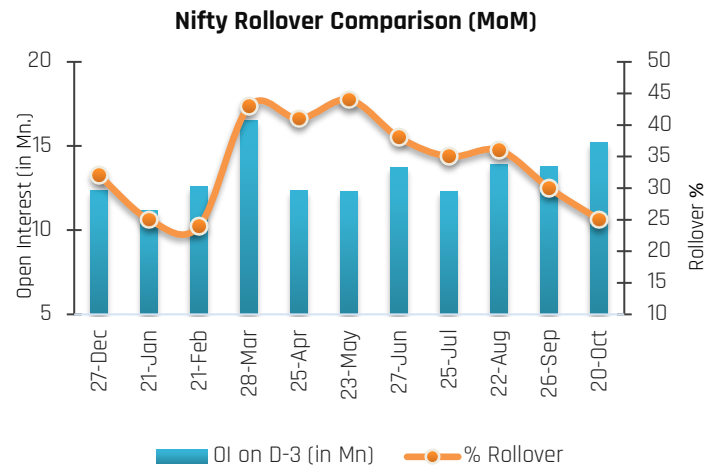


ROLLOVER SNAPSHOT

21-10-2022

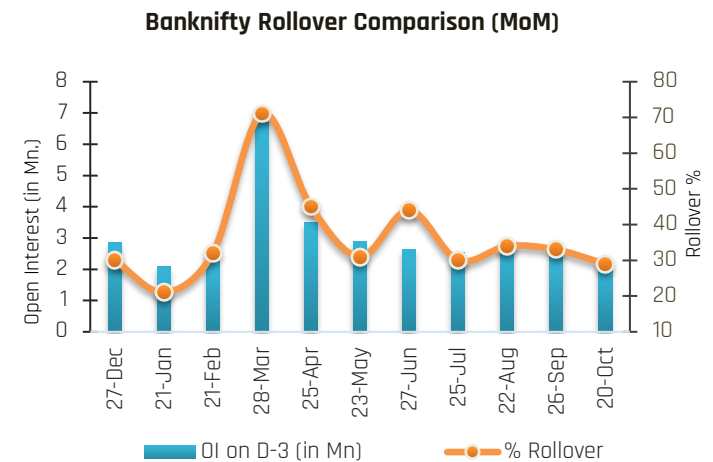
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **25%** positions got rolled over to the November series as on **D-3** days prior to expiry.
2. The current rollovers are lower compare with its three months average of **34%** 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 **15.15Mn** shares.
5. The Market wide October expiry rollover is at **30%** on **D-3** as compared to **36%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty October expiry is lower at **29%** on **D-3** compared with **33%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.14mn** shares as against the OI of **2.41mn** 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 **33%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
NESTLEIND	36%	27%	10%	-0.16
HINDUNILVR	42%	35%	7%	-0.22
KOTAKBANK	44%	37%	6%	0.35
SBILIFE	31%	26%	5%	0.39
GRASIM	50%	46%	3%	0.33

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
TECHM	19%	40%	-21%	-0.22
POWERGRID	19%	39%	-21%	-0.46
INDUSINDBK	36%	51%	-15%	0.38
UPL	31%	45%	-14%	0.41
NTPC	23%	36%	-13%	0.09

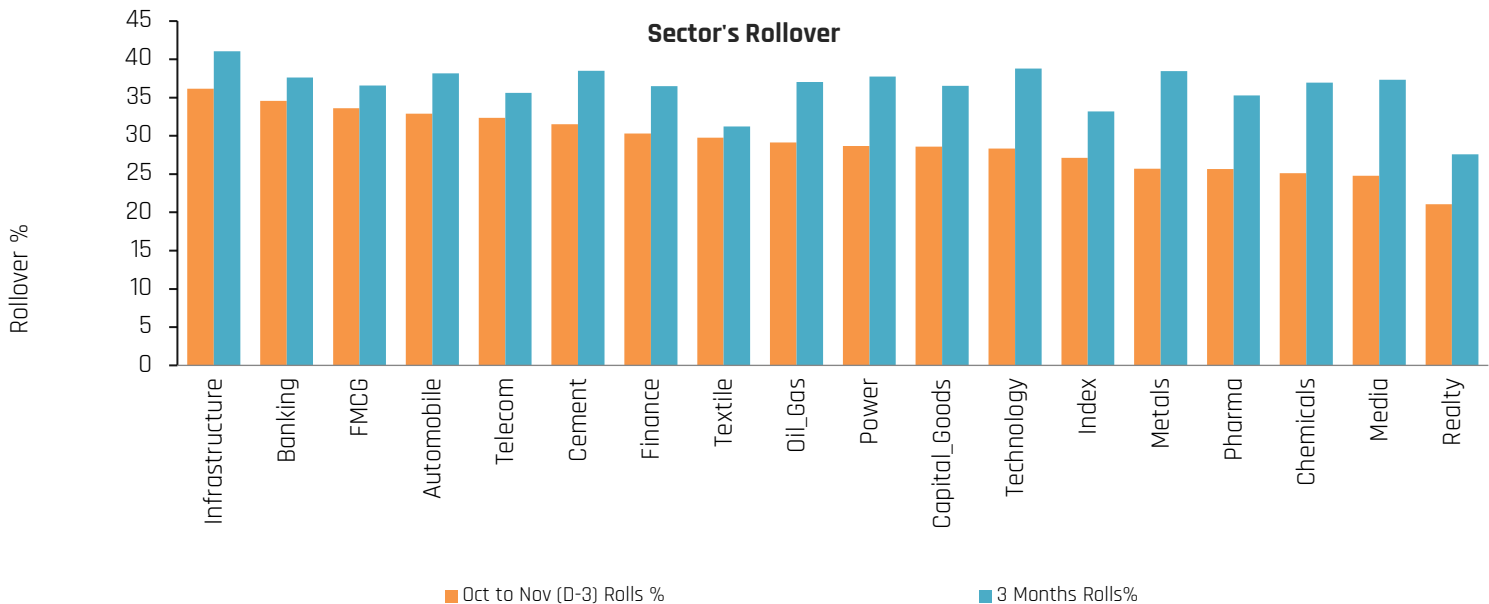
Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
TRENT	45%	31%	14%	0.42
IDEA	44%	36%	9%	0.58
PNB	42%	34%	8%	0.37
ADANIENT	40%	32%	7%	0.42
TORNTPOWER	46%	38%	7%	0.39

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	16%	49%	-32%	0.27
NMDC	13%	41%	-28%	-0.04
INTELLECT	12%	40%	-27%	0.10
GLENMARK	13%	37%	-23%	0.30
ESCORTS	17%	40%	-23%	-0.76

ROLLOVER SNAPSHOT

21-10-2022

Sectors Rollover Activity:



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