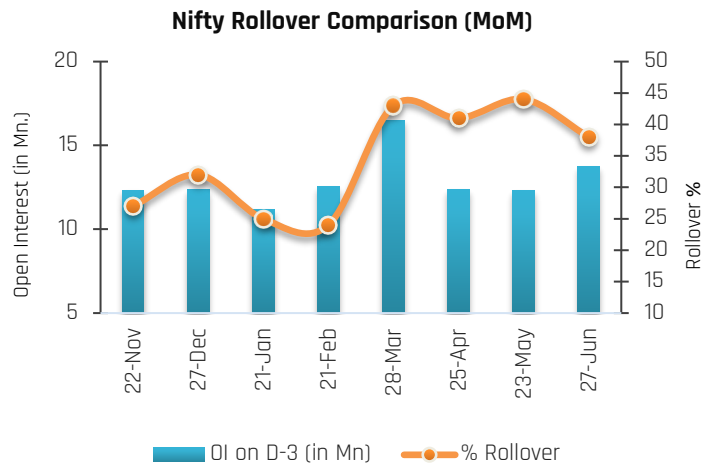


ROLLOVER SNAPSHOT

28-06-2022

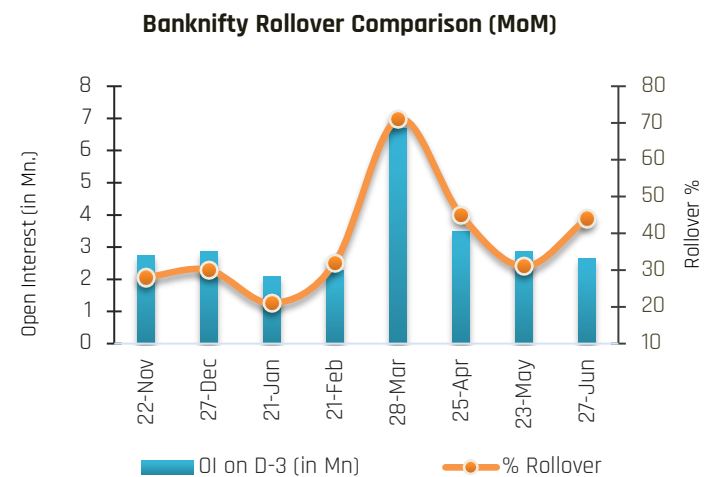
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **38%** positions got rolled over to the July series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **43%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **3 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.72Mn** shares.
5. The Market wide June expiry rollover is at **39%** on **D-3** as compared to **35%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty June expiry rollover is higher at **44%** on **D-3** compared with **31%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.65mn** shares as against the OI of **2.87mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **5 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **49%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
RELIANCE	53%	24%	29%	0.12
GRASIM	63%	41%	23%	0.27
JSWSTEEL	62%	40%	22%	-2.69
ASIANPAINT	55%	38%	17%	0.29
SBI LIFE	38%	23%	15%	0.28

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
COFORGE	50%	26%	24%	-0.20
PETRONET	58%	36%	22%	-1.92
RAMCOCEM	59%	37%	21%	-1.67
FSL	55%	34%	21%	0.14
TRENT	49%	28%	20%	0.30

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BHARTIARTL	29%	48%	-18%	0.17
HCLTECH	23%	40%	-17%	-0.52
UPL	31%	44%	-13%	-0.93
TCS	37%	46%	-10%	0.05
ITC	32%	40%	-9%	0.28

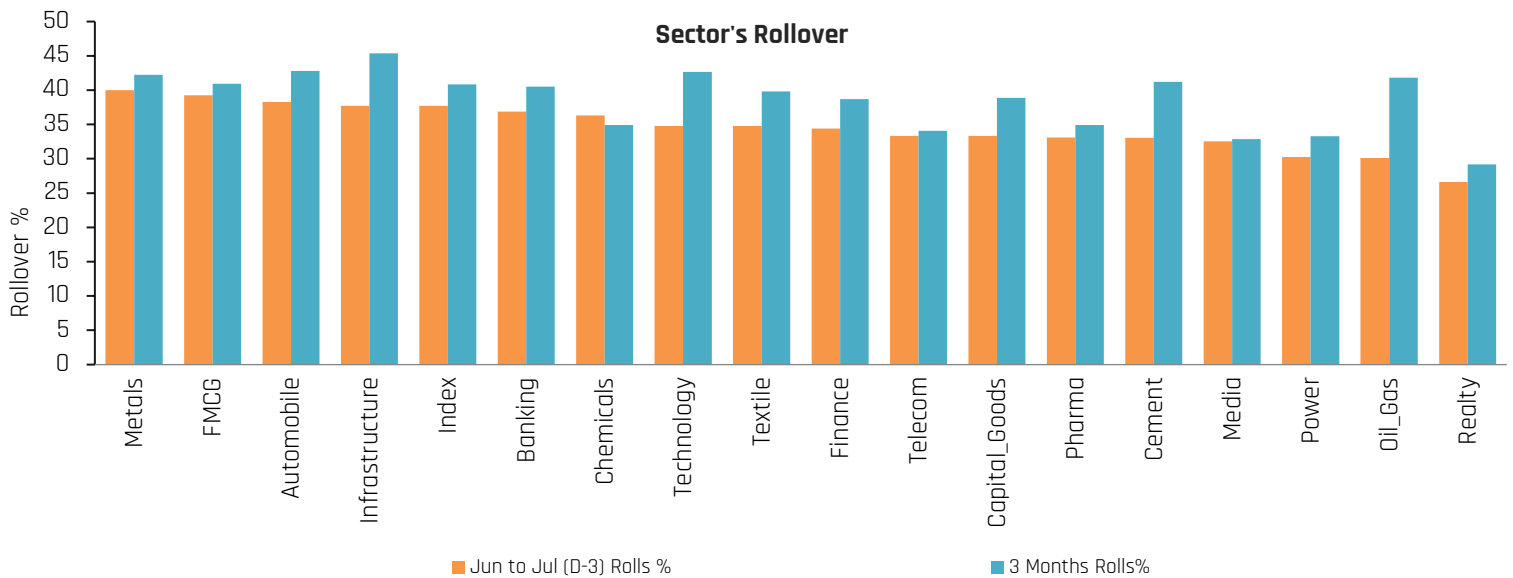
Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GLENMARK	23%	48%	-25%	0.13
INDHOTEL	26%	46%	-20%	0.29
SUNTV	26%	45%	-19%	0.91
PIIND	26%	44%	-18%	0.26
MFSL	27%	44%	-17%	-1.03

ROLLOVER SNAPSHOT

28-06-2022

Sectors Rollover Activity:



Asit C. Mehta

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