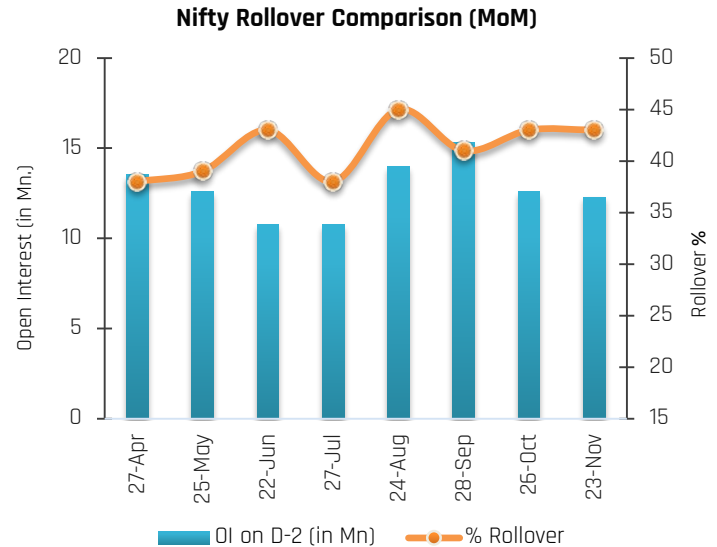


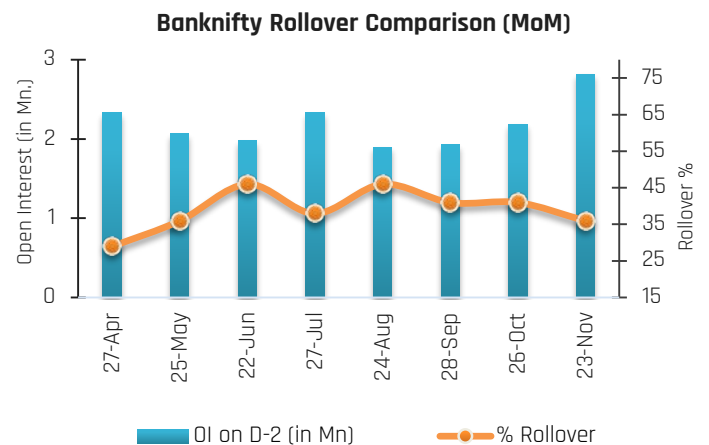
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **43%** 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 **43%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **26** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.29Mn** shares.
5. The Market wide November expiry rollover is at **56%** on **D-2** as compared to **58%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty November expiry rollover is lower at **36%** on **D-2** compared with **41%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.82mn** shares as against the OI of **2.19mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **38** bps.
9. The current rollovers in BankNifty is lower as compare with its three months average of **43%** respectively observed at the same point prior to expiry.



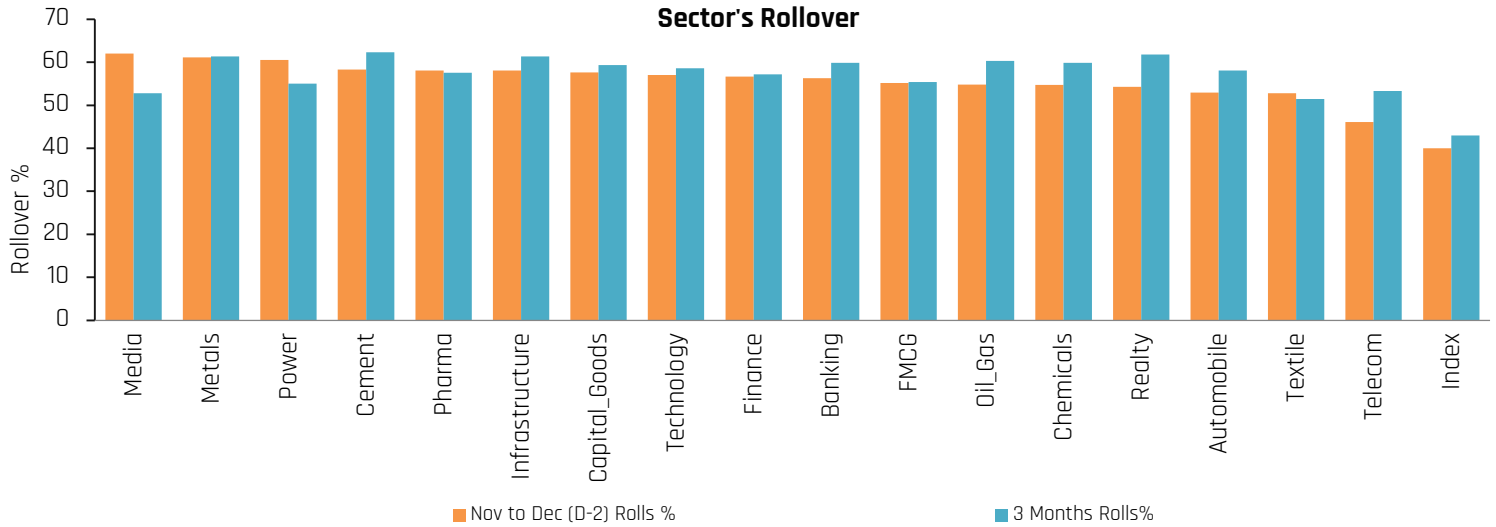
Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
SUNPHARMA	76%	61%	15%	0.39
NTPC	60%	47%	13%	-0.19
BRITANNIA	60%	53%	8%	0.31
CIPLA	53%	46%	6%	0.37
SBILIFE	56%	49%	6%	0.41

Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
EICHERMOT	30%	67%	-36%	0.32
SHREECEM	44%	61%	-17%	0.35
DIVISLAB	48%	62%	-13%	0.36
GAIL	44%	57%	-13%	-0.25
HDFCLIFE	54%	64%	-10%	0.38

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
SUNTV	79%	46%	33%	0.57
BATAINDIA	75%	57%	18%	0.44
IBULHSGFIN	71%	54%	17%	0.44
ALKEM	70%	56%	14%	0.36
GLENMARK	70%	57%	13%	0.27

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
TVSMOTOR	34%	60%	-26%	0.38
AUBANK	38%	62%	-24%	0.30
RBLBANK	41%	61%	-20%	0.33
INDUSTOWER	32%	50%	-17%	0.25
GODREJCP	46%	61%	-16%	0.35

Sectors Rollover Activity:



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