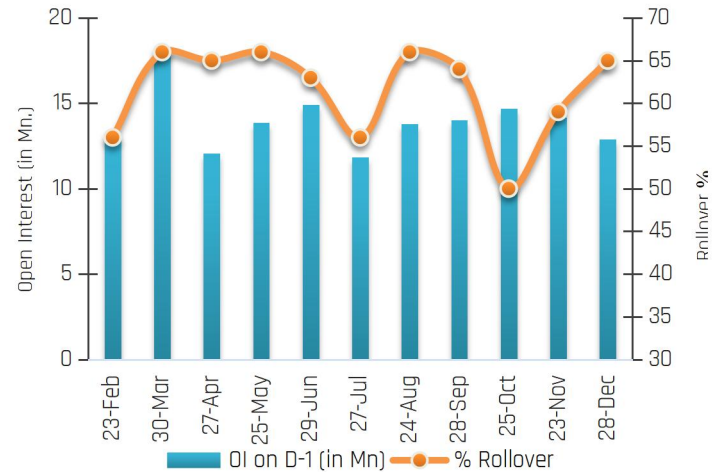


Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **65%** positions got rolled over to the January series as on **D-1** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **58%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **64** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.91Mn** shares.
5. The Market wide December expiry rollover is at **78%** on **D-1** as compared to **77%** on same day of previous expiry.

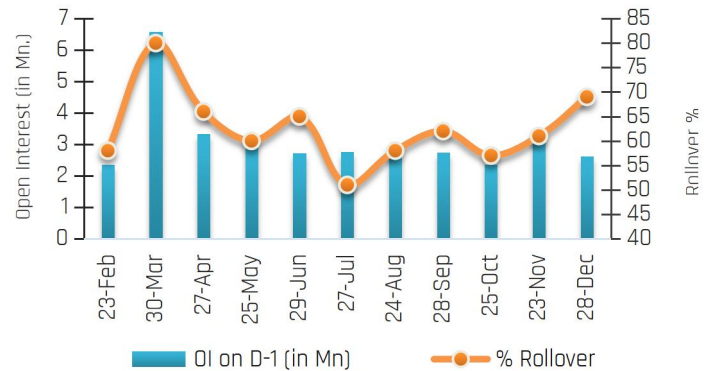
Nifty Rollover Comparison (MoM)



Banknifty Rollover Analysis

6. The BankNifty December expiry rollover is higher at **69%** on **D-1** compared with **61%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.63mn** shares as against the OI of **3.40mn** shares on **D-1** of the last series.
8. The rollover cost for long rollovers closed at **43** bps.
9. The current rollover in BankNifty is higher as compare with its three months average of **60%** 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%
DIVISLAB	86%	75%	11%	0.42
SHREECEM	91%	81%	11%	-0.38
NESTLEIND	87%	77%	10%	0.70
HDFCLIFE	82%	74%	8%	0.74
HEROMOTOCO	89%	81%	8%	0.39

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
CIPLA	59%	81%	-22%	0.70
BAJAJFINSV	68%	80%	-12%	0.68
DRREDDY	65%	75%	-10%	0.65
BAJAJ-AUTO	72%	82%	-10%	0.71
SBILIFE	74%	83%	-9%	0.70

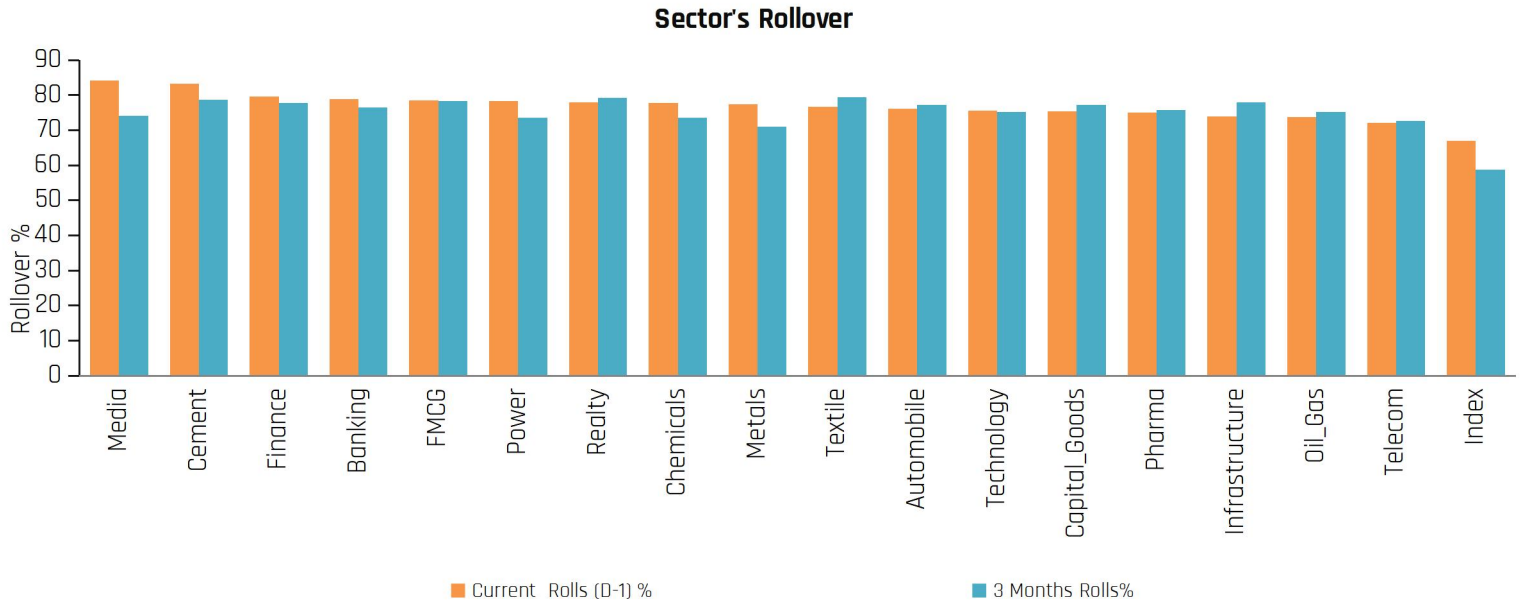
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
NMDC	86%	53%	33%	0.79
ALKEM	82%	60%	22%	-0.58
TORNTPOWER	89%	71%	18%	0.70
TVMOTOR	89%	73%	16%	0.11
NATIONALUM	80%	66%	14%	0.76

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GUJGASLTD	59%	78%	-19%	0.29
SHRIRAMFIN	66%	83%	-17%	-2.12
FEDERALBNK	62%	77%	-16%	0.56
IRCTC	71%	85%	-14%	0.60
ADANIENIT	66%	80%	-14%	0.41

Sector Rollover Activity:



Asit C. Mehta
 INVESTMENT INTERMEDIATES LTD.

Retail Research Desk:
 Email: retailresearch@acm.co.in

Research Analyst Registration Number:
 INH000002483

CIN: U65990MH1993PLC075388

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