

# Derivatives Rollover report

August 2025

# Index Snapshot

	August	July	Change
<b>NIFTY</b>	24496.6	24771.9	-1.12%
<b>NIFTY FUT OI (No of shares Cr)</b>	2.02	2.17	-7.43%
<b>NIFTY PCR OI</b>	0.65	1	NA
<b>BANKNIFTY</b>	53813.40	55988.80	-4.04%
<b>BANKNIFTY FUT OI (No of lakhs Cr)</b>	36.05	25.07	30.46%
<b>BANK NIFTY PCR OI</b>	0.61	0.91	NA

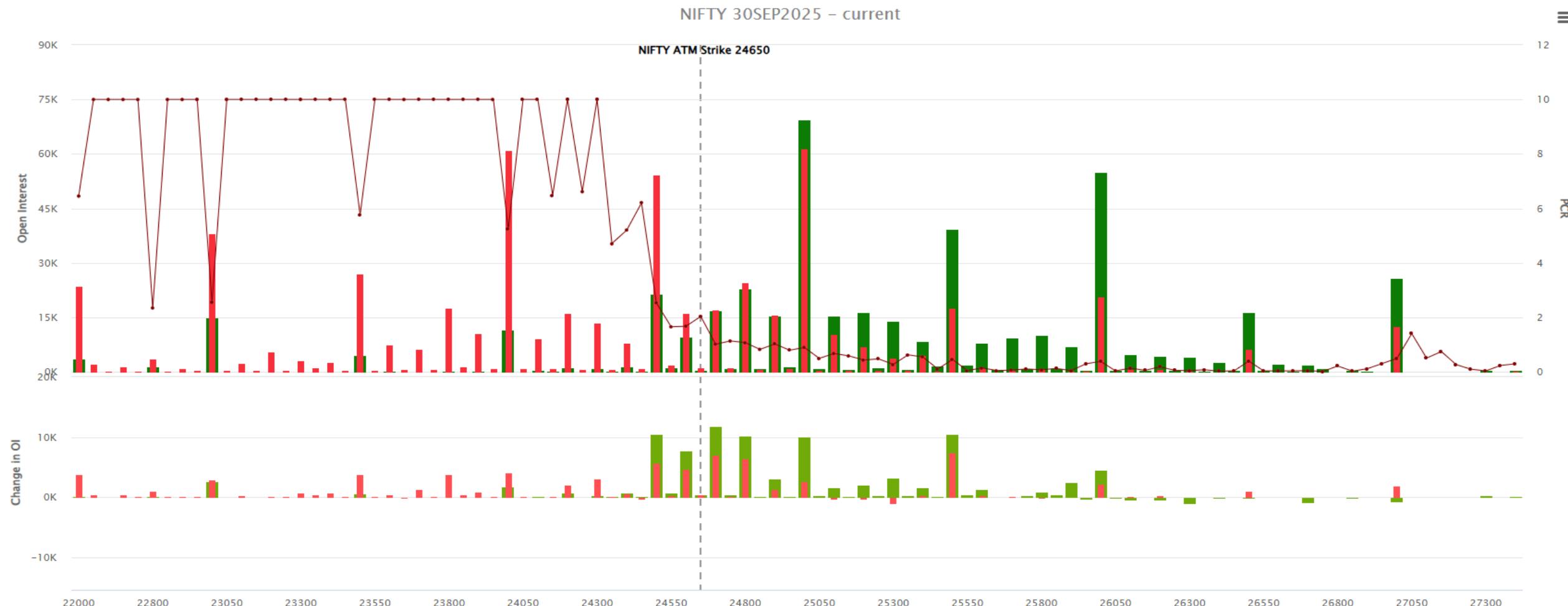
The Nifty index ended the August contract with a negative return of 1.12% and witnessed volatile moves during the series on the back of tariffs. The Nifty's current PCR is at 0.65 indicating a bearish stance in the short term. The Bank Nifty index witnessed major underperformance and ended the August series down by more than 4%. The Bank Nifty's PCR is trading at 0.61 again, indicating a bearish stance in the short term.

