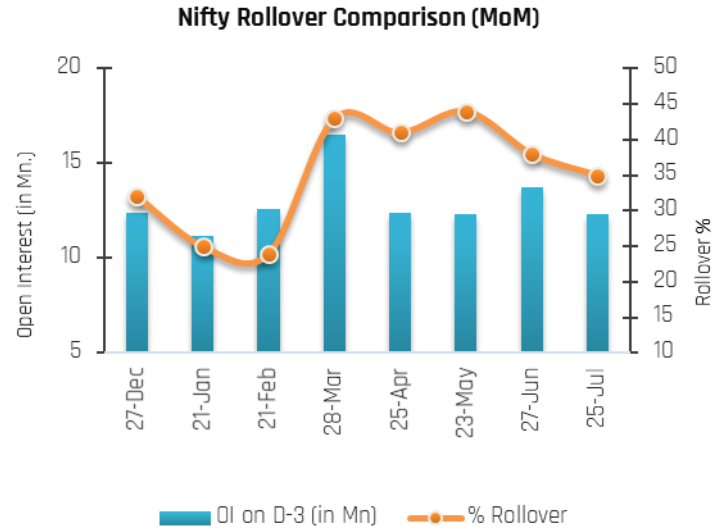


ROLLOVER SNAPSHOT

26-07-2022

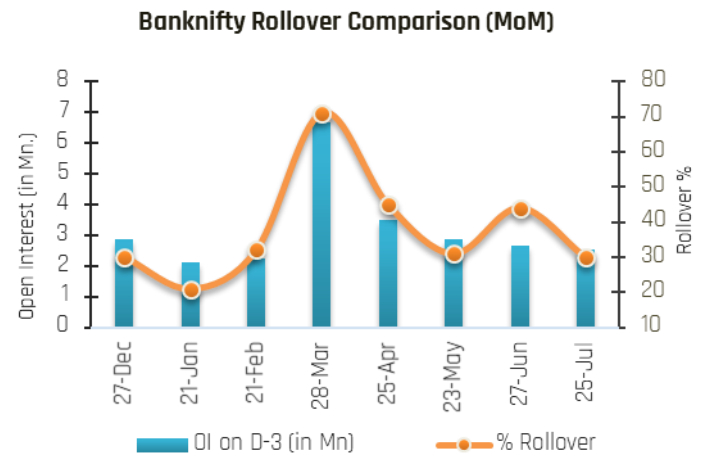
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **35%** positions got rolled over to the August series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **41%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **8 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.30Mn** shares.
5. The Market wide July expiry rollover is at **38%** on **D-3** as compared to **39%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty July expiry rollover is lower at **30%** on **D-3** compared with **44%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.55mn** shares as against the OI of **2.55mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **12 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **40%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
INDUSINDBK	63%	37%	26%	-0.53
HCLTECH	55%	36%	19%	0.31
ULTRACEMCO	54%	36%	17%	-0.28
JSWSTEEL	63%	49%	14%	0.37
POWERGRID	40%	26%	14%	-0.46

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DABUR	58%	35%	23%	0.30
TORNTPOWER	48%	26%	23%	-0.81
IOC	54%	34%	20%	-3.32
ICICIPRULI	55%	39%	17%	0.21
RAIN	49%	33%	16%	-0.22

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BRITANNIA	38%	48%	-10%	0.32
TATASTEEL	34%	43%	-9%	0.30
SHREECEM	42%	51%	-9%	-1.18
HINDALCO	29%	37%	-7%	-0.69
ASIANPAINT	37%	44%	-7%	0.30

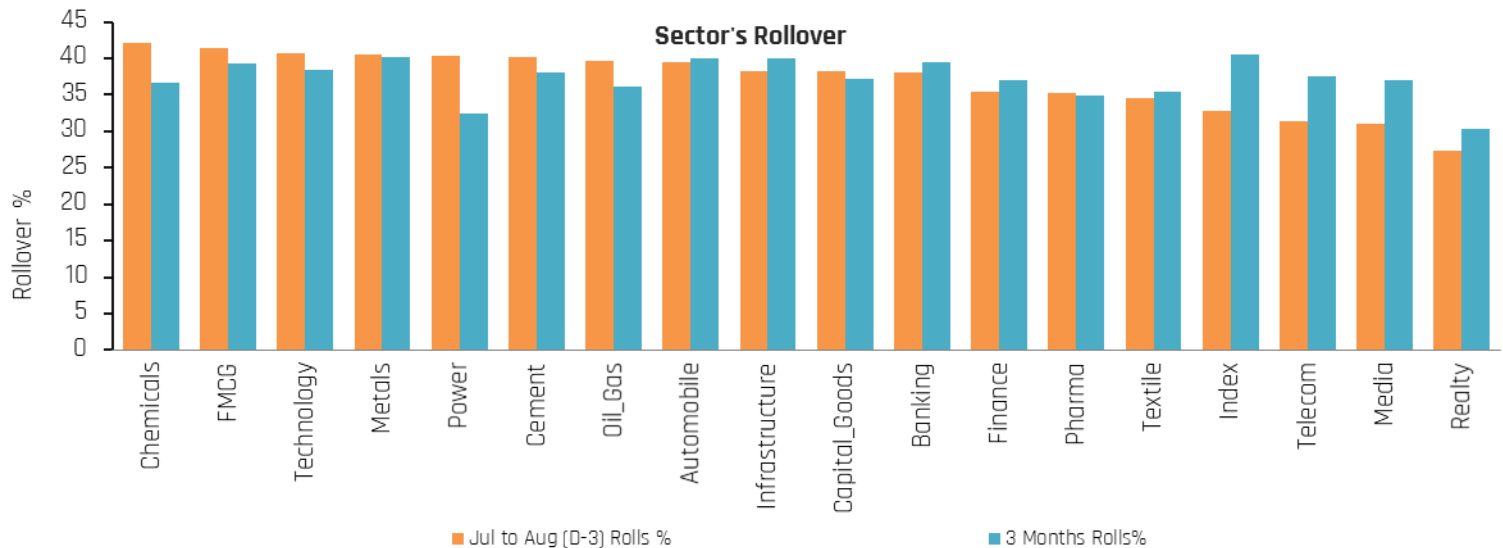
Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
M&MFIN	17%	43%	-26%	-0.50
CUB	27%	50%	-23%	-0.71
IDFC	19%	39%	-19%	0.37
IDFCFIRSTB	28%	44%	-16%	0.42
ZEEL	23%	37%	-15%	0.28

ROLLOVER SNAPSHOT

26-07-2022

Sectors Rollover Activity:



Asit C. Mehta

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