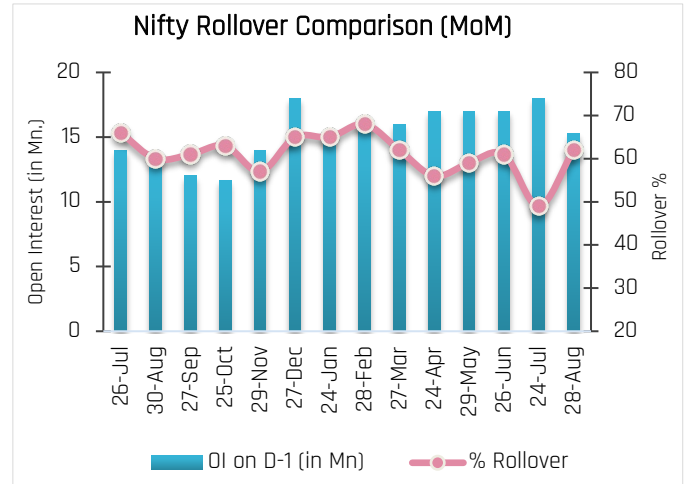


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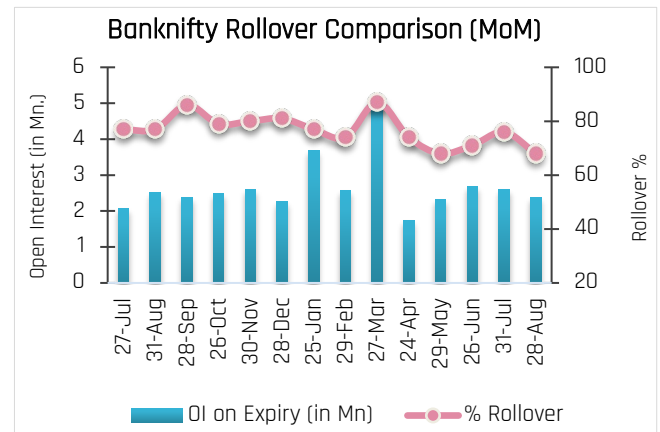
### Nifty Rollover Analysis

1. The rollover for Nifty Futures advances as 62% positions got rolled over to the September series as on D-1 days prior to expiry.
2. The current rollover is higher as compare with its three months average of 56% respectively observed at the same point prior to expiry.
3. The rollover cost for long rollovers closed at 45 bps.
4. The total open interest in Nifty Futures across all contracts stands at 15.25 Mn shares.
5. The Market wide August expiry rollover is at 78% on D-1 as compared to 77% on same day of previous expiry.



### Banknifty Rollover Analysis

1. The BankNifty August expiry rollover is lower at 68% as compared with 76% on same day of previous expiry.
2. BankNifty will start the September series with lower OI of 2.38Mn shares as compared with OI of 2.59Mn shares at the beginning of the August series.
3. The rollover cost for long rollovers closed at 55 bps.
4. The current rollover in BankNifty is lower as compare with its three months average of 72% respectively observed at the same point prior to expiry.
5. As per options data, support for the index stands around 50500 and 50000 whereas resistance stands at 52000 and 52500 for the short term.



Positive Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
GRASIM	77	65	12	0.5
EICHERMOT	92	81	11	0.2
TECHM	89	78	11	0.5
TCS	80	70	10	0.7
ITC	80	71	9	0.6