# Index Rollover

Index	May	June	July	3M Avg	August	Cost
NIFTY	79.10%	79.53%	75.71%	78.11%	83.63%	0.62%
BANKNIFTY	79.29%	75.75%	77.98%	77.67%	80.90%	0.82%

The Nifty witnessed an 83.63% rollover in the next series which is higher than the three-month average, indicating short positions have been carried forwards to the next series. The index remains in a sell on rise mode till the time trading below 24800 where call writers are active on monthly expiry. The Bank nifty index witnessed high rollover than the three-month average indicating bearish positions have been carried on the to the next series. The index is trading in a downtrend and pull back towards the resistance of 55000 will be opportunity for fresh shorts for lower targets of 52000.

# Nifty OI Concentration (In lots) (Monthly Expiry)

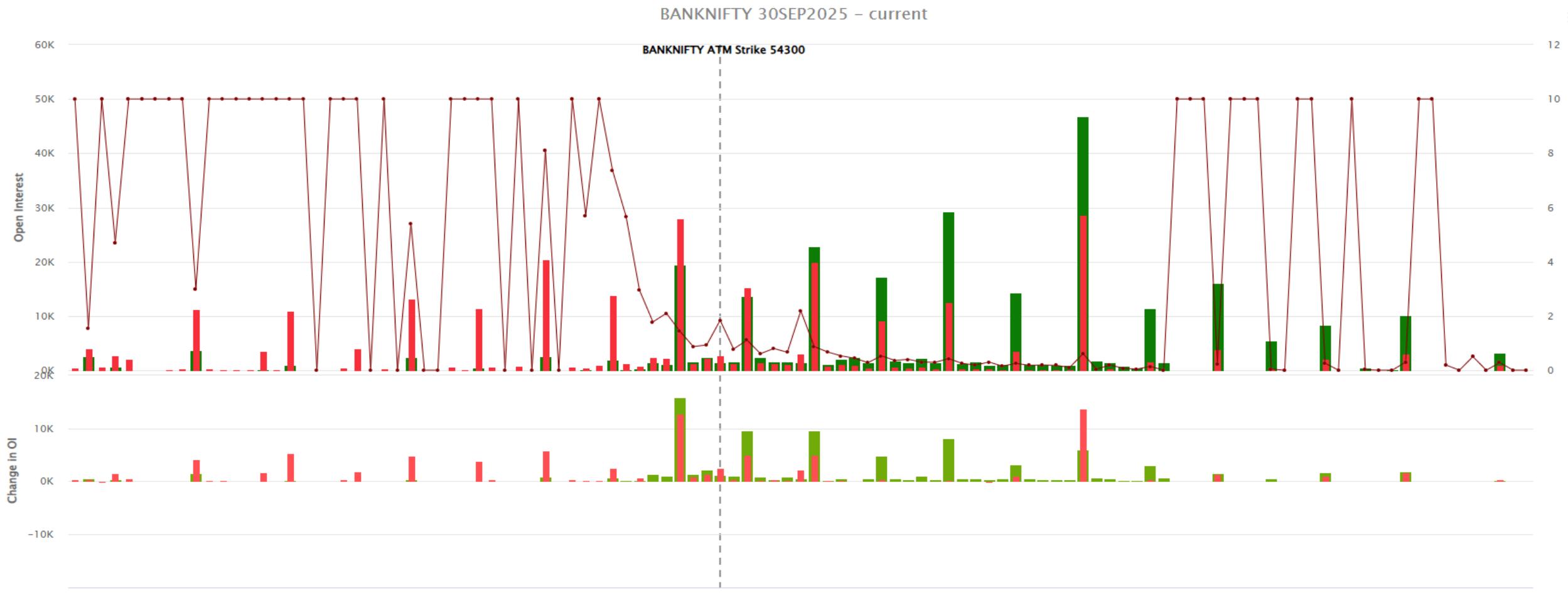


Highest open interest build-up (Monthly OI)

Nifty 25000 CE resistance.

Nifty 24000 PE support.

