

# ROLLOVER SNAPSHOT

26-10-2021

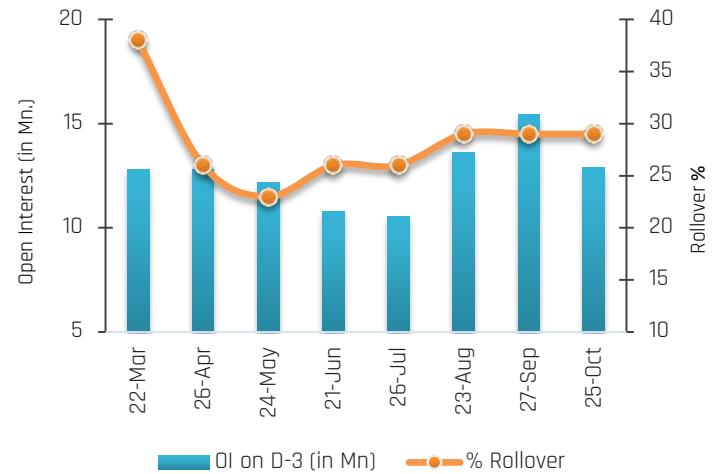
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **29%** positions got rolled over to the November series as on **D-3** days prior to expiry.
2. The current rollovers are higher 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 **22 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.87Mn** shares.
5. The Market wide October expiry rollover is at **38%** on **D-3** as compared to **38%** on same day of previous expiry.

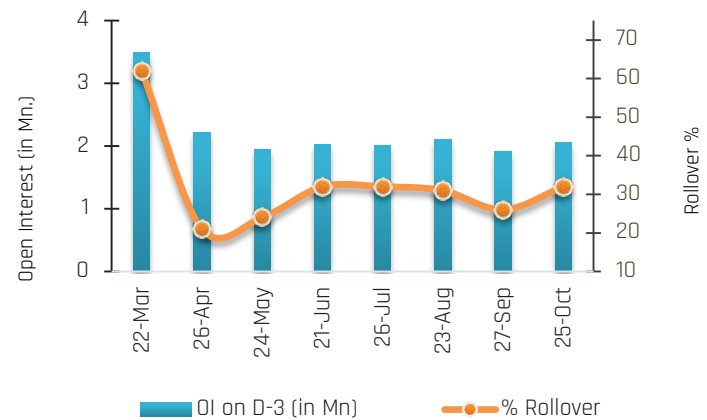
## Banknifty Rollover Analysis

6. The BankNifty October expiry rollover is higher at **32%** on **D-3** compared with **26%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.06mn** shares as against the OI of **1.91mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **30 bps**.
9. The current rollovers in BankNifty is higher as compare with its three months average of **30%** respectively observed at the same point prior to expiry.

Nifty Rollover Comparison (MoM)



Banknifty Rollover Comparison (MoM)



### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GRASIM	72%	45%	26%	0.41
SHREECEM	42%	25%	16%	0.32
TITAN	39%	27%	12%	0.31
INFY	50%	39%	11%	0.32
BRITANNIA	39%	28%	11%	0.23

### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNTV	70%	25%	45%	0.34
BATAINDIA	58%	35%	23%	0.50
COLPAL	54%	32%	21%	-0.91
ALKEM	42%	22%	20%	0.42
CANBK	51%	35%	16%	0.42

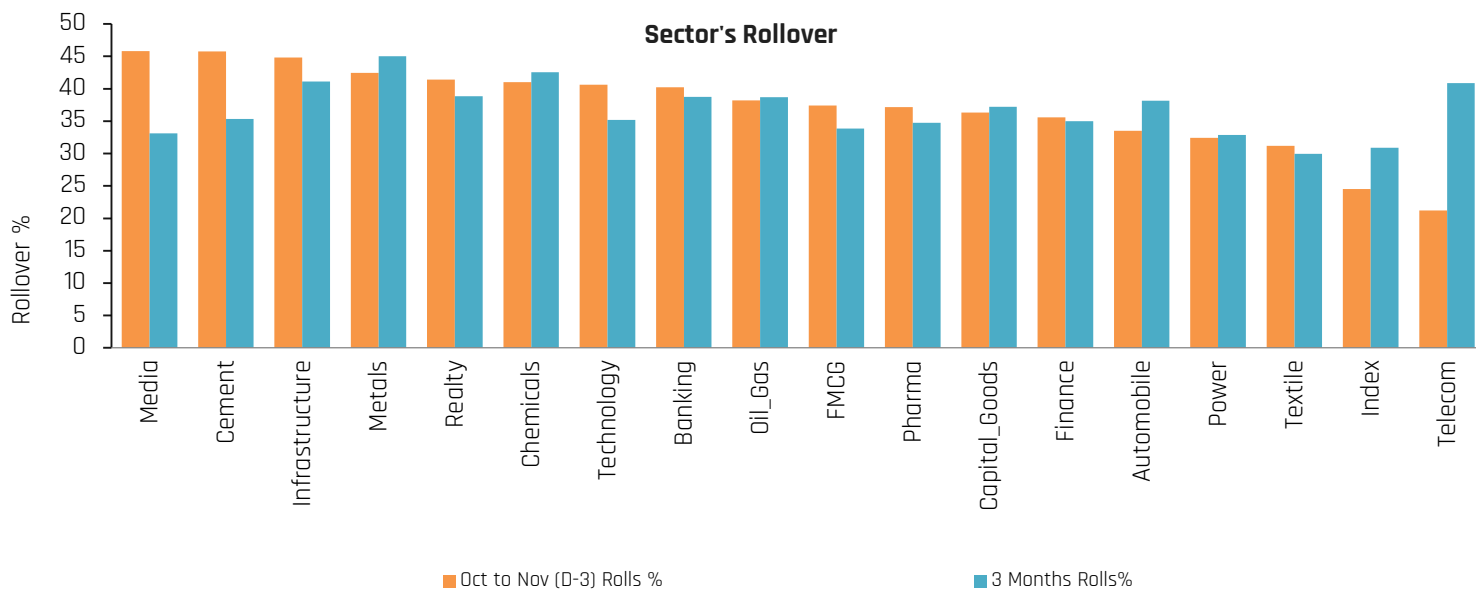
### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
INDUSTOWER	17%	31%	-14%	0.21
MARUTI	22%	36%	-13%	0.38
HDFCBANK	33%	45%	-13%	0.26
BAJAJ-AUTO	30%	42%	-13%	0.37
JSWSTEEL	55%	68%	-12%	0.40

### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IDEA	8%	46%	-37%	0.00
SAIL	33%	61%	-27%	-0.39
ESCORTS	29%	47%	-18%	0.41
FEDERALBNK	24%	39%	-15%	0.44
ZEEL	31%	44%	-13%	0.39

### Sectors Rollover Activity:



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