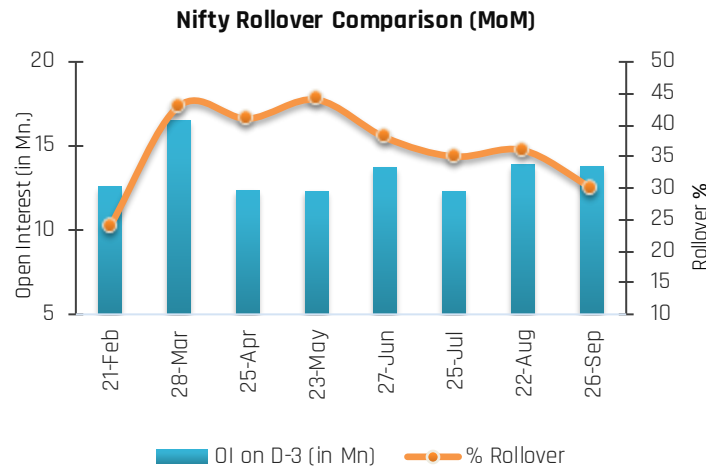


ROLLOVER SNAPSHOT

27-09-2022

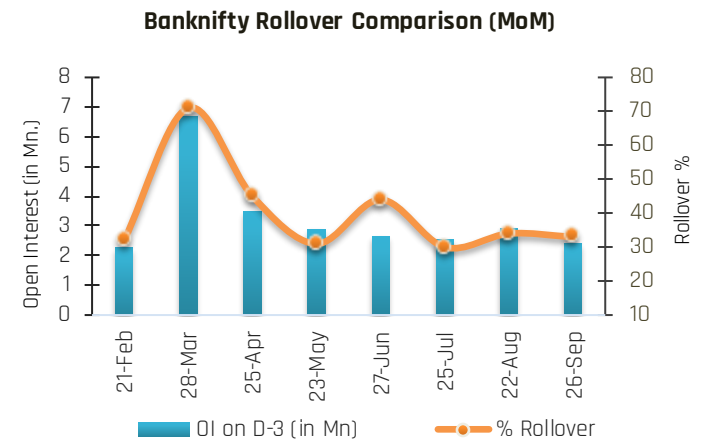
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **30%** positions got rolled over to the October series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **37%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **31 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.83Mn** shares.
5. The Market wide September expiry rollover is at **35%** on **D-3** as compared to **37%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty September expiry is lower at **33%** on **D-3** compared with **34%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.41mn** shares as against the OI of **2.91mn** 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 lower as compare with its three months average of **36%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CIPLA	47%	20%	26%	0.27
DRREDDY	52%	38%	14%	0.13
TATAMOTORS	46%	36%	9%	0.18
TCS	47%	39%	9%	0.20
BRITANNIA	53%	45%	8%	0.29

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
ASIANPAINT	24%	46%	-22%	0.37
RELIANCE	26%	47%	-21%	0.49
ADANI PORTS	52%	72%	-21%	0.59
JSWSTEEL	43%	61%	-18%	0.51
HDFC	23%	41%	-18%	0.49

Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	68%	37%	30%	0.59
M&MFIN	51%	28%	23%	0.57
CANFINHOME	47%	30%	17%	-0.87
SUNTV	43%	27%	15%	0.59
RBLBANK	40%	27%	13%	0.49

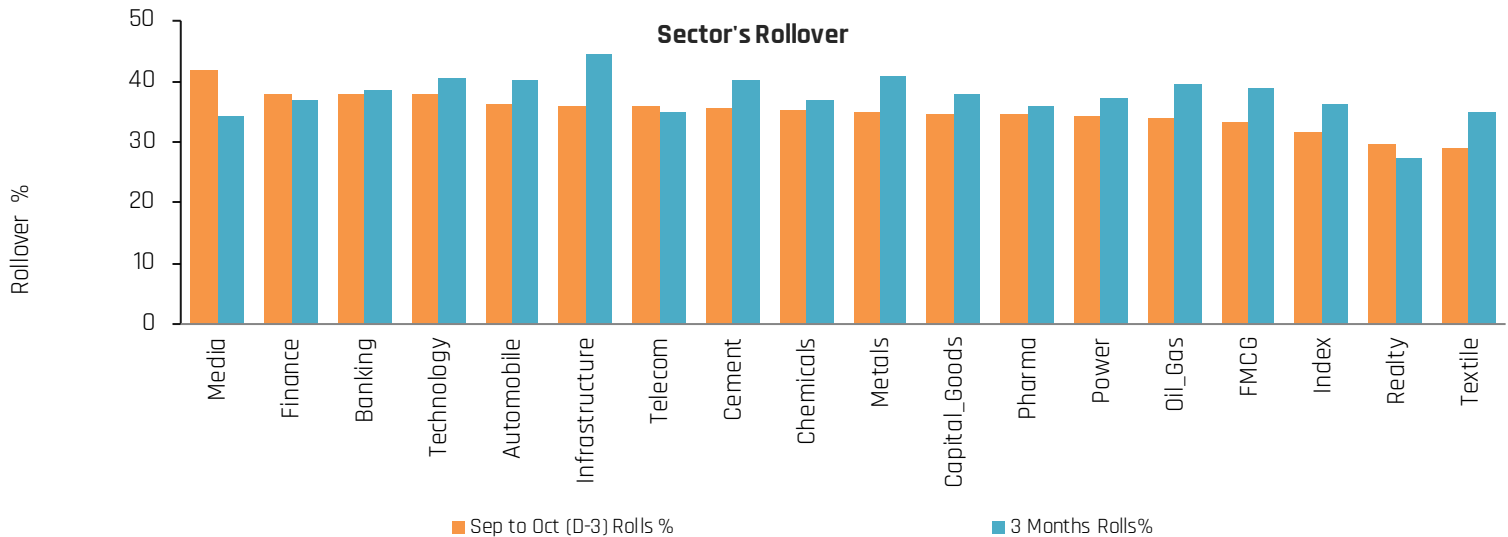
Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
APOLLOTYRE	25%	51%	-26%	0.36
TRENT	18%	41%	-23%	0.48
COLPAL	24%	47%	-22%	0.22
JKCEMENT	21%	43%	-22%	-0.14
MINDTREE	19%	38%	-19%	0.24

ROLLOVER SNAPSHOT

27-09-2022

Sectors Rollover Activity:



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