

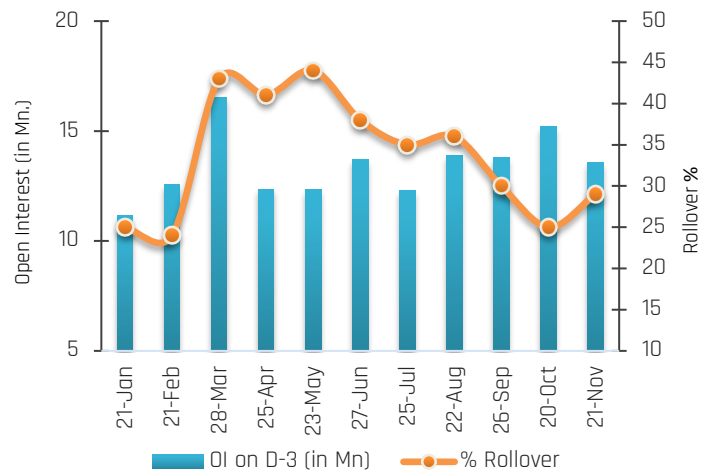
# ROLLOVER SNAPSHOT

22-11-2022

## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **29%** positions got rolled over to the December series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **30%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **50 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.56Mn** shares.
5. The Market wide November expiry rollover is at **36%** on **D-3** as compared to **30%** on same day of previous expiry.

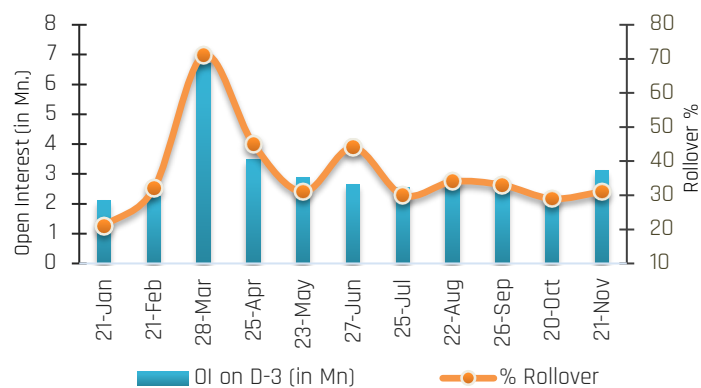
Nifty Rollover Comparison (MoM)



## Banknifty Rollover Analysis

6. The BankNifty November expiry is higher at **31%** on **D-3** compared with **29%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.11mn** shares as against the OI of **2.14mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **50 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **32%** 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%
NESTLEIND	44%	30%	14%	0.59
HEROMOTOCO	45%	36%	9%	-0.30
INDUSINDBK	51%	42%	8%	0.63
M&M	35%	27%	8%	0.52
TECHM	40%	32%	8%	0.63

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DRREDDY	28%	48%	-20%	0.58
JSWSTEEL	29%	49%	-20%	0.55
BRITANNIA	31%	46%	-15%	0.57
POWERGRID	18%	32%	-14%	0.57
BAJAJ-AUTO	30%	44%	-14%	0.27

### Strong Rollover in Non Index Stocks

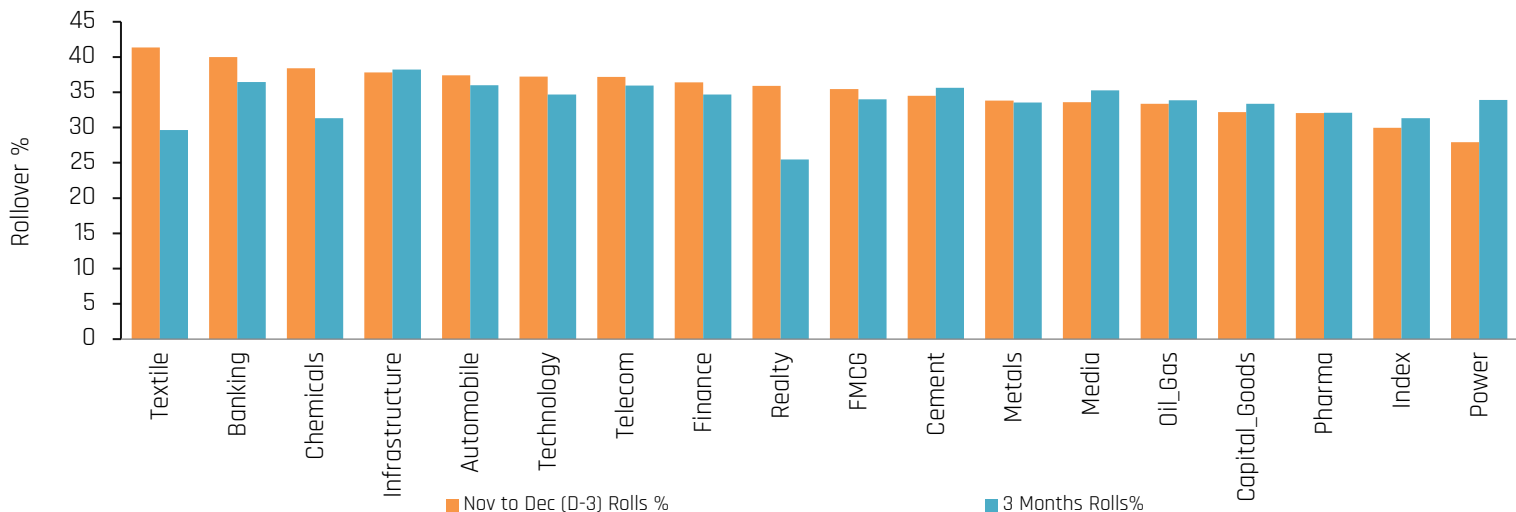
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
OBEROIRLTY	59%	19%	40%	0.60
ABFRL	51%	25%	26%	0.53
INTELLECT	54%	30%	25%	0.23
ATUL	43%	20%	24%	0.57
ABCAPITAL	55%	32%	23%	0.63

### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BHEL	12%	41%	-29%	0.76
IPCALAB	22%	39%	-17%	-0.37
GNFC	16%	31%	-16%	0.45
TORNTPOWE	22%	38%	-15%	0.55
DIXON	26%	38%	-13%	0.02

### Sectors Rollover Activity:

Sector's Rollover



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