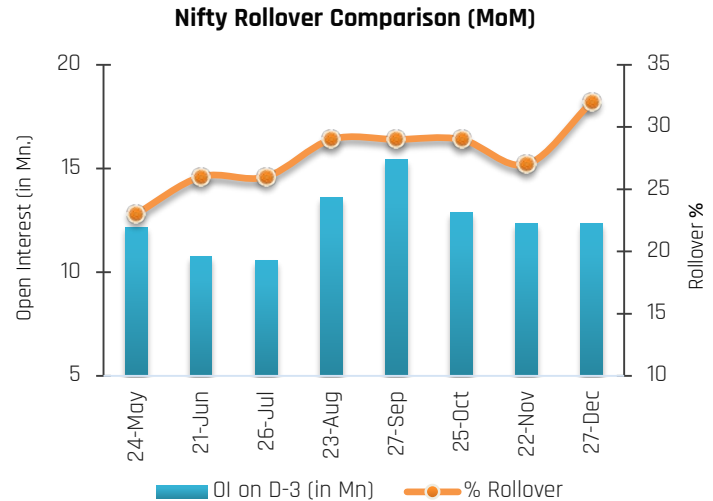


# ROLLOVER SNAPSHOT

28-12-2021

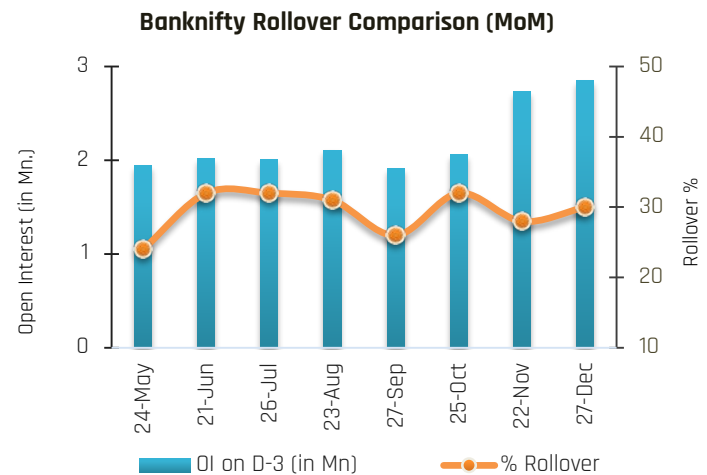
## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **32%** positions got rolled over to the January 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 **28 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.36Mn** shares.
5. The Market wide December expiry rollover is at **37%** on **D-3** as compared to **37%** on same day of previous expiry.



## Banknifty Rollover Analysis

6. The BankNifty December expiry rollover is higher at **30%** on **D-3** compared with **28%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.85mn** shares as against the OI of **2.72mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **43 bps**.
9. The current rollovers in BankNifty is higher as compare with its three months average of **29%** respectively observed at the same point prior to expiry.



### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	61%	37%	25%	0.38
BAJFINANCE	43%	27%	16%	0.30
BRITANNIA	46%	34%	12%	0.27
NESTLEIND	36%	25%	11%	0.32
ASIANPAINT	40%	30%	10%	0.35

### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ZEEL	64%	38%	26%	0.45
RBLBANK	64%	41%	23%	0.32
PNB	54%	36%	18%	0.40
BALKRISIND	45%	27%	18%	0.37
ABFRL	54%	36%	18%	0.36

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
LT	23%	37%	-14%	0.36
M&M	24%	35%	-11%	0.34
SBIN	31%	41%	-10%	0.35
ULTRACEMCO	24%	32%	-9%	0.35
WIPRO	29%	37%	-9%	0.18

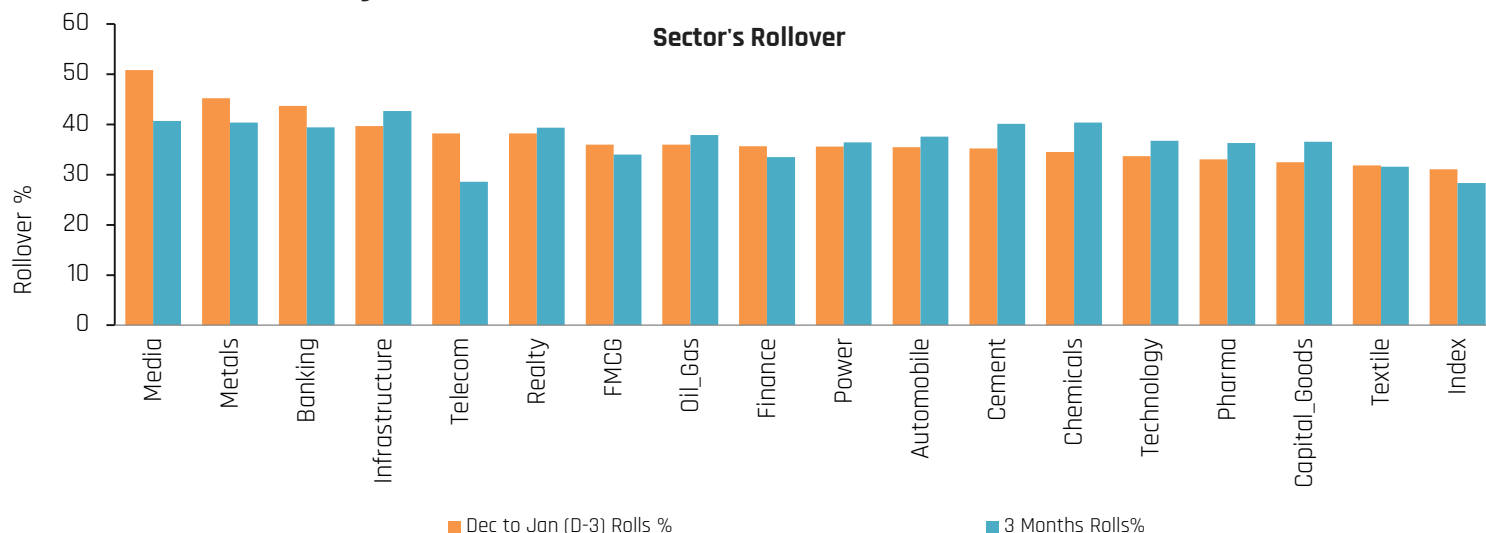
### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ESCORTS	14%	49%	-35%	0.16
INDIGO	20%	41%	-21%	0.34
MUTHOOTFIN	22%	41%	-20%	0.34
ALKEM	20%	39%	-19%	0.36
MPHASIS	21%	39%	-18%	0.41

# ROLLOVER SNAPSHOT

28-12-2021

## Sectors Rollover Activity:



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