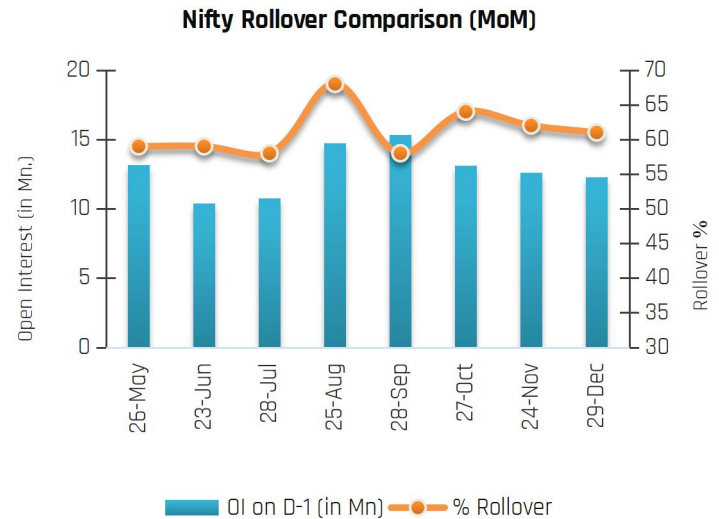


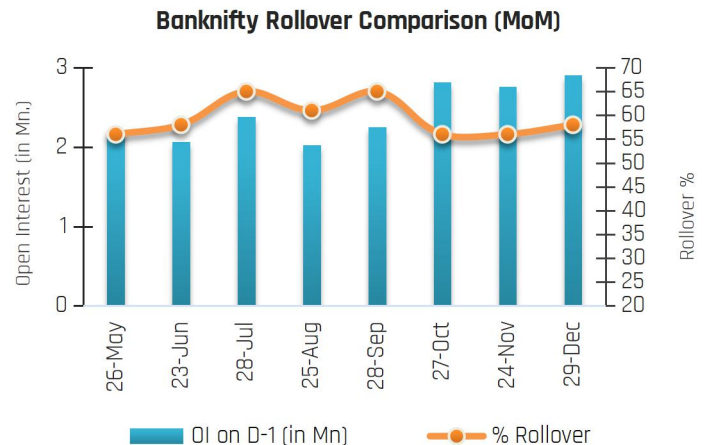
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **61%** positions got rolled over to the January series as on **D-1** days prior to expiry.
2. The current rollover is inline as compare with its three months average of **61%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **28bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.31Mn** shares.
5. The Market wide December expiry rollover is at **76%** on **D-1** as compared to **76%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty December expiry rollover is higher at **58%** on **D-1** compared with **56%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.91mn** shares as against the OI of **2.76mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **42bps**.
9. The current rollovers in BankNifty are lower as compare with its three months average of **59%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
POWERGRID	84%	67%	17%	-0.24
NESTLEIND	90%	74%	16%	0.29
TITAN	80%	66%	15%	0.40
EICHERMOT	90%	79%	11%	0.39
NTPC	77%	66%	10%	-0.45

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DRREDDY	70%	81%	-11%	0.36
INFY	71%	82%	-11%	0.37
TECHM	71%	80%	-9%	0.37
HCLTECH	73%	81%	-7%	-0.15
TATAMOTORS	78%	84%	-7%	0.28

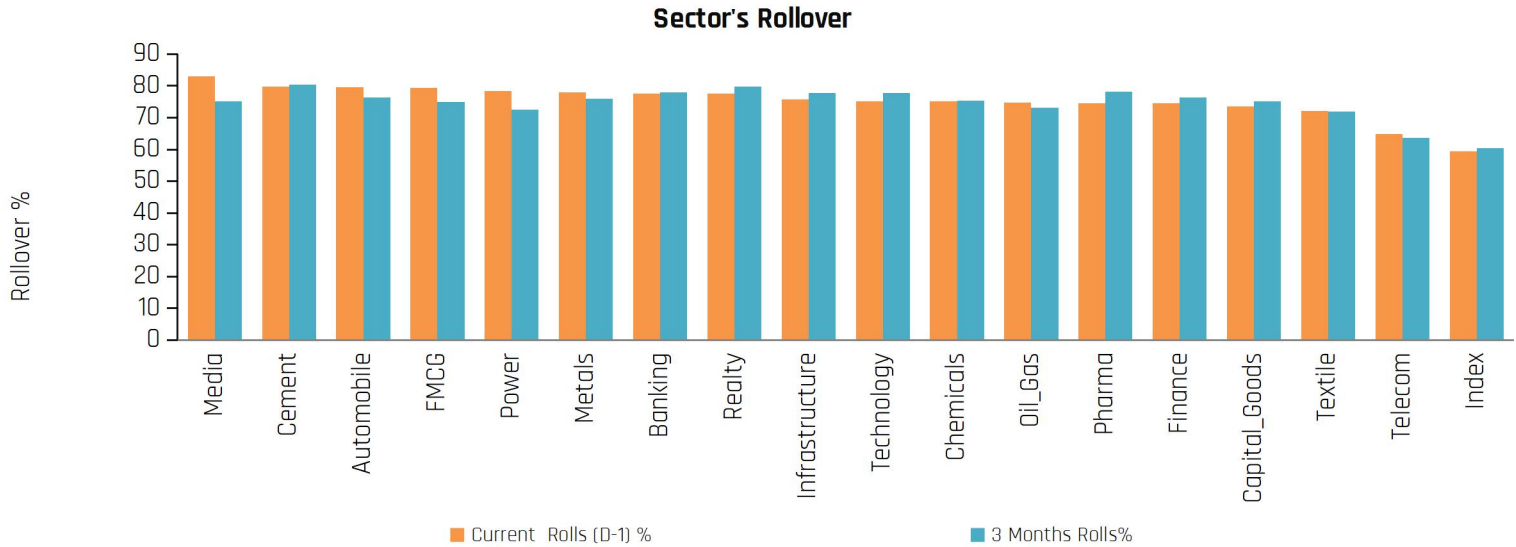
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BALKRISIND	83%	63%	20%	0.34
SAIL	79%	59%	20%	0.42
HINDPETRO	78%	63%	16%	0.38
MOTHERSUMI	76%	61%	15%	0.37
SUNTV	88%	75%	13%	0.50

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IPCALAB	51%	85%	-34%	0.27
IBULHSGFIN	39%	71%	-33%	0.71
ALKEM	68%	89%	-22%	0.28
MPHASIS	72%	85%	-13%	0.40
VEDL	65%	77%	-12%	0.43

Sector Rollover Activity:



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