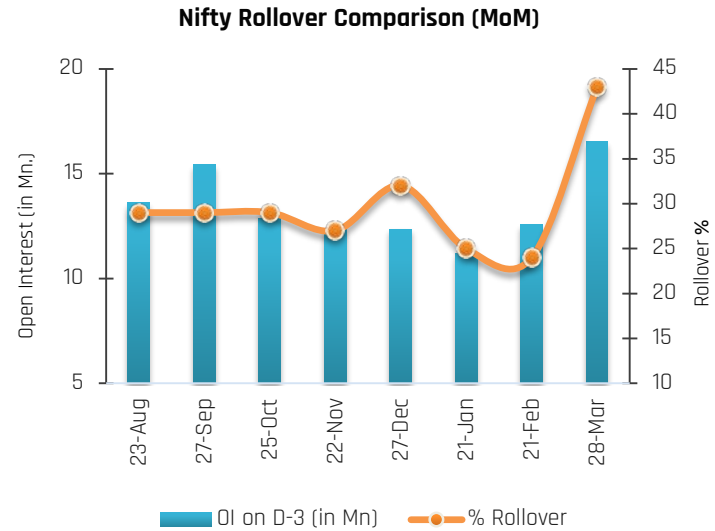


# ROLLOVER SNAPSHOT

29-03-2022

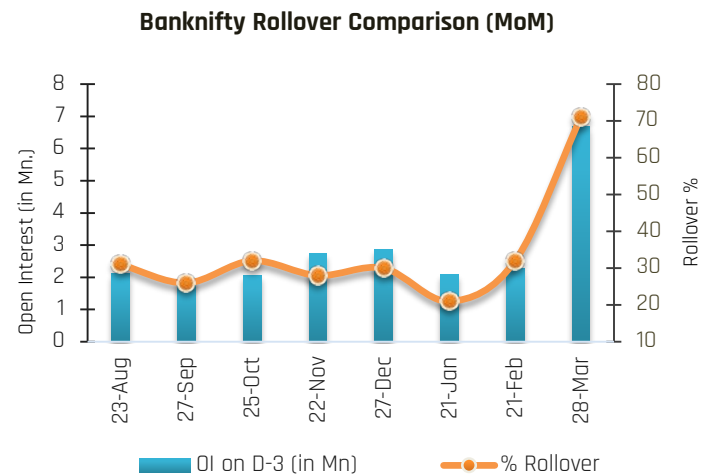
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **43%** positions got rolled over to the April series as on **D-3** days prior to expiry.
2. The current rollovers are higher compare with its three months average of **27%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **23 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **16.51Mn** shares.
5. The Market wide March expiry rollover is at **40%** on **D-3** as compared to **36%** on same day of previous expiry.



## Banknifty Rollover Analysis

6. The BankNifty March expiry rollover is higher at **71%** on **D-3** compared with **32%** on same day of previous expiry.
7. BankNifty Futures OI stands at **6.69mn** shares as against the OI of **2.26mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **29 bps**.
9. The current rollovers in BankNifty is higher as compare with its three months average of **28%** respectively observed at the same point prior to expiry.



### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ONGC	47%	28%	19%	0.34
KOTAKBANK	54%	39%	15%	0.29
HDFCLIFE	46%	31%	15%	0.36
HINDUNILVR	45%	31%	15%	0.31
TECHM	37%	23%	13%	0.35

### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ESCORTS	78%	14%	64%	-9.77
ATUL	63%	35%	28%	-0.97
OBEROIRLTY	49%	21%	28%	0.35
DALBHARAT	58%	32%	26%	0.34
JINDALSTEL	58%	34%	24%	0.37

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	24%	44%	-20%	0.28
BAJAJFINSV	23%	34%	-11%	0.32
JSWSTEEL	34%	44%	-10%	0.35
GRASIM	51%	57%	-6%	0.35
INFY	34%	40%	-6%	0.30

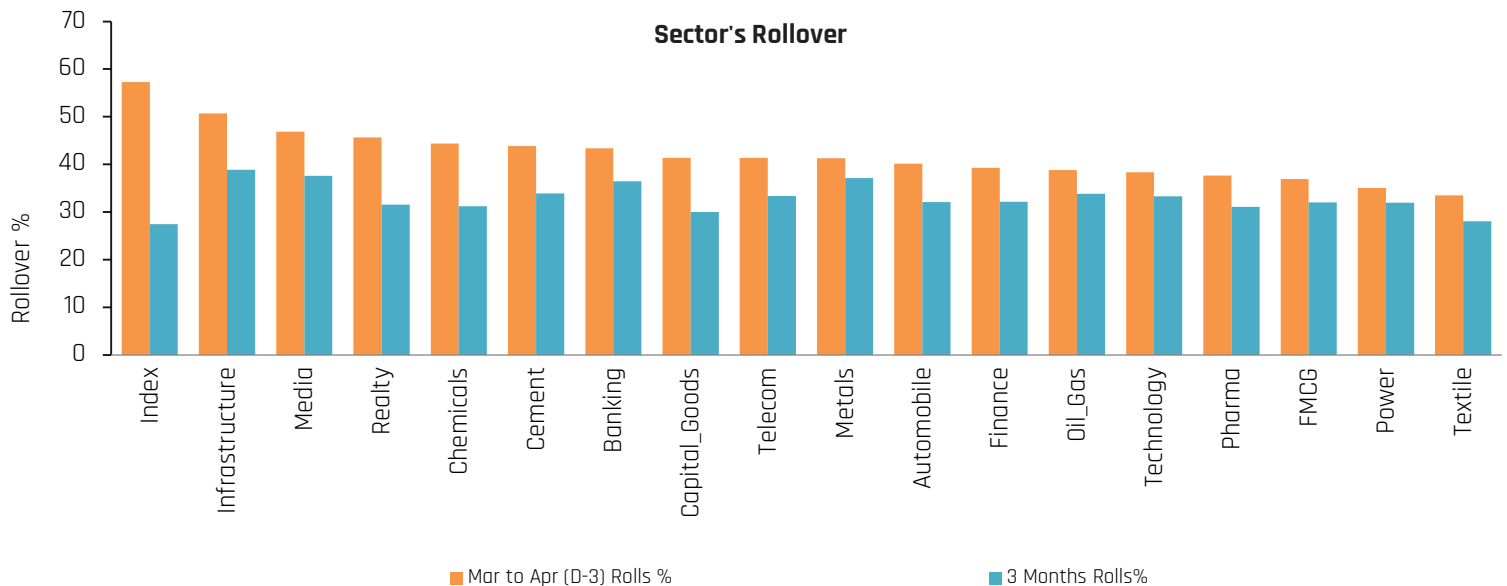
### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
UBL	23%	38%	-15%	0.32
ICICIPRULI	29%	41%	-12%	0.38
SAIL	31%	43%	-11%	0.40
MOTHERSUM	25%	36%	-11%	0.37
MINDTREE	24%	34%	-11%	0.31

# ROLLOVER SNAPSHOT

29-03-2022

## Sectors Rollover Activity:



## Asit C. Mehta

INVESTMENT INTERMEDIATES LTD.

### Retail Research Desk:

Email: [retailresearch@acm.co.in](mailto:retailresearch@acm.co.in)

### Research Analyst Registration Number:

INH000002483

CIN: U65990MH1993PLC075388

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