# Bank Nifty OI Concentration (In lots) (Monthly)

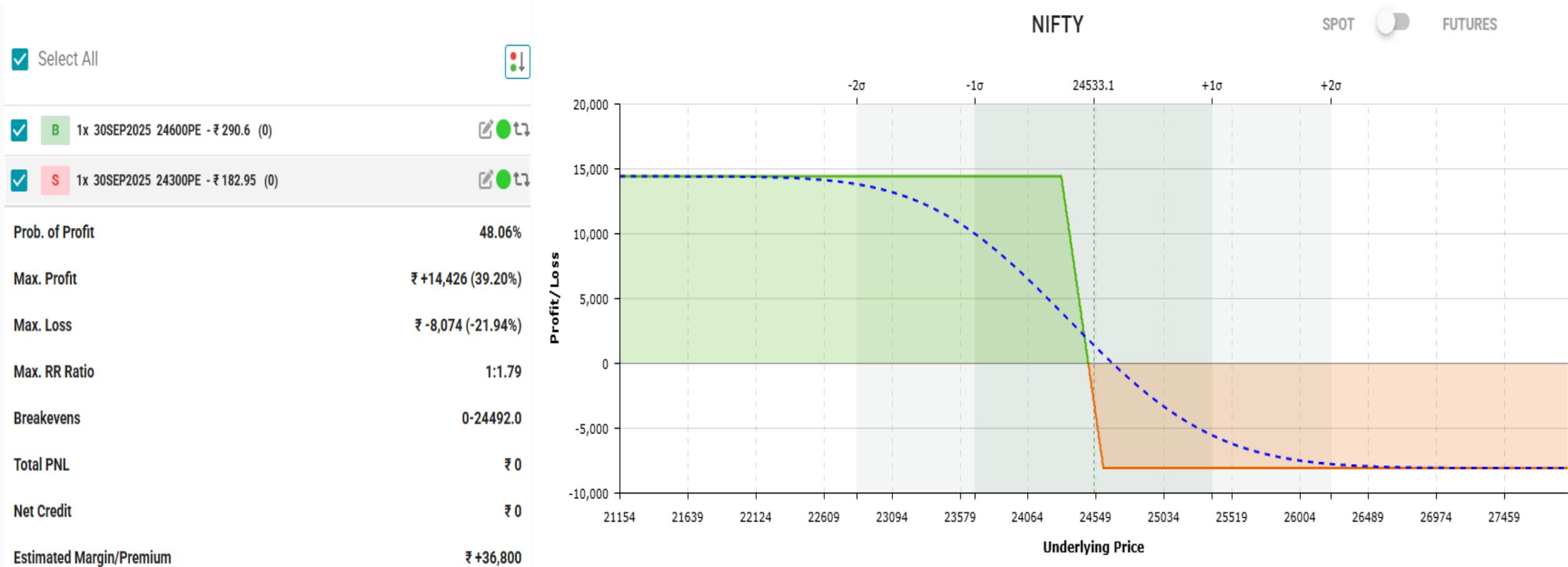


Highest open interest build up (Monthly OI)

