

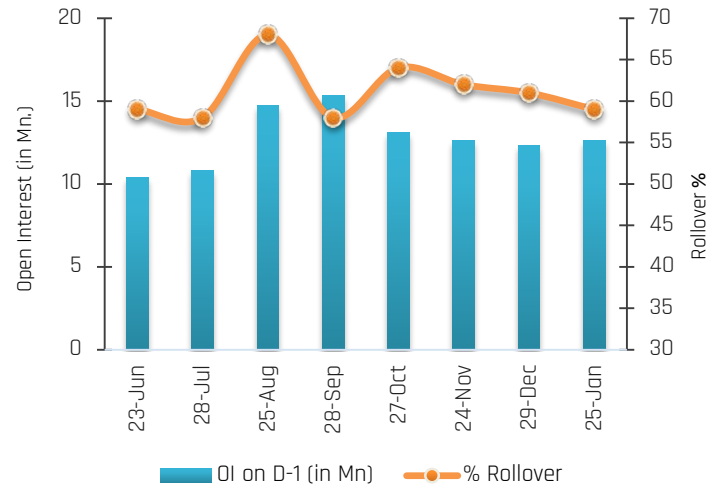
ROLLOVER SNAPSHOT (D-1)

27-01-2022

Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **59%** positions got rolled over to the February series as on **D-1** days prior to expiry.
2. The current rollover is lower 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 **22bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.61Mn** shares.
5. The Market wide January expiry rollover is at **73%** on **D-1** as compared to **76%** on same day of previous expiry.

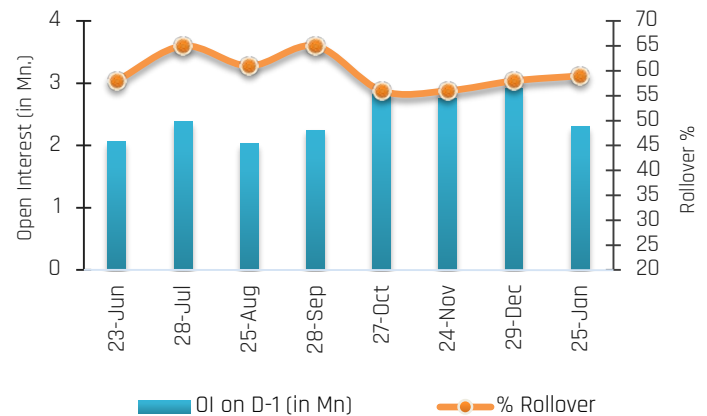
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty January expiry rollover is higher at **59%** on **D-1** compared with **58%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.31mn** shares as against the OI of **2.91mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **38bps**.
9. The current rollovers in BankNifty are higher as compare with its three months average of **57%** 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%
GAIL	72%	64%	8%	-0.90
KOTAKBANK	82%	75%	7%	0.30
ICICIBANK	84%	78%	6%	0.33
BAJAJFINSV	80%	75%	5%	0.29
HINDUNILVR	79%	74%	5%	0.34

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ONGC	43%	73%	-30%	-0.55
HINDALCO	58%	79%	-21%	0.44
CIPLA	60%	76%	-16%	0.28
TECHM	65%	76%	-12%	0.34
SUNPHARMA	78%	88%	-10%	-0.20

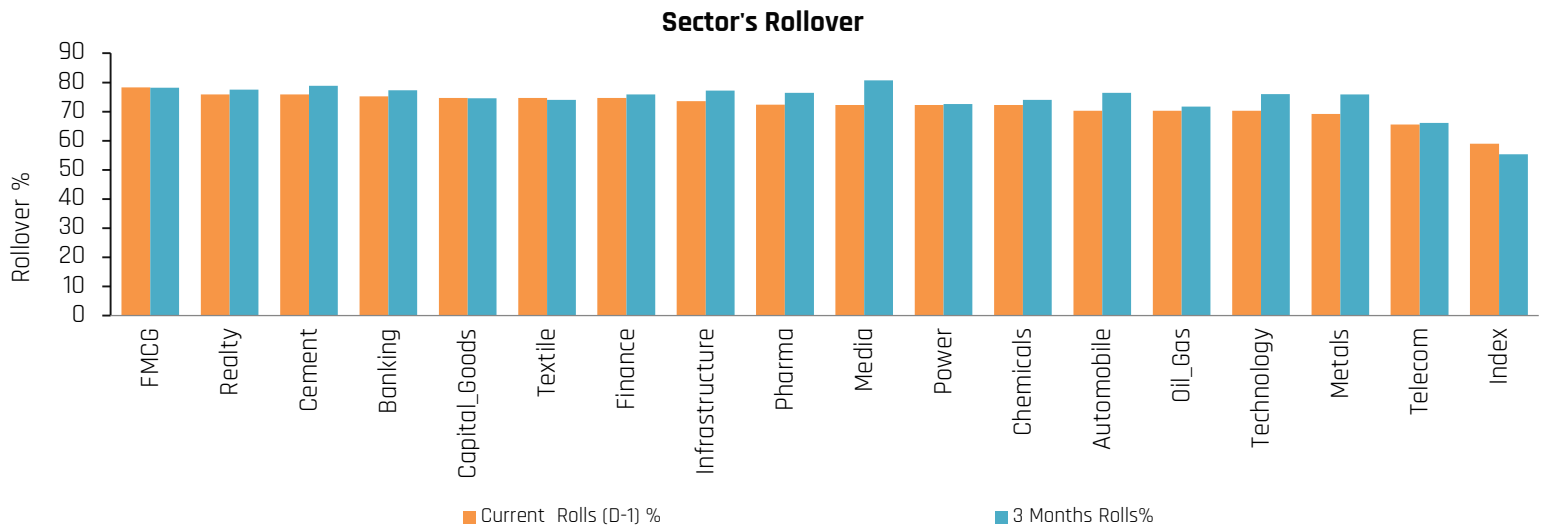
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CUMMINSIND	82%	63%	20%	-0.54
UBL	79%	63%	16%	-0.30
ABBOTINDIA	77%	62%	15%	0.04
IDEA	68%	54%	14%	0.44
ASTRAL	86%	74%	12%	0.53

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ESCORTS	11%	78%	-67%	0.38
NATIONALUM	36%	80%	-43%	-0.28
GMRINFRA	49%	75%	-26%	0.37
MOTHERSUMI	45%	66%	-21%	0.28
JKCEMENT	63%	84%	-21%	-2.21

Sector Rollover Activity:



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