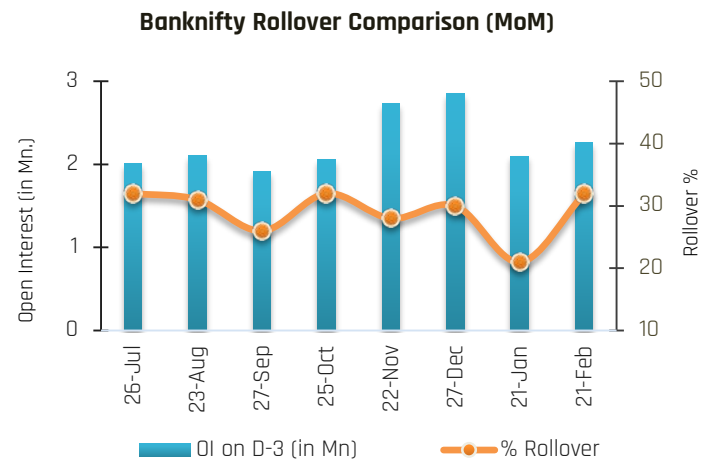
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **24%** 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 **28%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **28 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.57Mn** shares.
5. The Market wide February expiry rollover is at **36%** on **D-3** as compared to **26%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty February expiry rollover is higher at **32%** on **D-3** compared with **21%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.26mn** shares as against the OI of **2.10mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **39 bps**.
9. The current rollovers in BankNifty is higher as compare with its three months average of **27%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SHREECEM	44%	24%	21%	0.24
HDFC	44%	30%	14%	0.30
TATASTEEL	49%	35%	14%	0.37
DRREDDY	40%	27%	13%	0.32
BAJAJ-AUTO	41%	30%	12%	0.34

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
AUBANK	50%	20%	30%	-0.48
AMBUJACEM	55%	26%	29%	-1.52
BHEL	50%	26%	24%	0.40
GRANULES	42%	20%	21%	0.30
MOTHERSUMI	51%	29%	21%	0.25

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BAJAJFINSV	27%	39%	-13%	0.33
NTPC	26%	36%	-10%	-0.08
POWERGRID	25%	33%	-9%	0.28
HCLTECH	31%	37%	-6%	0.35
ITC	35%	41%	-6%	0.39

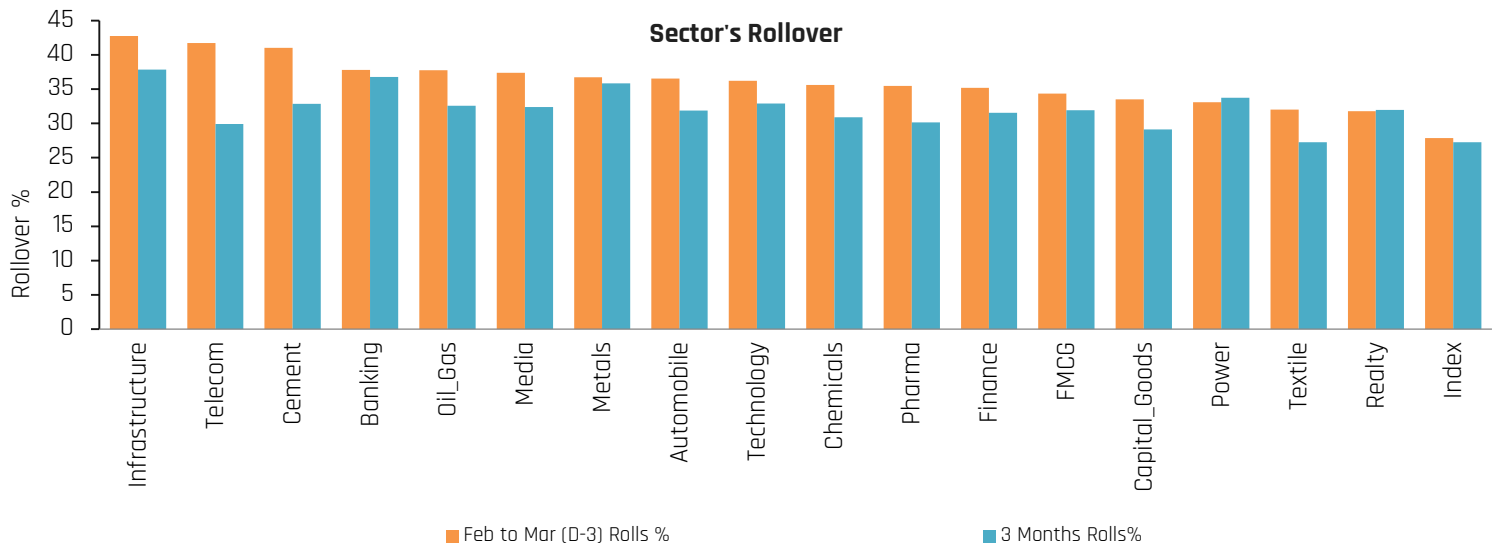
Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
RBLBANK	26%	44%	-17%	0.14
IBULHSGFIN	21%	36%	-15%	-0.93
COROMANDE	24%	38%	-15%	0.24
PNB	35%	48%	-14%	0.53
ESCORTS	16%	28%	-12%	-1.54

ROLLOVER SNAPSHOT

22-02-2022

Sectors Rollover Activity:



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