

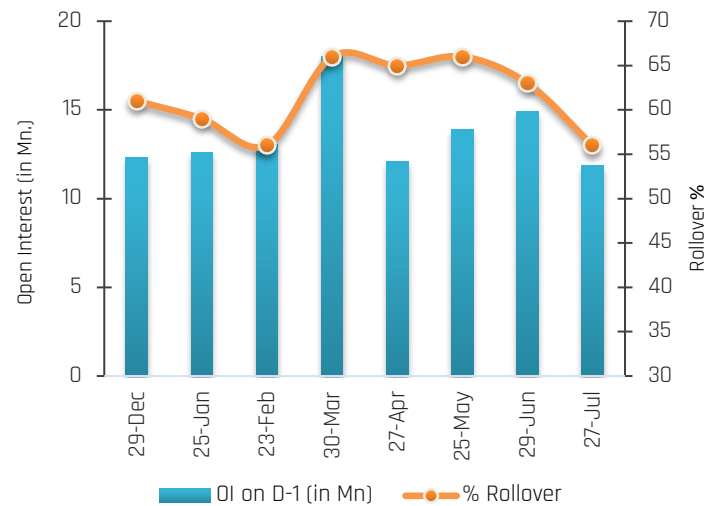
ROLLOVER SNAPSHOT (D-1)

28-07-2022

Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **56%** positions got rolled over to the August series as on **D-1** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **65%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **15 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.85Mn** shares.
5. The Market wide July expiry rollover is at **77%** on **D-1** as compared to **77%** on same day of previous expiry.

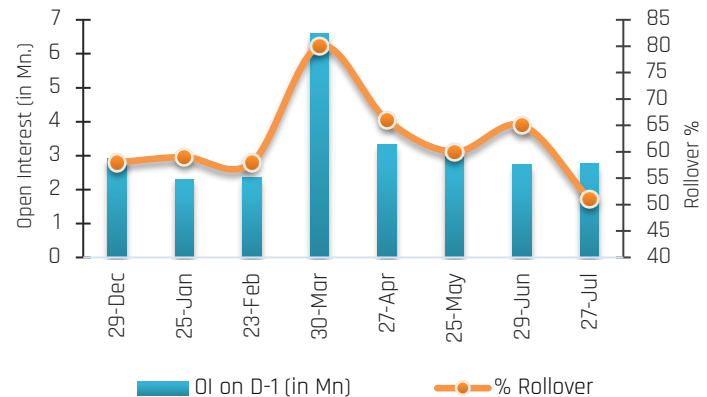
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty July expiry rollover is lower at **51%** on **D-1** compared with **65%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.77mn** shares as against the OI of **2.74mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **20 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **64%** 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%
HCLTECH	86%	71%	16%	0.38
UPL	86%	76%	10%	0.44
POWERGRID	83%	75%	8%	-0.57
DIVISLAB	91%	84%	8%	-0.51
JSWSTEEL	92%	85%	7%	0.36

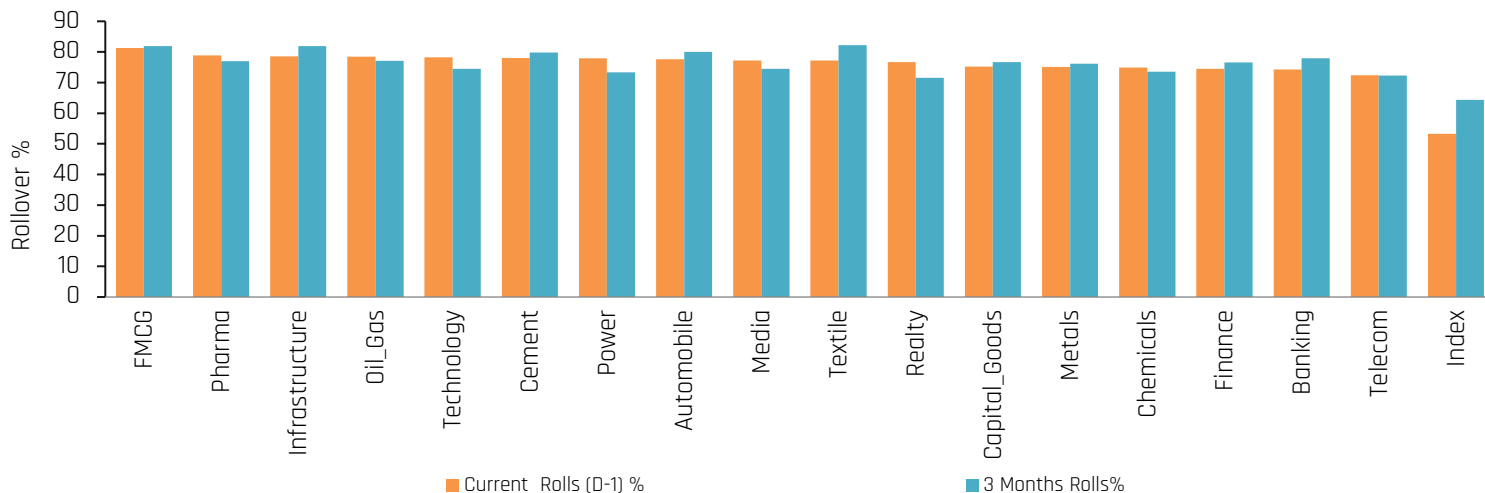
Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SBILIFE	67%	85%	-19%	0.46
HINDALCO	59%	78%	-19%	-0.59
EICHERMOT	66%	83%	-17%	-0.26
BRITANNIA	70%	86%	-16%	0.32
SUNPHARMA	70%	83%	-13%	0.07

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GNFC	79%	60%	20%	-0.41
DELTACORP	73%	57%	16%	0.05
BATAINDIA	92%	78%	14%	-2.54
TORNTPHARM	82%	70%	13%	0.31
ICICIGI	83%	70%	13%	0.35

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CUB	49%	85%	-36%	-0.56
CONCOR	63%	83%	-21%	-0.20
ATUL	72%	87%	-15%	0.15
ACC	60%	75%	-15%	0.26
LICHSGFIN	65%	78%	-13%	0.23

Sector Rollover Activity:

Sector's Rollover



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