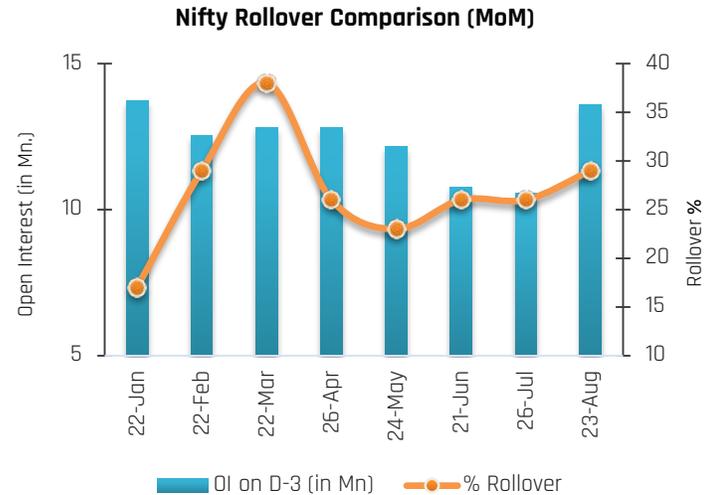


ROLLOVER SNAPSHOT

24-08-2021

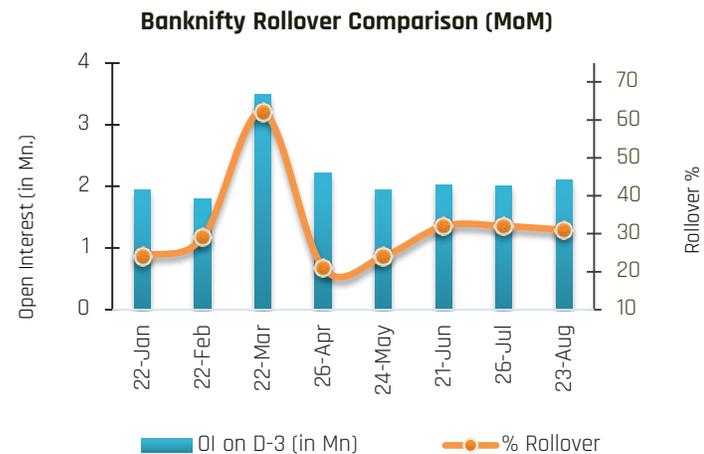
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **29%** positions got rolled over to the September series as on **D-3** days prior to expiry.
2. The current rollovers are higher compare with its three months average of **25%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **21 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.61Mn** shares.
5. The Market wide August expiry rollover is at **37%** on **D-3** as compared to **44%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty August expiry rollover is in line at **31%** on **D-3** compared with **32%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.11mn** shares as against the OI of **2.01mn** shares on **D-3** of the last series.
8. The rollover cost for long rollovers closed at **40 bps**.
9. The current rollovers in BankNifty is higher 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%
ADANIPTS	75%	57%	19%	0.43
ICICIBANK	42%	27%	15%	0.31
COALINDIA	54%	40%	15%	-2.20
ASIANPAINT	46%	31%	14%	0.38
POWERGRID	43%	30%	12%	-1.33

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IOC	28%	52%	-24%	0.39
TATASTEEL	39%	50%	-11%	0.29
SBILIFE	24%	33%	-9%	0.33
ULTRACEMCO	42%	51%	-9%	0.31
ITC	39%	47%	-7%	0.31

Strong Rollover in Non Index Stocks

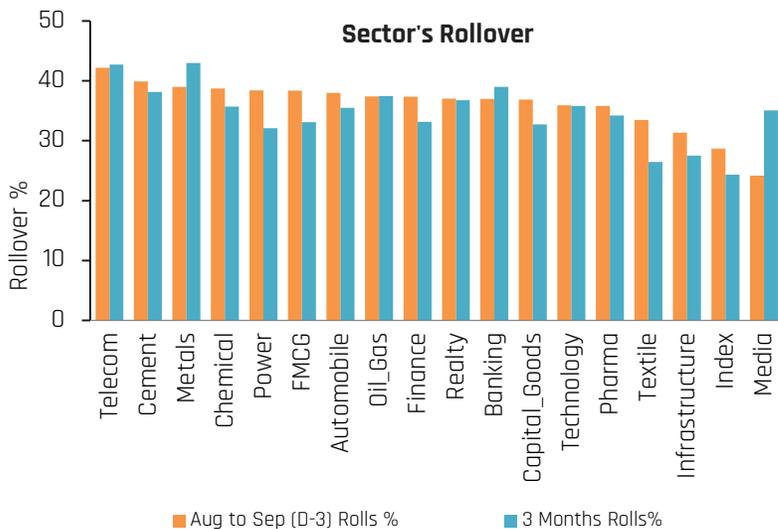
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
MGL	52%	31%	21%	-1.03
BERGEPAIN	47%	29%	18%	0.28
SRTRANSFIN	49%	32%	17%	0.28
GODREJCP	44%	28%	16%	0.26
COLPAL	40%	24%	16%	0.35

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNTV	2%	42%	-40%	1.08
PNB	7%	43%	-36%	0.41
FEDERALBNK	24%	47%	-22%	0.32
NATIONALUM	12%	31%	-19%	0.40
COFORGE	21%	38%	-17%	0.25

ROLLOVER SNAPSHOT

24-08-2021



Sector / Stock Rollover Activity:

1. From the Sectoral action, rollovers accelerated for **Automobile, Cement, Chemical, Power and FMCG** where as low rollovers were seen in, **Media, Banking, Telecom, and Metals** sector stocks on D-3 as compared to three month's average as highlighted in the chart.
2. Within **Nifty50** space Index heavyweight like **ICICIBANK, ADANI PORTS, BPCL, HCLTECH, ASIANPAINT and NESTLEIND** witnessed aggressive rollover in September series while low rolls were seen in **IOC, ULTRACEMCO, TECHM, BRITANNIA, UPL, and SBILIFE**.
3. From the Midcap space **MGL, SRF, COLPAL, ZEEL, ICICIPRULI and AUROPHARMA** saw higher rollover whereas, **SUNTV, PNB, NATIONALUM, VEDL, ALKEM** and **AMBUJACEM** observed low rollovers so far.

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