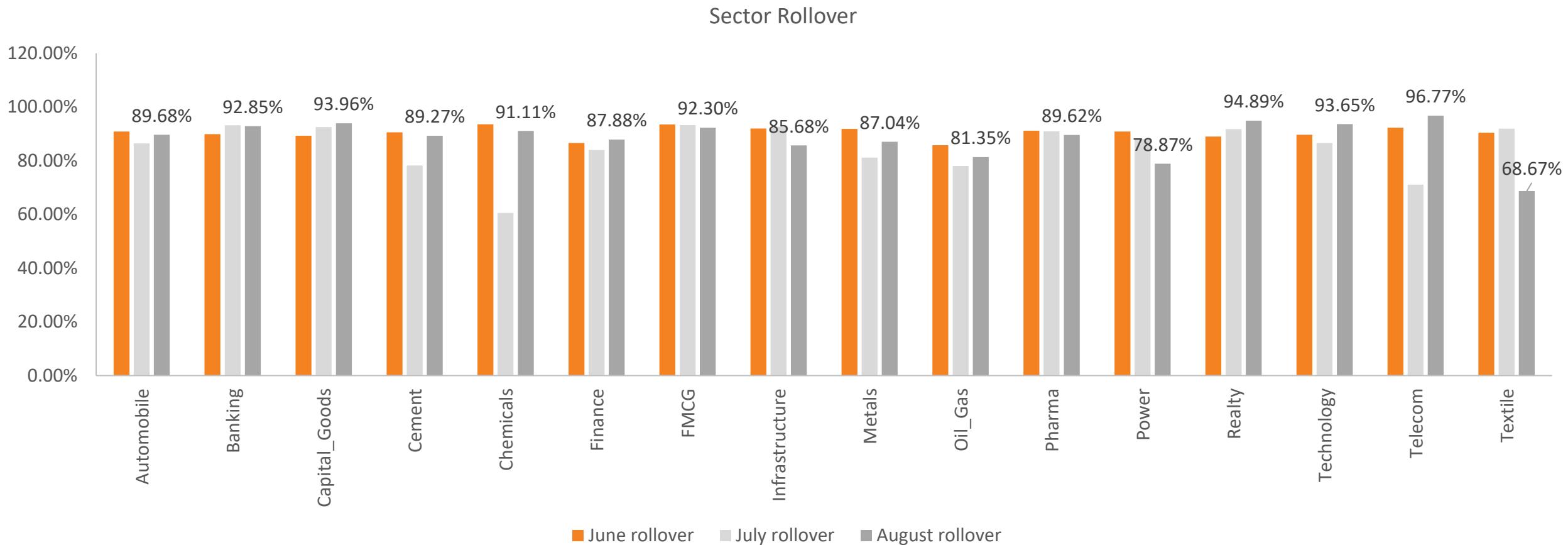
Bank Nifty 56000 CE

Bank Nifty 54000 PE

# Nifty Strategy (Bear Put Spread)



# Sector Rollover



**High Rollover Sectors : Telecom, Technology, Realty, Metals, Finance**

**Low Rollover Sector: FMCG, Pharma, Oil & Gas, Textile**

# Top 10 Highest and lowest rollover stocks

Highest rollover			Lowest rollover		
Stocks	Rollover	Cost	Stocks	Rollover	Cost
GRASIM	99.16%	15.7	RBLBANK	47.67%	4.8
CROMPTON	98.91%	1.15	DALBHARAT	62.77%	14.6
JSWSTEEL	98.85%	7	MARUTI	63.38%	61
MARICO	98.77%	2.25	360ONE	64.61%	2.4
TORNTPHARM	98.39%	15.9	MUTHOOTFIN	69.77%	12.2
IDFCFIRSTB	98.23%	0.49	IEX	74.34%	0.66
JSWENERGY	98.22%	2.05	HDFCAML	76.47%	39.5
CGPOWER	98.20%	2.55	GODREJCP	78.36%	4.8
HDFCBANK	98.07%	6.2	IGL	78.36%	-0.73
IDEA	98.05%	0.03	AMBER	79.11%	25.5

Top Picks: DALBHARAT , MARUTI , GODREJCP

# Stocks Rollover

Symbol	Rollover%	Basis	3months average
ABB	17.5	94.92%	94.75%
ABCAPITAL	1.15	94.41%	94.14%
ADANIENSOL	3.1	96.10%	96.21%
ADANIENT	11.9	93.53%	93.61%
ADANIGREEN	4.15	97.04%	96.21%
ADANIPORTS	8.6	93.53%	93.61%
ALKEM	21.5	96.41%	93.12%
AMBUJACEM	1.6	96.35%	92.75%
ANGELONE	15.8	91.79%	91.58%
APLAPOLLO	6.7	95.22%	95.01%
APOLLOHOSP	50.5	89.85%	81.16%
ASHOKLEY	0.44	95.78%	88.72%
ASIANPAINT	14.6	91.72%	93.94%
ASTRAL	4.1	97.11%	93.20%
AUBANK	4.4	97.14%	92.00%
AUROPHARMA	7.2	96.21%	92.29%
AXISBANK	6.5	95.95%	92.29%
BAJAJ-AUTO	20.5	93.42%	94.68%
BAJAJFINSV	8.6	97.10%	92.64%
BAJFINANCE	3.85	97.57%	87.84%
BANDHANBNK	0.67	96.79%	95.18%
BANKBARODA	1.09	97.23%	96.17%
BANKINDIA	0.52	97.88%	90.32%
BANKNIFTY	439.05	80.90%	88.76%
BEL	1.35	94.67%	95.33%
BHARATFORG	3.9	81.12%	77.67%
BHARTIARTL	11.1	95.17%	92.22%
BHEL	1.19	94.68%	94.14%
BIOCON	2	95.98%	88.57%
BOSCHLTD	145	87.91%	89.81%
BPCL	2.1	86.11%	89.76%
BRITANNIA	31.5	96.06%	93.81%
BSE	10.2	84.90%	83.76%
CAMS	10.7	94.34%	95.45%
CANBK	0.59	97.28%	80.72%

