

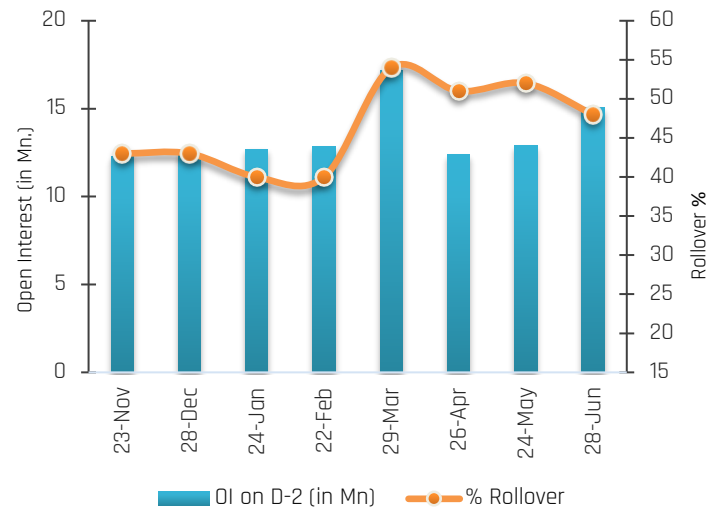
ROLLOVER SNAPSHOT (D-2)

29-Jun-22

Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **48%** positions got rolled over to the July series as on **D-2** days prior to expiry.
2. The current rollover is lower as compare with its three months average of **52%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **1 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **15.05Mn** shares.
5. The Market wide June expiry rollover is at **58%** on **D-2** as compared to **57%** on same day of previous expiry.

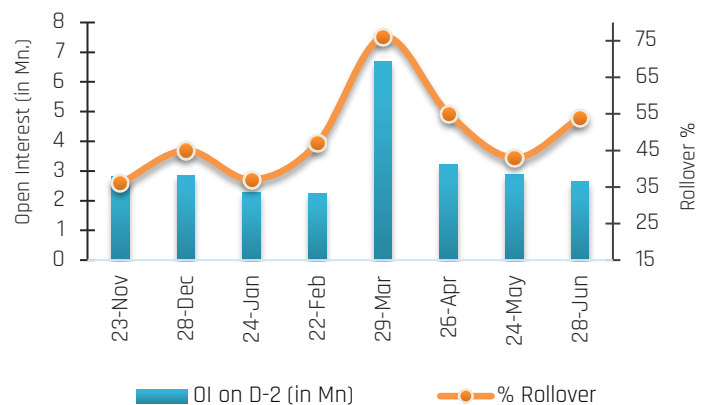
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty June expiry rollover is higher at **54%** on **D-2** compared with **43%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.64mn** shares as against the OI of **2.87mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **15 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **58%** 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%
RELIANCE	67%	46%	21%	0.07
BAJAJFINSV	67%	51%	16%	0.28
GRASIM	77%	62%	15%	0.27
JSWSTEEL	79%	64%	15%	-2.71
ICICIBANK	75%	61%	14%	0.27

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
HCLTECH	37%	58%	-20%	-0.36
LT	47%	61%	-14%	-0.89
UPL	47%	60%	-13%	-0.84
EICHERMOT	52%	64%	-12%	0.19
BHARTIARTL	60%	69%	-9%	0.23

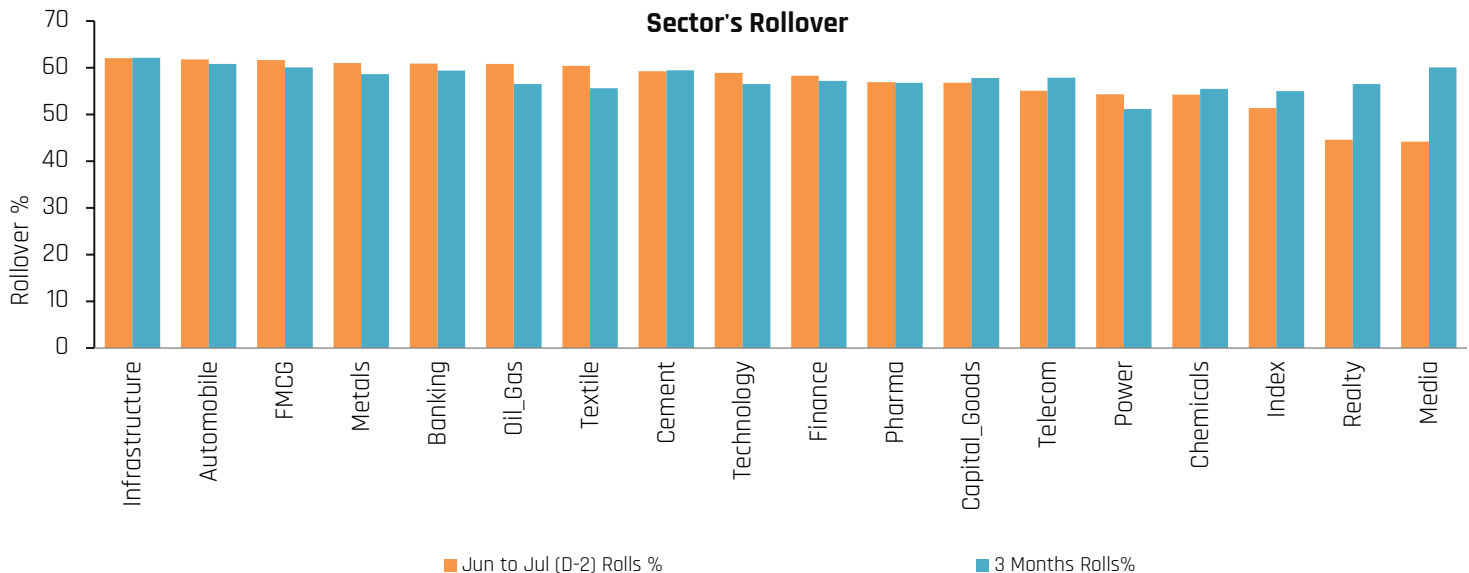
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
MUTHOOTFIN	82%	50%	32%	0.10
TORNTPOWER	61%	35%	27%	-0.88
MPHASIS	81%	57%	24%	-1.72
FSL	64%	46%	18%	0.24
LALPATHLAB	78%	61%	16%	-3.47

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNTV	26%	68%	-42%	0.53
MFSL	40%	66%	-26%	-0.73
OBEROIRLTY	30%	54%	-24%	-0.35
GLENMARK	43%	63%	-21%	0.15
DELTACORP	26%	46%	-20%	-0.11

Sectors Rollover Activity:



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