

Derivatives Rollover report

August 2025

August 28, 2025

Index Snapshot

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

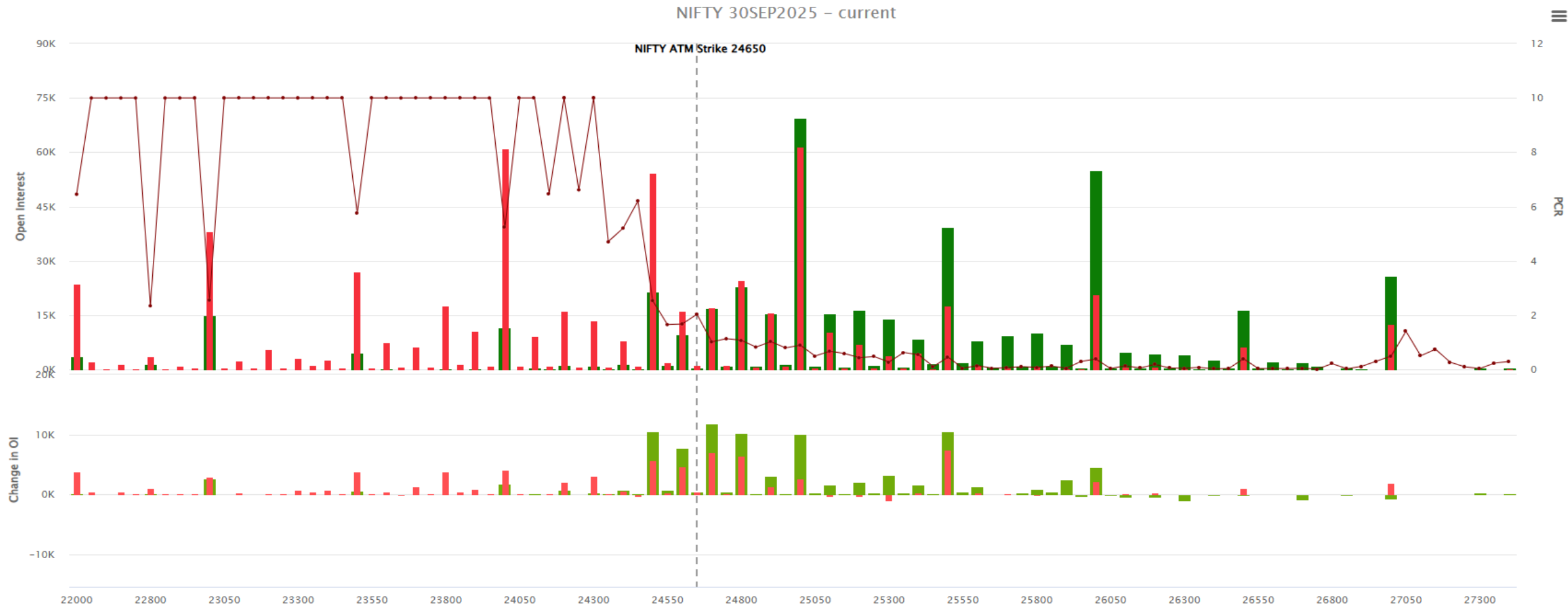
The Nifty index ended the August contract with a negative return of 1.12% and witnessed volatile moves during the series on the back of tariffs. The Nifty's current PCR is at 0.65 indicating a bearish stance in the short term. The Bank Nifty index witnessed major underperformance and ended the August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