Symbol	Rollover%	basis	3months average
CDSL	5.6	94.61%	82.02%
CGPOWER	2.55	98.20%	88.44%
CHOLAFIN	8	97.34%	91.73%
CIPLA	5.9	92.29%	90.62%
COALINDIA	1.7	95.39%	90.62%
COFORGE	4.8	92.64%	93.46%
COLPAL	13.1	94.20%	96.33%
CONCOR	1.95	95.31%	90.23%
CROMPTON	1.15	98.91%	90.54%
CUMMINSIND	-5	92.15%	90.56%
CYIENT	4.5	96.32%	93.52%
DABUR	3.15	95.89%	98.13%
DALBHARAT	14.6	62.77%	89.14%
DELHIVERY	2.9	93.73%	87.57%
DIVISLAB	17	94.77%	95.42%
DIXON	90	96.94%	84.24%
DLF	2.4	95.70%	92.59%
DMART	-44	86.13%	96.32%
DRREDDY	-7.5	92.20%	88.61%
EICHERMOT	30.5	87.77%	86.58%
ETERNAL	1.4	97.91%	90.82%
EXIDEIND	1.35	95.13%	83.84%
FEDERALBNK	1.12	85.59%	90.47%
FINNIFTY	214.8	83.09%	90.68%
FORTIS	3.6	91.88%	94.28%
GAIL	0.8	92.89%	88.29%
GLENMARK	5.7	96.69%	69.38%
GMRAIRPORT	0.4	97.55%	92.80%
GODREJCP	4.8	78.36%	92.80%
GODREJPROP	6.2	96.31%	93.18%
GRANULES	0	0.00%	96.05%
GRASIM	15.7	99.16%	90.23%
HAL	25.8	95.12%	95.35%
HAVELLS	8.1	97.42%	94.09%
HCLTECH	6.2	95.98%	97.25%

# Stocks Rollover

Symbol	Rollover%	basis	3months average
HDFCAMP	39.5	76.47%	92.85%
HDFCBANK	6.2	98.07%	86.61%
HDFCLIFE	3.45	93.01%	92.19%
HEROMOTOCO	16.1	83.03%	92.71%
HFCL	0.13	96.75%	96.23%
HINDALCO	2.45	94.98%	88.07%
HINDPETRO	2.3	83.88%	92.65%
HINDUNILVR	10.2	89.11%	94.79%
HINDZINC	2.15	97.11%	94.28%
HUDCO	-0.06	96.44%	63.35%
ICICIBANK	9	97.99%	88.85%
ICICIGI	10.5	96.30%	91.16%
ICICIPRULI	3.1	90.81%	93.33%
IDEA	0.03	98.05%	90.61%
IDFCFIRSTB	0.49	98.23%	95.52%
IEX	0.66	74.34%	92.16%
IGL	-0.73	78.36%	93.58%
IIFL	1.4	96.66%	95.89%
INDHOTEL	4.75	97.44%	95.21%
INDIANB	-4.3	93.95%	87.11%
INDIGO	20.5	94.76%	82.77%
INDUSINDBK	4.5	94.61%	91.97%
INDUSTOWER	2.05	97.08%	90.30%
INFY	8.5	94.91%	87.10%
INOXWIND	0.58	88.35%	94.20%
IOC	0.8	91.80%	91.23%
IRB	0	0.00%	94.85%
IRCTC	2.5	95.11%	92.76%
IREDA	0.26	95.09%	87.46%
IRFC	0.56	91.42%	78.20%
ITC	2.05	92.12%	94.73%
JINDALSTEL	2.35	96.23%	93.71%
JIOFIN	2	95.23%	81.82%
JSWENERGY	2.05	98.22%	85.90%
JSWSTEEL	7	98.85%	94.71%

Symbol	Rollover%	basis	3months average
JUBLFOOD	2.15	93.11%	82.63%
KALYANKJIL	1.15	83.52%	94.11%
KEI	9.5	83.10%	95.78%
KOTAKBANK	13.8	91.23%	95.78%
KPITTECH	0.5	91.41%	96.76%
LAURUSLABS	4.9	91.56%	94.15%
LICHSGFIN	3.4	89.37%	93.28%
LICI	-9.25	86.52%	81.70%
LODHA	7.2	97.89%	95.05%
LT	13.6	95.35%	87.49%
LTF	1.11	79.27%	86.16%
LTIM	-18	94.66%	91.56%
LUPIN	6.6	96.56%	77.77%
M&M	17.6	96.77%	89.19%
MANAPPURAM	1.35	94.13%	88.83%
MARICO	2.25	98.77%	90.16%
MARUTI	61	63.38%	94.90%
MAXHEALTH	6.4	96.28%	93.28%
MAZDOCK	11.6	95.81%	95.16%
MCX	24.5	92.11%	82.50%
MFSL	7.5	95.61%	96.30%
MIDCPNIFTY	58.8	90.14%	87.44%
MOTHERSON	0.44	97.78%	92.79%
MPHASIS	16.4	94.06%	86.34%
MUTHOOTFIN	12.2	69.77%	81.16%
NATIONALUM	-1.08	89.06%	59.03%
NAUKRI	5.4	97.98%	86.23%
NBCC	0.44	96.62%	95.37%
NCC	1.18	89.50%	88.18%
NESTLEIND	5.2	97.36%	81.92%
NHPC	0.39	86.96%	90.85%
NIFTY	150.8	83.63%	93.43%
NIFTYNXT50	296.7	85.43%	89.04%
NMDC	0.46	89.86%	91.27%
NTPC	-2	95.66%	94.38%

