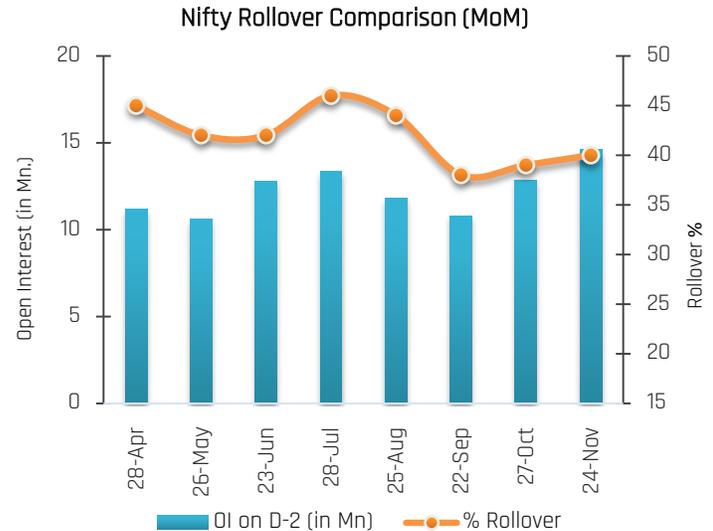


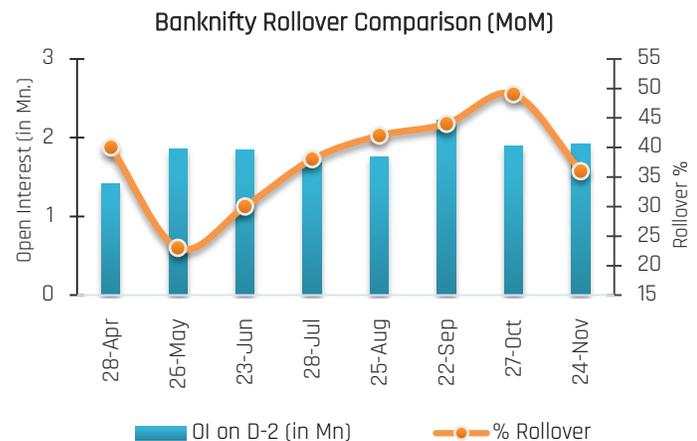
### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as **40%** positions got rolled over to the December series as on **D-2** days prior to expiry.
2. The current rollover is inline as compare with its three months average of **40%** respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at **7 bps**.
4. The total open interest in Nifty Futures across all contracts stands at **14.63Mn** shares.
5. The Market wide November expiry rollover is at **62%** on **D-2** as compared to **61%** on same day of previous expiry.



### Banknifty Rollover Analysis

6. The BankNifty November expiry rollover is lower at **36%** on **D-2** compared with **49%** on same day of previous expiry.
7. BankNifty Futures OI stands at **1.92mn** shares as against the OI of **1.89mn** shares on **D-2** of the last series.
8. The rollover cost for long rollovers closed at **-8 bps**.
9. The current rollovers in BankNifty is lower as compare with its three months average of **45%** respectively observed at the same point prior to expiry.



#### Positive Deviation in Rollover for NIFTY Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
TCS	59%	45%	13%	0.27
SUNPHARMA	75%	63%	12%	0.32
TATASTEEL	71%	60%	11%	0.26
ITC	62%	53%	9%	0.27
HEROMOTOCO	71%	64%	6%	-0.24

#### Negative Deviation in Rollover for NIFTY Stocks

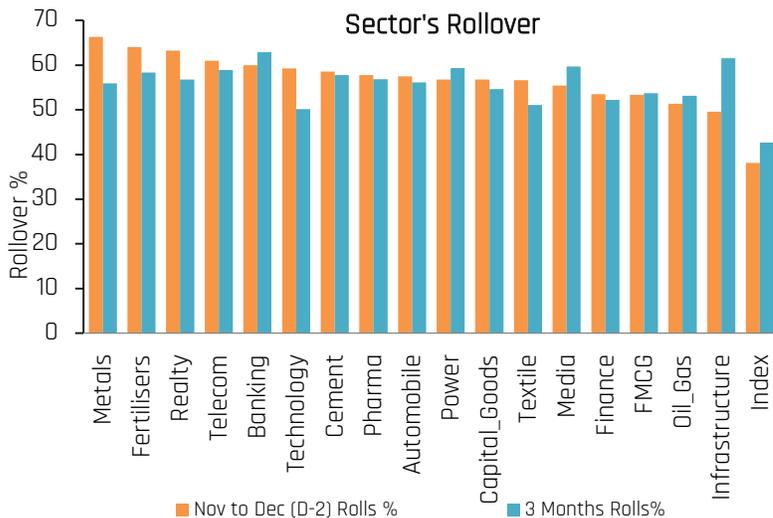
Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
INFRATEL	46%	60%	-14%	-1.80
HDFCLIFE	46%	59%	-13%	0.35
NESTLEIND	42%	54%	-12%	0.28
ONGC	50%	60%	-11%	0.07
INDUSINDBK	63%	73%	-10%	0.34

#### Strong Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
VEDL	75%	48%	27%	0.53
MUTHOOTFIN	67%	49%	18%	0.39
IDEA	72%	55%	17%	1.13
COLPAL	69%	52%	17%	0.18
SAIL	67%	51%	16%	0.44

#### Weak Rollover in Non Index Stocks

Symbol	Rollover	3 Months Avg	Divergence	Roll cost %
IBULHSGFIN	6%	59%	-53%	0.86
BANKBARODA	22%	61%	-39%	0.53
HAVELLS	49%	75%	-26%	0.22
BERGEPAIN	39%	56%	-18%	0.31
PVR	42%	59%	-17%	-1.26



### Sector / Stock Rollover Activity:

- From the Sectoral action, rollovers accelerated for **METALS, FERTILISERES, REALTY, MEDIA,** and **TECHNOLOGY**, where as low rollovers were seen in **INFRASTRUCTURE, MEDIA, POWER,** and **BANKING** sector stocks on D-2 as compared to three month's average as highlighted in the chart.
- Within **Nifty50** space Index heavyweight like **TCS, ITC, LT, HINDUNILVR, MARUTI, UPL,** and **TATASTEEL** witnessed aggressive rollover in December series while low rolls seen in **INFRATEL, TECHM, NESTLEIND, SBIN, SHREECEM,** and **POWERGRID.**
- From the Midcap space **MUTHOOTFIN, BHEL, COLPAL, GODREJPROP, AUROPHARMA** and **SAIL** saw higher rollover whereas, **PVR, IBULHSGFIN, HAVELLS, APOLLOTYRE, GLENMARK,** and **ICICIPRULI** observed low rollovers so far.

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