

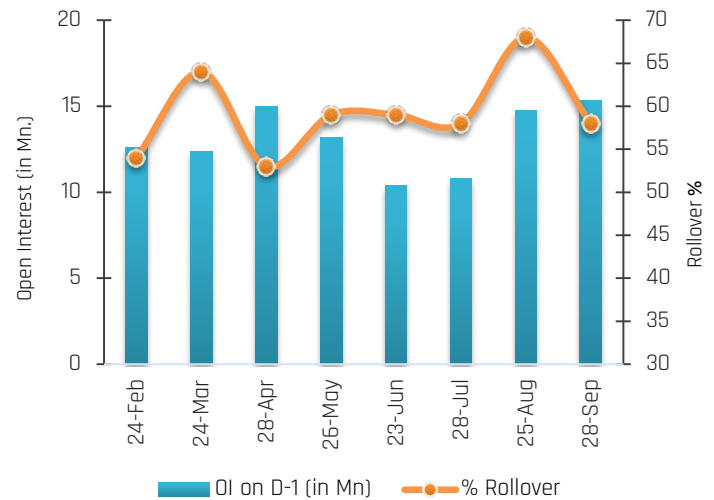
ROLLOVER SNAPSHOT (D-1)

30-Sep-21

Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **58%** positions got rolled over to the October series as on **D-1** days prior to expiry.
2. The current rollovers 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 **14** bps.
4. The total open interest in Nifty Futures across all contracts stands at **15.35Mn** shares.
5. The Market wide September expiry rollover is at **76%** on **D-1** as compared to **77%** on same day of previous expiry.

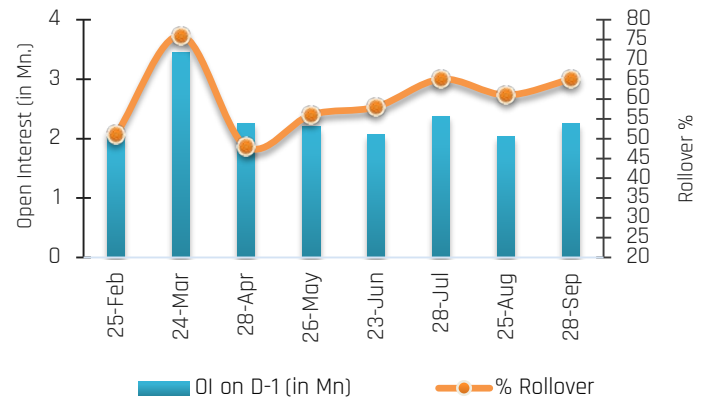
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty September expiry rollover is higher at **65%** on **D-1** compared with **61%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.24mn** shares as against the OI of **2.03mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **24** bps.
9. The current rollovers in BankNifty are higher as compare with its three months average of **61%** 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 %
HDFCBANK	87%	77%	10%	0.19
POWERGRID	76%	66%	10%	0.18
TATAMOTORS	86%	76%	9%	0.30
INFY	77%	69%	8%	-0.28
GAIL	85%	78%	7%	0.45

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
NESTLEIND	53%	83%	-30%	0.00
CIPLA	43%	70%	-27%	0.42
TITAN	64%	80%	-16%	0.32
HINDUNILVR	55%	70%	-14%	-0.07
ASIANPAINT	69%	82%	-13%	0.27

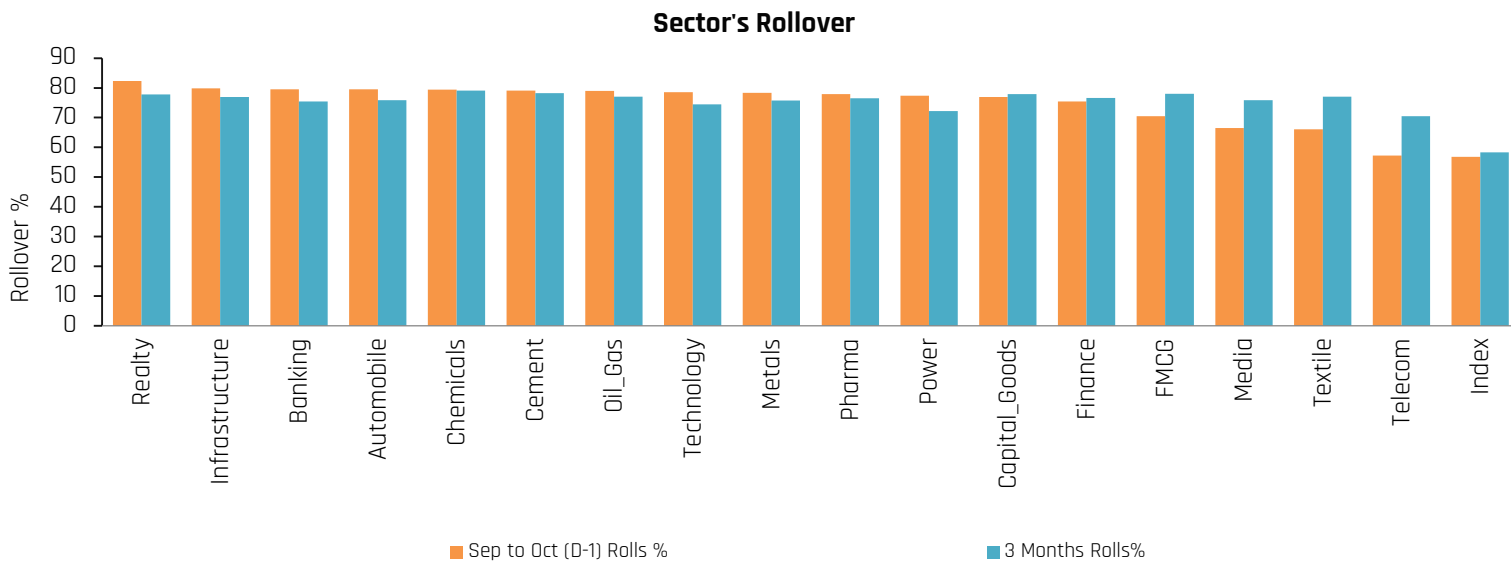
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
MPHASIS	92%	66%	26%	0.48
CANBK	91%	66%	25%	0.44
NMDC	83%	63%	20%	0.35
TATAPOWER	90%	74%	15%	0.40
NATIONALUM	85%	70%	15%	0.26

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
ICICIPRULI	53%	83%	-30%	0.27
TRENT	54%	79%	-25%	0.29
IDEA	32%	56%	-24%	0.44
MARICO	68%	83%	-14%	0.33
COLPAL	62%	76%	-14%	0.18

Sector Rollover Activity:



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