# Stocks Rollover

Symbol	Rollover%	basis	3months average
NYKAA	-6.61	97.14%	87.19%
OBEROIRLTY	6.3	96.02%	78.11%
OFSS	36	96.73%	84.35%
OIL	0.35	95.46%	92.36%
ONGC	0.02	92.88%	90.88%
PAGEIND	-50	90.32%	82.77%
PATANJALI	4.6	97.89%	89.44%
PAYTM	5.4	93.85%	91.29%
PERSISTENT	24	93.75%	84.76%
PETRONET	1	95.56%	84.35%
PFC	1.2	95.38%	90.29%
PGEL	2.75	91.69%	94.42%
PHOENIXLTD	7	83.05%	91.62%
PIDILITIND	12.9	97.77%	64.37%
PIIND	22.8	85.28%	91.70%
PNB	0.67	95.56%	95.83%
PNBHOUSING	4.85	91.09%	92.37%
POLICYBZR	7.9	94.40%	90.47%
POLYCARB	28	93.84%	92.89%
POONAWALLA	0	0.00%	95.46%
POWERGRID	1.15	92.68%	89.92%
PRESTIGE	2.7	94.53%	90.16%
RBLBANK	4.8	47.67%	89.51%
RECLTD	1.4	95.76%	91.33%
RELIANCE	9.5	96.53%	82.89%
SAIL	-0.91	94.66%	90.81%
SBICARD	-17.2	90.96%	89.02%
SBILIFE	10.7	94.81%	93.98%
SBIN	5.2	97.29%	93.48%
SHREECEM	170	93.25%	93.77%
SHRIRAMFIN	3.85	96.01%	91.35%
SIEMENS	12.2	88.06%	91.58%
SJVN	0	0.00%	84.71%
SOLARINDS	48	95.52%	89.50%
SONACOMS	2.9	93.67%	85.44%

Symbol	Rollover%	basis	3months average
SRF	14.1	88.95%	95.27%
SUNPHARMA	6.4	94.83%	90.47%
SUPREMEIND	16.2	96.93%	90.99%
SUZLON	0.25	90.01%	91.37%
SYNGENE	2.8	92.98%	88.91%
TATACHEM	4.4	88.86%	92.44%
TATACONSUM	5.4	97.52%	89.30%
TATAELXSI	11	84.70%	95.35%
TATAMOTORS	2.9	94.38%	92.92%
TATAPOWER	1.7	95.68%	91.11%
TATASTEEL	0.57	96.03%	55.26%
TATATECH	3.25	95.68%	95.99%
TCS	18	94.22%	94.35%
TECHM	6.5	92.33%	94.33%
TIINDIA	18.7	97.00%	95.55%
TITAGARH	3.6	90.89%	85.12%
TITAN	13.3	89.49%	91.82%
TORNTPHARM	15.9	98.39%	91.63%
TORNTPOWER	4.2	86.77%	85.73%
TRENT	26	95.39%	87.04%
TVSMOTOR	21.4	93.84%	89.53%
ULTRACEMCO	84	94.80%	95.46%
UNIONBANK	0.68	94.79%	92.28%
UNITDSPR	7.1	96.41%	88.21%
UPL	-5.9	94.79%	93.06%
VBL	2.65	79.79%	83.41%
VEDL	2.65	97.04%	95.78%
VOLTAS	-22.3	96.15%	86.96%
WIPRO	-1.93	90.56%	93.44%
YESBANK	0.07	94.10%	95.13%
ZYDUSLIFE	1.45	96.48%	94.14%

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