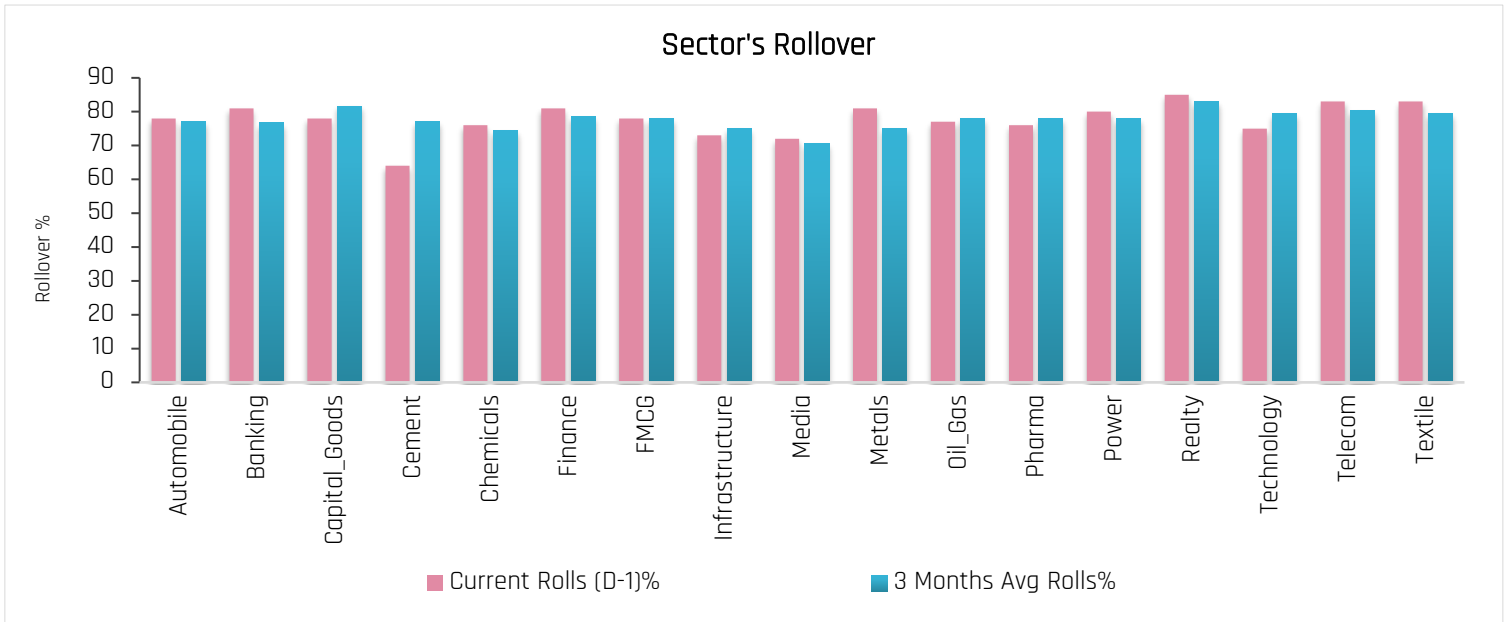
Negative Deviation in Rollover for NIFTY Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SBILIFE	75	86	-11	0.6
SUNPHARMA	62	72	-10	0.6
ASIANPAINT	79	88	-9	0.5
HDFCLIFE	69	76	-7	0.7
BPCL	73	80	-7	0.6

Strong Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
SAIL	86	61	25	-0.2
GNFC	72	50	22	0.6
PERSISTENT	76	56	20	0.7
ABFRL	89	71	18	0.6
SYNGENE	85	68	17	0.3

Weak Rollover in Non Index Stocks				
Symbol	Rollover	3 Months Avg	Divergence	Roll cost%
BSOFT	33	71	-38	0.5
BALRAMCHIN	42	75	-33	0.5
SHREECEM	61	83	-22	0.5
MPHASIS	57	76	-19	0.5
JKCEMENT	65	82	-17	-1.5

29-08-2024

**Sector Rollover Activity:**



29-08-2024

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**Asit C. Mehta**  
INVESTMENT INTERMEDIATES LTD.

**Research Desk:**

Email: [retailresearch@acm.co.in](mailto:retailresearch@acm.co.in)

Devang Shah E: [devang.shah@acm.co.in](mailto:devang.shah@acm.co.in)

Hrshikesh Yedve E: [hrshikesh.yedve@acm.co.in](mailto:hrshikesh.yedve@acm.co.in)

Ruchi Jain E: [ruchi.jain@acm.co.in](mailto:ruchi.jain@acm.co.in)

Kamlesh Jain E: [kamlesh.jain@acm.co.in](mailto:kamlesh.jain@acm.co.in)

**Research Analyst Registration Number:**

**INH000016940**

**CIN: U65990MH1993PLC075388**

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