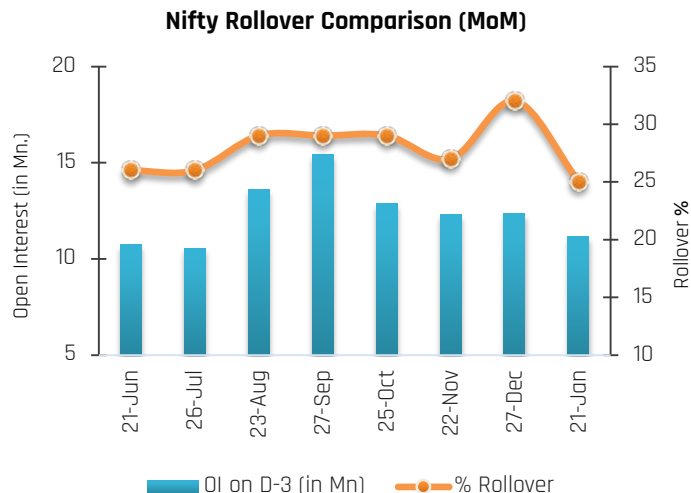


ROLLOVER SNAPSHOT

24-01-2022

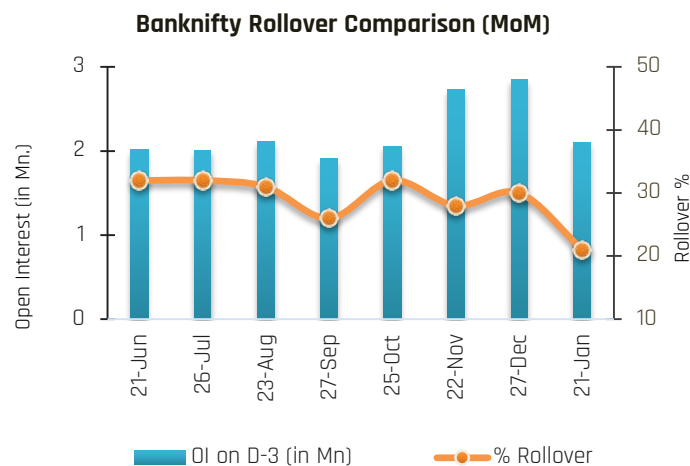
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **25%** positions got rolled over to the February series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **29%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **25 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **11.17Mn** shares.
5. The Market wide January expiry rollover is at **26%** on **D-3** as compared to **36%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty January expiry rollover is lower at **21%** on **D-3** compared with **30%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.10mn** shares as against the OI of **2.85mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **36 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **30%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
WIPRO	37%	34%	3%	0.30
TCS	43%	40%	3%	0.38
NTPC	34%	32%	2%	-1.90
HINDUNILVR	31%	32%	0%	0.33
IOC	37%	37%	0%	-1.33

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ABBOTINDIA	44%	31%	13%	0.40
GLENMARK	45%	32%	13%	0.29
CONCOR	40%	31%	9%	0.02
CHOLAFIN	31%	23%	9%	-0.22
ICICIPRULI	40%	35%	5%	0.31

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BRITANNIA	13%	40%	-27%	0.35
GRASIM	45%	70%	-25%	0.37
SUNPHARMA	20%	46%	-25%	-0.12
CIPLA	16%	34%	-18%	0.37
MARUTI	13%	30%	-17%	0.35

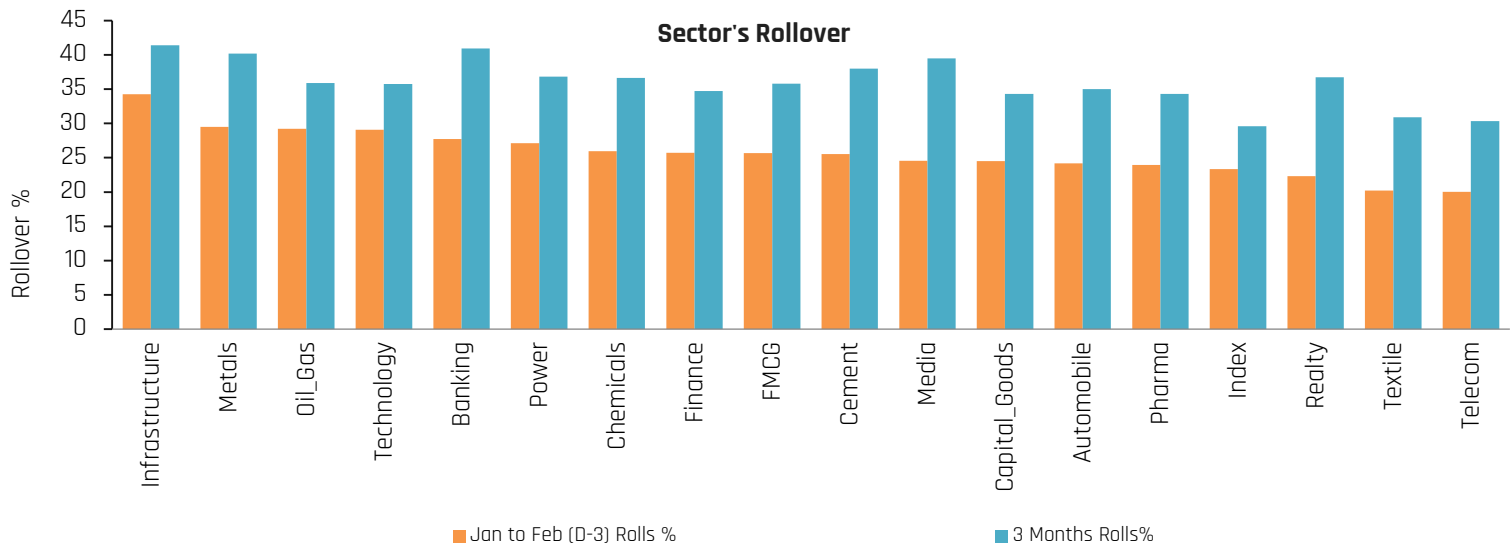
Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	15%	46%	-31%	-1.29
PEL	11%	38%	-27%	0.38
ZEEL	16%	40%	-24%	0.45
BHEL	16%	40%	-24%	0.25
BANKBARODA	25%	48%	-23%	0.38

ROLLOVER SNAPSHOT

24-01-2022

Sectors Rollover Activity:



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