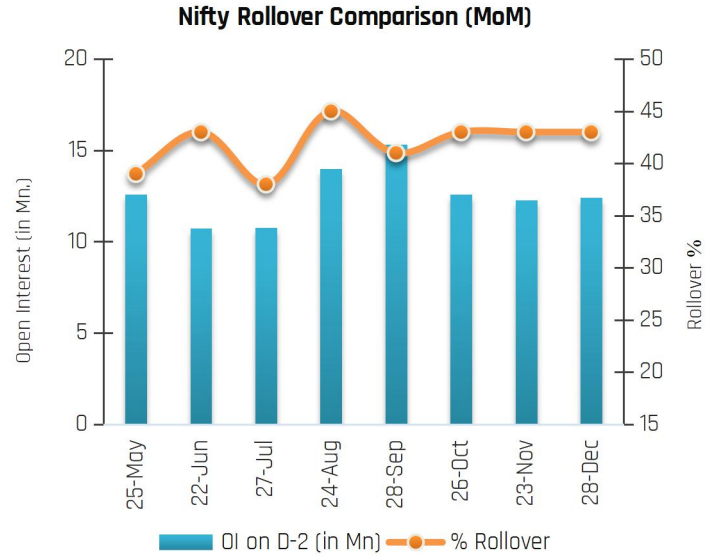


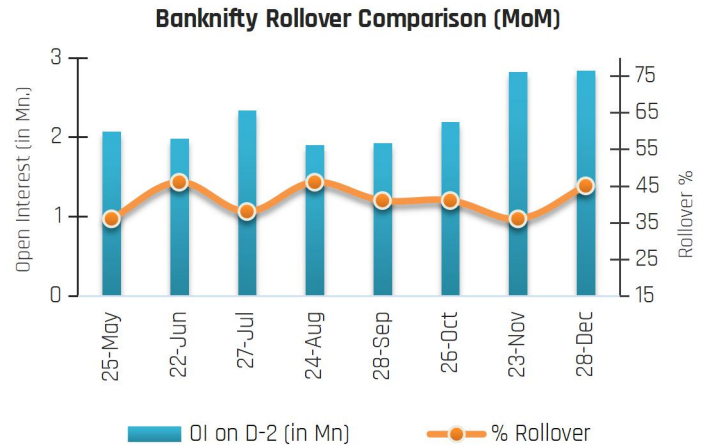
### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **43%** 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 **42%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **25** bps.
4. The total open interest in Nifty Futures across all contracts stands at **12.43Mn** shares.
5. The Market wide December expiry rollover is at **57%** on **D-2** as compared to **56%** on same day of previous expiry.



### Banknifty Rollover Analysis

6. The BankNifty December expiry rollover is higher at **45%** on **D-2** compared with **36%** on same day of previous expiry.
7. BankNifty Futures OI stands at **2.84mn** shares as against the OI of **2.82mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **41** bps.
9. The current rollovers in BankNifty is higher as compare with its three months average of **39%** 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	68%	51%	17%	-0.10
NESTLEIND	66%	50%	17%	0.33
MARUTI	69%	52%	16%	0.29
BAJFINANCE	66%	50%	16%	0.30
ASIANPAINT	66%	51%	15%	0.35

#### Negative Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
SHREECEM	39%	56%	-17%	0.31
DRREDDY	48%	59%	-12%	0.34
INDUSINDBK	58%	65%	-8%	0.33
ONGC	49%	55%	-6%	0.32
HCLTECH	57%	62%	-6%	-0.20

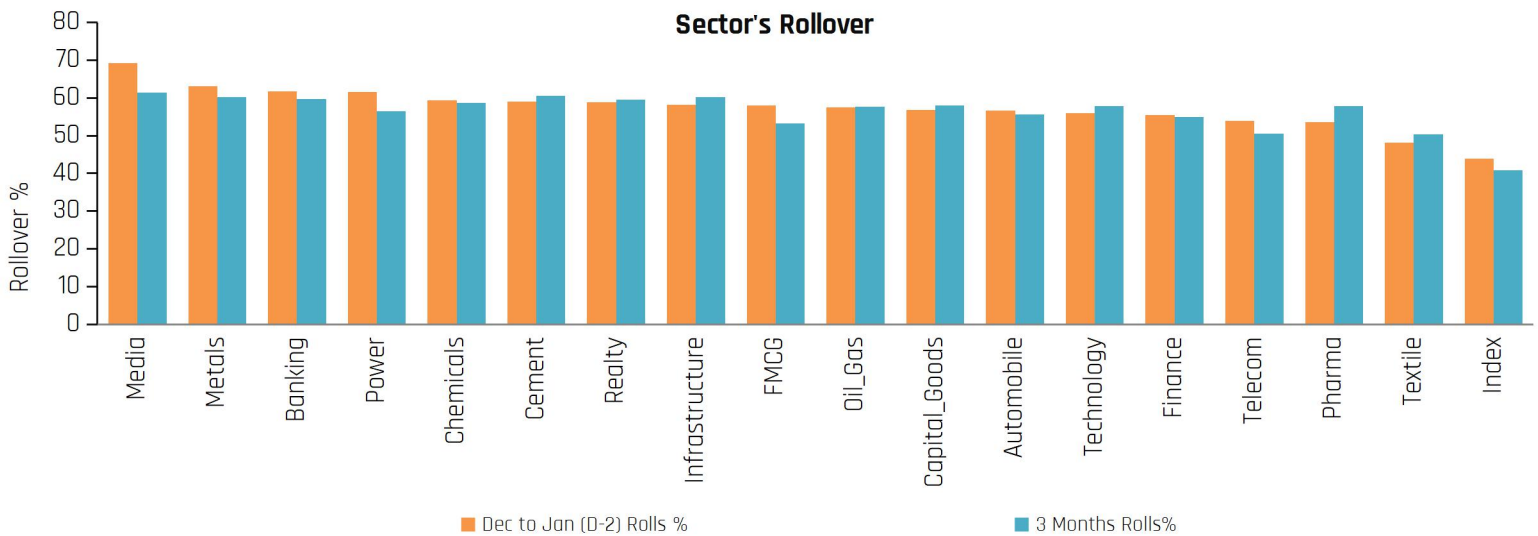
#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
ZEEL	74%	56%	18%	0.40
BALKRISIND	58%	43%	15%	0.48
RBLBANK	69%	54%	15%	-0.31
ABFRL	67%	53%	14%	0.41
PETRONET	76%	62%	14%	0.07

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
ESCORTS	15%	51%	-36%	0.48
IPCALAB	41%	76%	-34%	0.38
INDIGO	36%	61%	-25%	0.28
MPHASIS	46%	68%	-21%	0.32
IBULHSGFIN	38%	59%	-21%	0.68

### Sectors Rollover Activity:



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