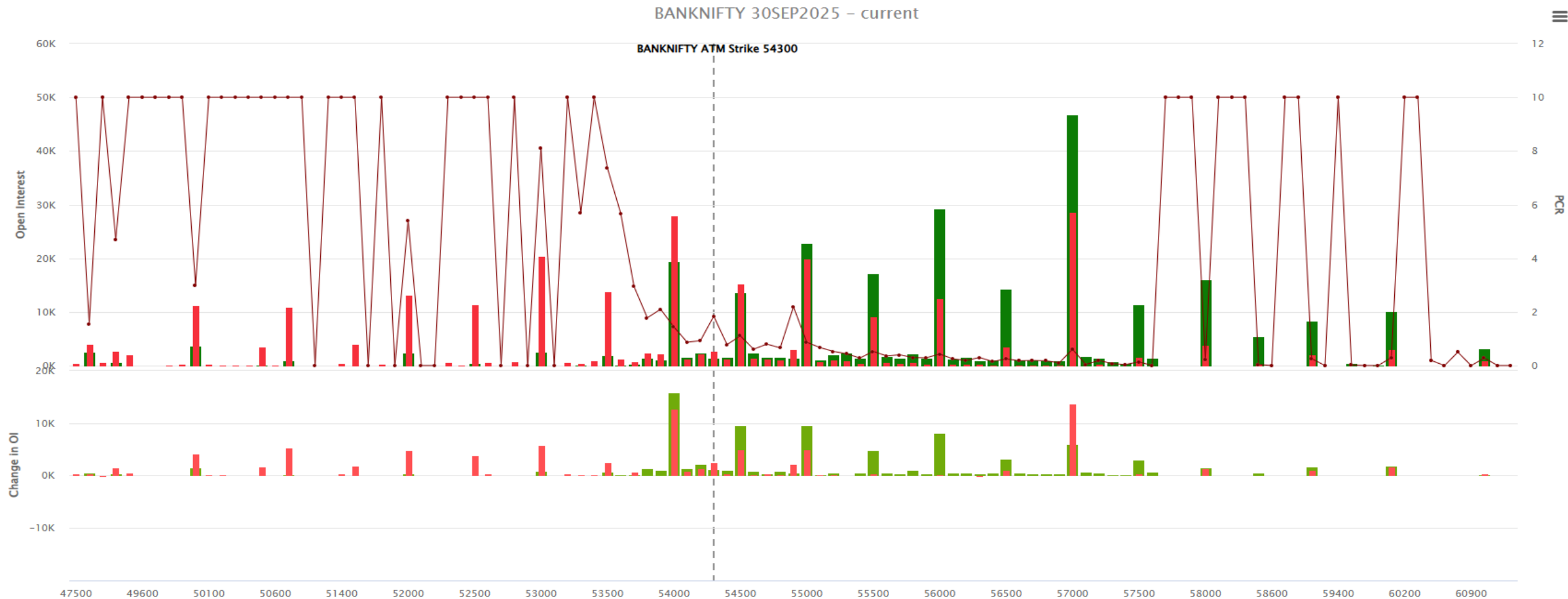


Highest open interest build-up (Monthly OI)

Nifty 25000 CE resistance.

Nifty 24000 PE support.

Bank Nifty OI Concentration (In lots) (Monthly)



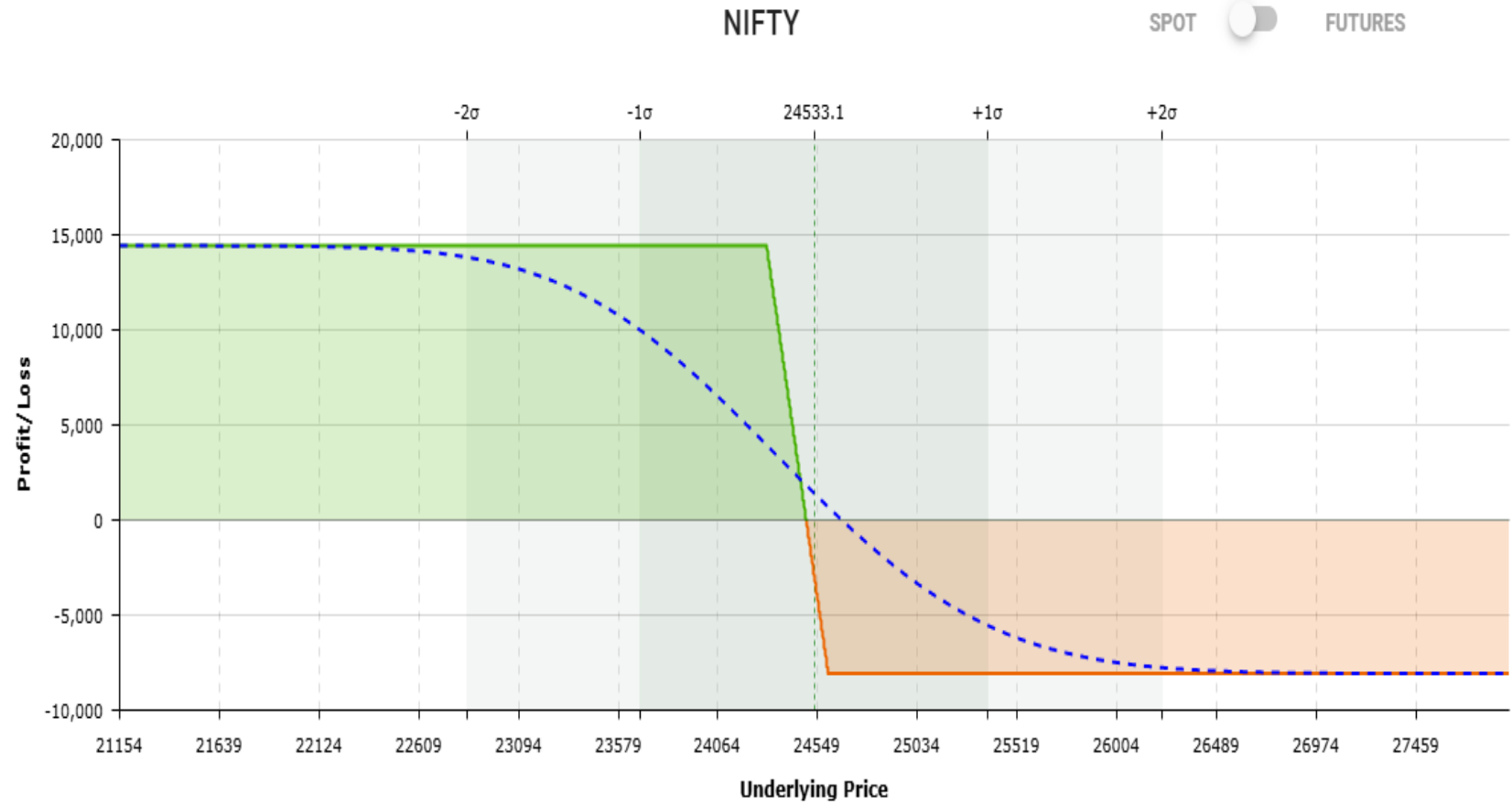
Highest open interest build up (Monthly OI)

