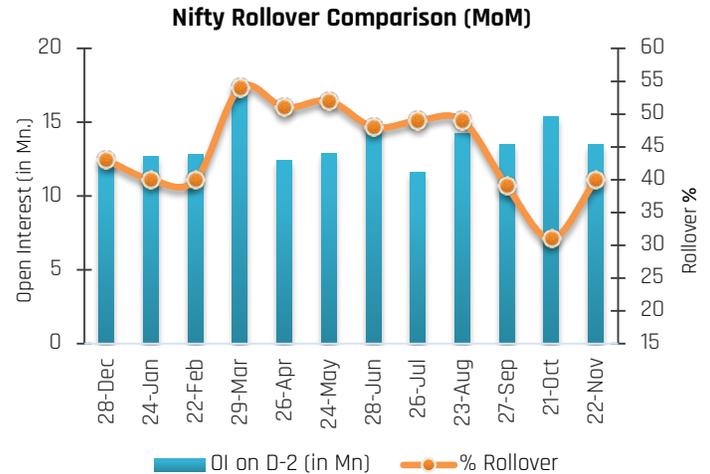


ROLLOVER SNAPSHOT (D-2)

23-Nov-22

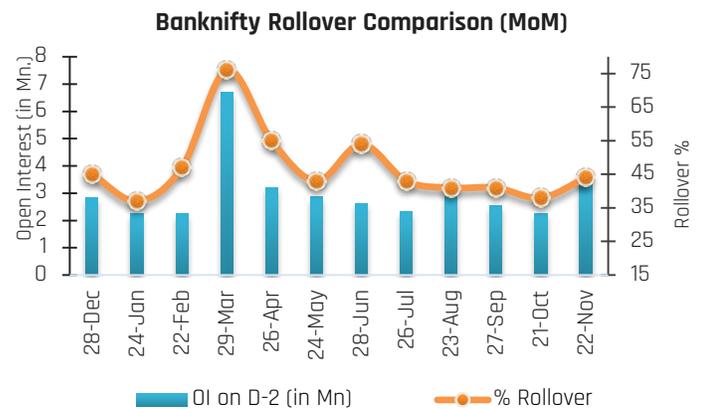
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **40%** positions got rolled over to the December series as on **D-2** days prior to expiry.
2. The current rollover is in line as compare with its three months average of **40%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **51 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **13.50Mn** shares.
5. The Market wide November expiry rollover is at **57%** on **D-2** as compared to **50%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty November expiry rollover is higher at **44%** on **D-2** compared with **38%** on same day of previous expiry.
7. BankNifty Futures OI stands at **3.40mn** shares as against the OI of **2.26mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **53 bps**.
9. The current rollover in BankNifty is higher as compare with its three months average of **40%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
EICHERMOT	69%	51%	18%	-0.05
INDUSINDBK	71%	56%	15%	0.75
SUNPHARMA	68%	54%	14%	0.81
NESTLEIND	62%	49%	13%	0.60
HEROMOTOCO	72%	63%	10%	-0.47

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
JSWSTEEL	49%	71%	-22%	0.60
DRREDDY	45%	63%	-18%	0.53
BRITANNIA	49%	66%	-18%	0.67
POWERGRID	36%	54%	-18%	0.66
BAJAJ-AUTO	53%	68%	-15%	0.46

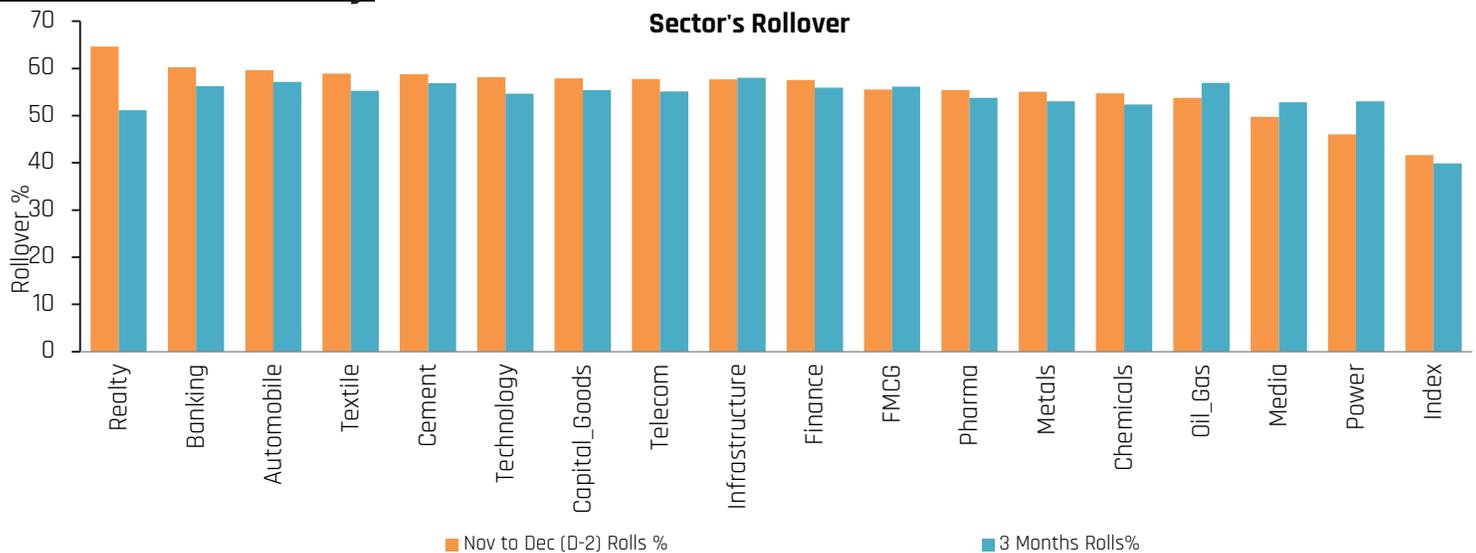
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
OBEROIRLTY	75%	45%	29%	0.59
BHEL	76%	54%	22%	0.61
ABCAPITAL	67%	45%	22%	0.67
MFSL	71%	51%	21%	0.49
NMDC	65%	45%	20%	0.81

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNTV	19%	53%	-34%	0.20
GNFC	17%	49%	-33%	0.42
IPCALAB	41%	64%	-23%	0.05
TORNTPOWER	36%	57%	-21%	0.56
IBULHSGFIN	36%	53%	-17%	0.75

Sectors Rollover Activity:



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