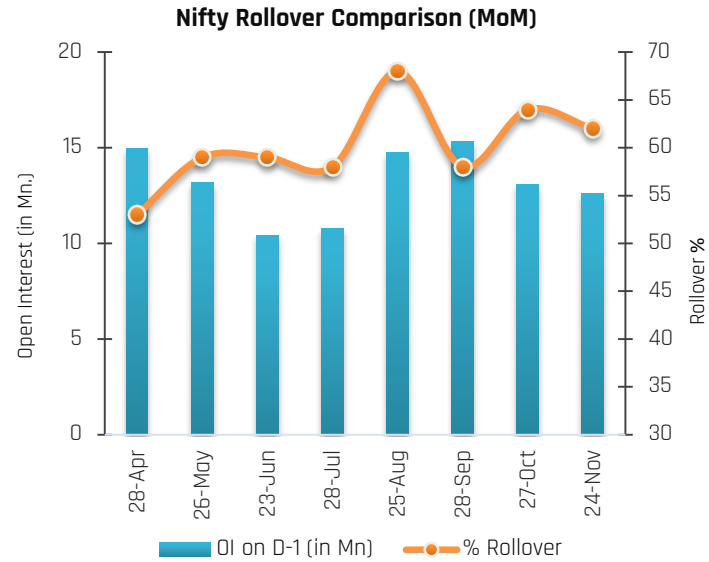


ROLLOVER SNAPSHOT (D-1)

25-Nov-21

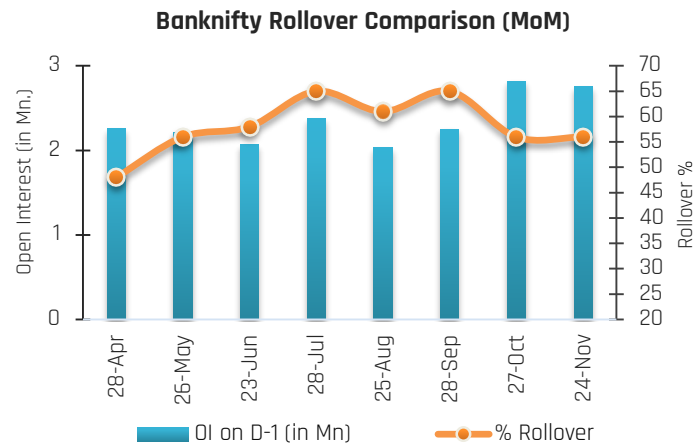
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **62%** positions got rolled over to the December series as on **D-1** days prior to expiry.
2. The current rollovers is lower as compare with its three months average of **63%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **23** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.63Mn** shares.
5. The Market wide November expiry rollover is at **76%** on **D-1** as compared to **76%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty November expiry rollover is in line at **56%** on **D-1** compared with **56%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.76mn** shares as against the OI of **2.82mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **34** bps.
9. The current rollovers in BankNifty are lower as compare with its three months average of **61%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
NTPC	81%	62%	19%	-1.07
SBILIFE	80%	63%	17%	0.40
CIPLA	77%	62%	15%	0.25
NESTLEIND	87%	74%	13%	0.21
MARUTI	83%	75%	8%	0.28

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
GAIL	59%	74%	-15%	-0.11
EICHERMOT	74%	83%	-9%	0.32
BAJAJ-AUTO	70%	80%	-9%	0.27
KOTAKBANK	69%	77%	-9%	0.36
LT	75%	82%	-7%	0.34

Strong Rollover in Non Index Stocks

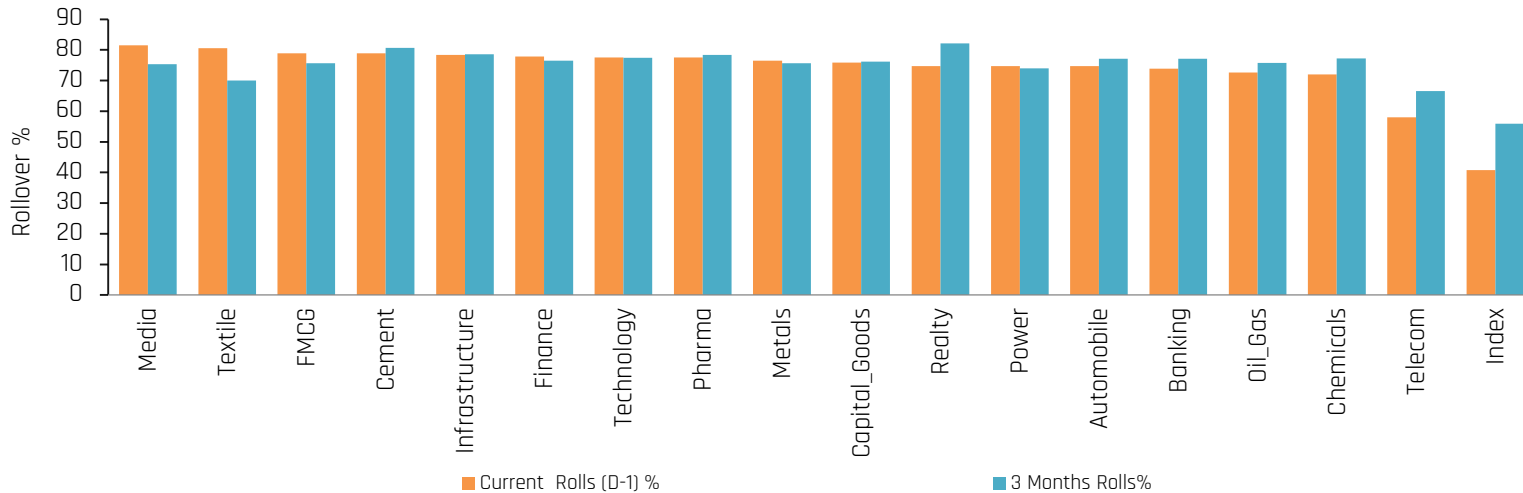
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
SAIL	80%	58%	22%	0.50
IBULHSGFIN	88%	67%	21%	0.40
ABFRL	83%	69%	14%	0.33
PAGEIND	82%	69%	13%	0.37
TRENT	81%	69%	12%	0.37

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
ESCORTS	63%	88%	-25%	0.38
METROPOLIS	54%	75%	-22%	-1.38
VEDL	64%	85%	-21%	0.39
AUBANK	63%	81%	-18%	0.33
INDUSTOWER	58%	70%	-13%	0.35

Sector Rollover Activity:

Sector's Rollover



Asit C. Mehta

INVESTMENT INTERMEDIATES LTD.

Retail Research Desk:

Email: retailresearch@acm.co.in

Research Analyst Registration Number:

INH000002483

CIN: U65990MH1993PLC075388

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