Bank Nifty 56000 CE

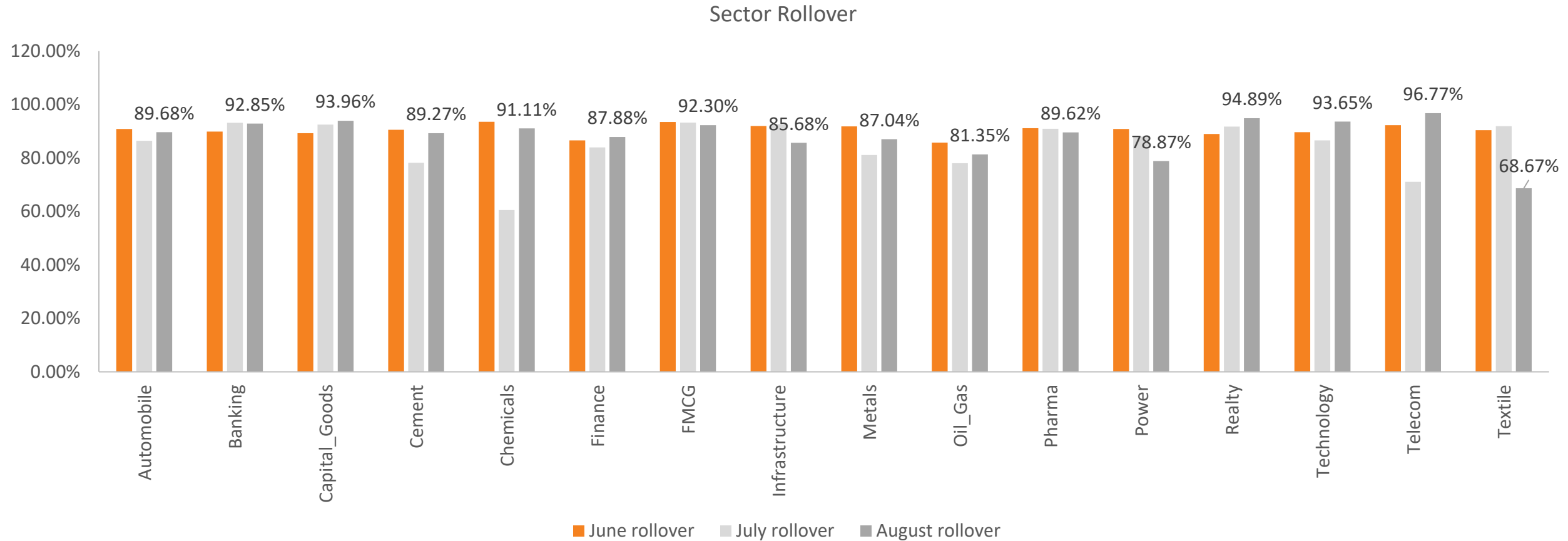
Bank Nifty 54000 PE

Nifty Strategy (Bear Put Spread)

<input checked="" type="checkbox"/> Select All	
<input checked="" type="checkbox"/> B 1x 30SEP2025 24600PE - ₹ 290.6 (0)	
<input checked="" type="checkbox"/> S 1x 30SEP2025 24300PE - ₹ 182.95 (0)	
Prob. of Profit	48.06%
Max. Profit	₹ +14,426 (39.20%)
Max. Loss	₹ -8,074 (-21.94%)
Max. RR Ratio	1:1.79
Breakevens	0-24492.0
Total PNL	₹ 0
Net Credit	₹ 0
Estimated Margin/Premium	₹ +36,800



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	HDFCAMC	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
HDFCAMC	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%
OBEROIRLT	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%
POLYCAB	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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