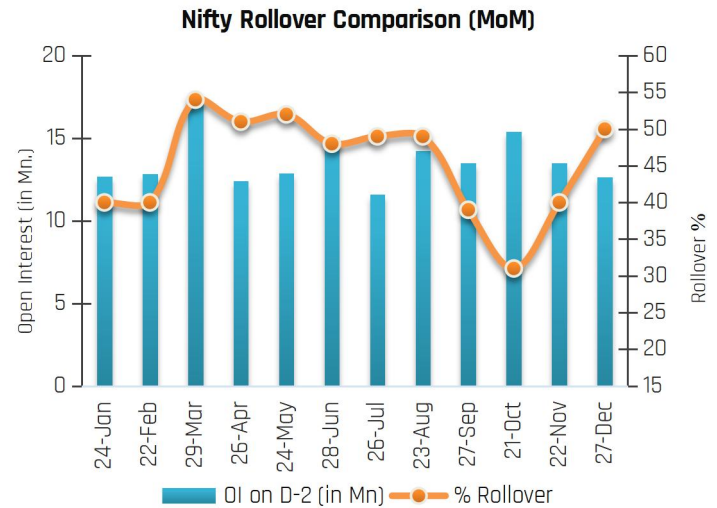


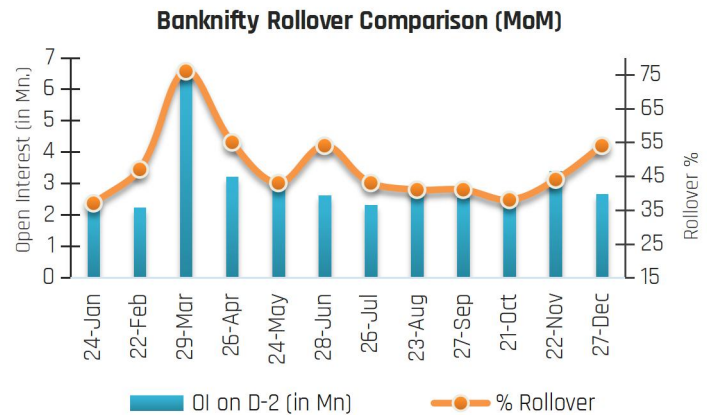
Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **50%** positions got rolled over to the January series as on **D-2** days prior to expiry.
2. The current rollover is higher as compare with its three months average of **37%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **63 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **12.65Mn** shares.
5. The Market wide December expiry rollover is at **59%** on **D-2** as compared to **57%** on same day of previous expiry.



Banknifty Rollover Analysis

6. The BankNifty December expiry rollover is higher at **54%** on **D-2** compared with **44%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.68mn** shares as against the OI of **3.40mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **52 bps**.
9. The current rollover in BankNifty is higher as compare with its three months average of **41%** respectively observed at the same point prior to expiry.



Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
DIVISLAB	74%	52%	22%	0.31
SBIN	67%	54%	13%	0.32
M&M	61%	49%	12%	0.74
HDFCLIFE	65%	54%	12%	0.70
HDFCBANK	78%	67%	10%	0.77

Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SUNPHARMA	35%	64%	-30%	0.71
CIPLA	38%	57%	-19%	0.69
BAJAJFINSV	49%	60%	-11%	0.66
DRREDDY	49%	57%	-8%	0.68
BAJAJ-AUTO	56%	63%	-7%	0.57

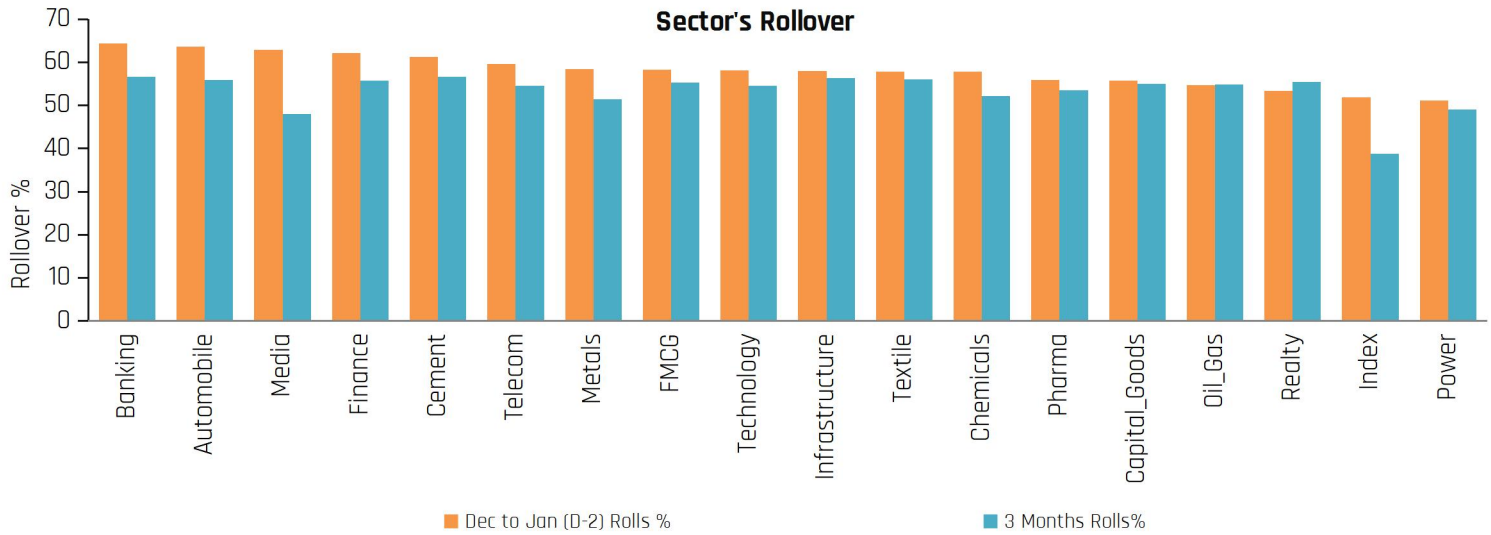
Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
IBULHSGFIN	81%	44%	37%	0.77
SUNTV	65%	39%	26%	0.73
PNB	73%	48%	25%	0.28
BALRAMCHIN	68%	46%	23%	0.57
PFC	73%	50%	22%	0.77

Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
OBEROIRLTY	27%	59%	-31%	0.52
GUJGASLTD	46%	63%	-18%	0.14
JUBLFOOD	53%	67%	-14%	0.66
IPCALAB	45%	57%	-12%	0.13
HAVELLS	52%	63%	-11%	0.64

Sectors Rollover Activity:



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