

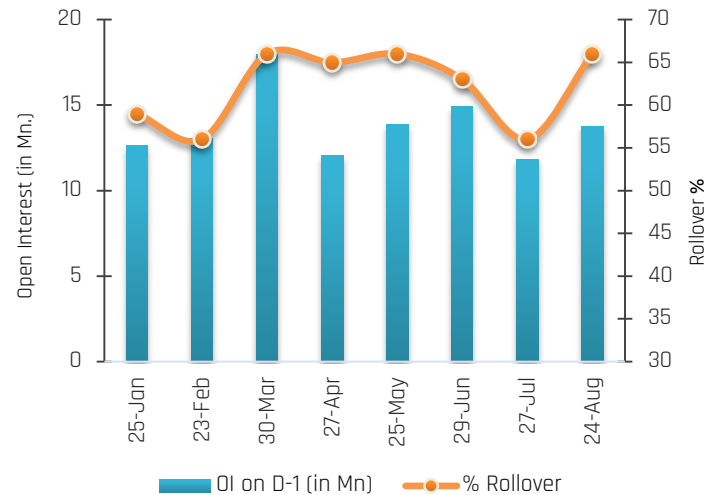
# ROLLOVER SNAPSHOT (D-1)

25-08-2022

## Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **66%** positions got rolled over to the September series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **62%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **47** bps.
4. The total open interest in Nifty Futures across all contracts stands at **13.78Mn** shares.
5. The Market wide August expiry rollover is at **78%** on **D-1** as compared to **77%** on same day of previous expiry.

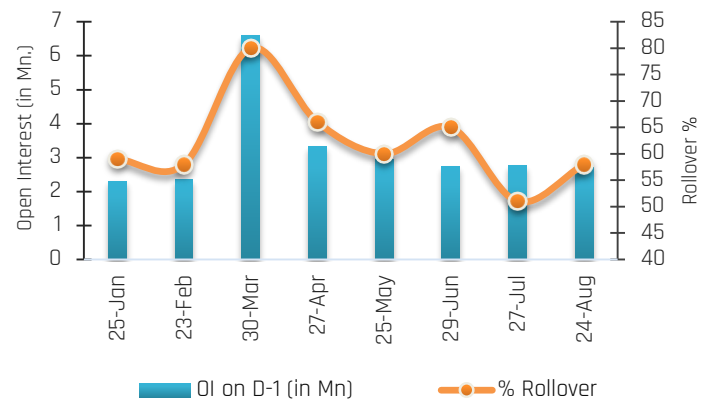
Nifty Rollover Comparison (MoM)



## Banknifty Rollover Analysis

6. The BankNifty August expiry rollover is higher at **58%** on **D-1** compared with **51%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.70mn** shares as against the OI of **2.77mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **47** bps.
9. The current rollovers in BankNifty is lower as compare with its three months average of **59%** 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%
ONGC	78%	69%	10%	0.55
POWERGRID	86%	78%	8%	0.65
UPL	84%	76%	8%	0.62
COALINDIA	76%	69%	7%	0.54
KOTAKBANK	85%	79%	6%	0.41

### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
TECHM	72%	86%	-14%	0.55
TATASTEEL	67%	79%	-12%	0.66
NESTLEIND	70%	82%	-12%	0.46
HDFCLIFE	73%	84%	-10%	0.56
HINDUNILVR	70%	80%	-10%	0.57

### Strong Rollover in Non Index Stocks

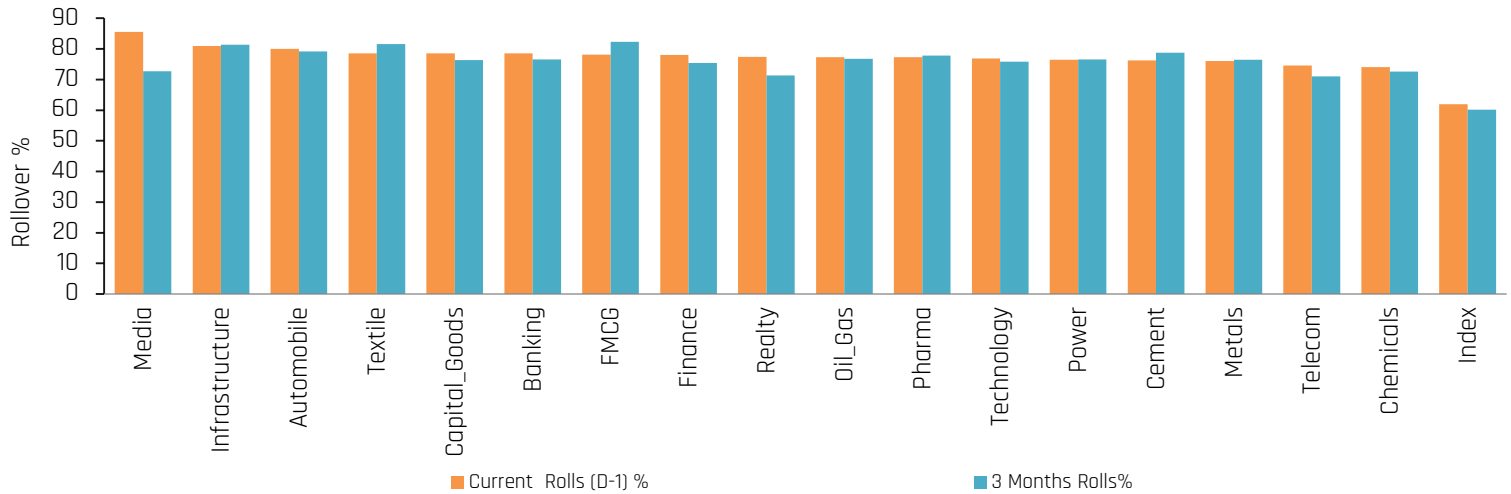
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
MCX	82%	42%	40%	-0.54
IBULHSGFIN	77%	47%	30%	0.59
DELTACORP	81%	59%	22%	0.66
SUNTV	85%	63%	21%	0.64
ABB	82%	64%	19%	0.55

### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CROMPTON	57%	79%	-21%	0.79
RAMCOCEM	65%	85%	-20%	-1.32
MARICO	70%	88%	-18%	0.55
MPHASIS	71%	87%	-15%	0.55
SRF	71%	84%	-13%	0.54

### Sector Rollover Activity:

Sector's Rollover



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