

Derivatives Rollover report

June 2025

June 27, 2025

Index Snapshot

Index	June	May	Change
NIFTY	25252.2	24831.8	1.66%
NIFTY FUT OI (No of shares Cr)	2.16	1.89	12.50%
NIFTY PCR OI	1.32	1.12	NA
BANKNIFTY	57217.20	55542.20	2.93%
BANKNIFTY FUT OI (No of lakhs Cr)	27.98	23.74	15.15%
BANK NIFTY PCR OI	0.98	0.97	NA

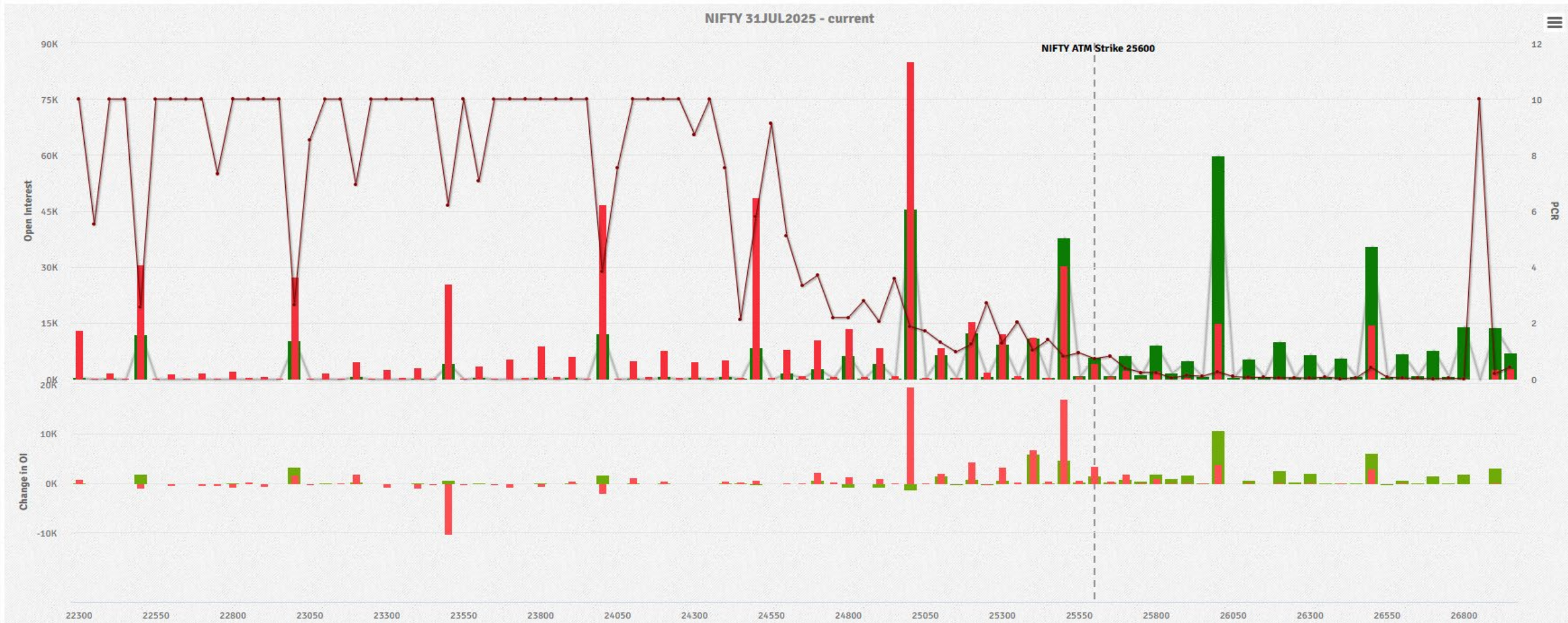
The Nifty ended the June contract with a positive return of 1.66% and the PCR is at 1.32, indicating strong put writing at lower levels, and thus any dip is a buying opportunity. The index witnessed long additions in the second half of the series, leading to positive returns. The Bank Nifty was the outperformer, with gains of 2.93%, thus leading the entire rally. The index surpassed its all-time high-level opening room for further upside in the coming series.

Index Rollover

Index	March	April	May	3M Avg	June	Cost
NIFTY	76.09%	79.08%	79.10%	78.09%	79.53%	0.26%
BANKNIFTY	76.98%	75.05%	79.29%	77.11%	75.75%	0.09%

The Nifty witnessed a 79.53% rollover in the next series, which is higher than the three-month average, indicating that bullish positions have been carried forward to the next series. The Bank nifty index witnessed slight low rollover compared to the previous three months average indicating some positions have been squared off in the current series. The index has hit an all-time high, indicating continuing of bullish momentum and dips will be a buying opportunity, where fresh positions will be added on the long side.

Nifty OI Concentration (In lots) (Monthly Expiry)

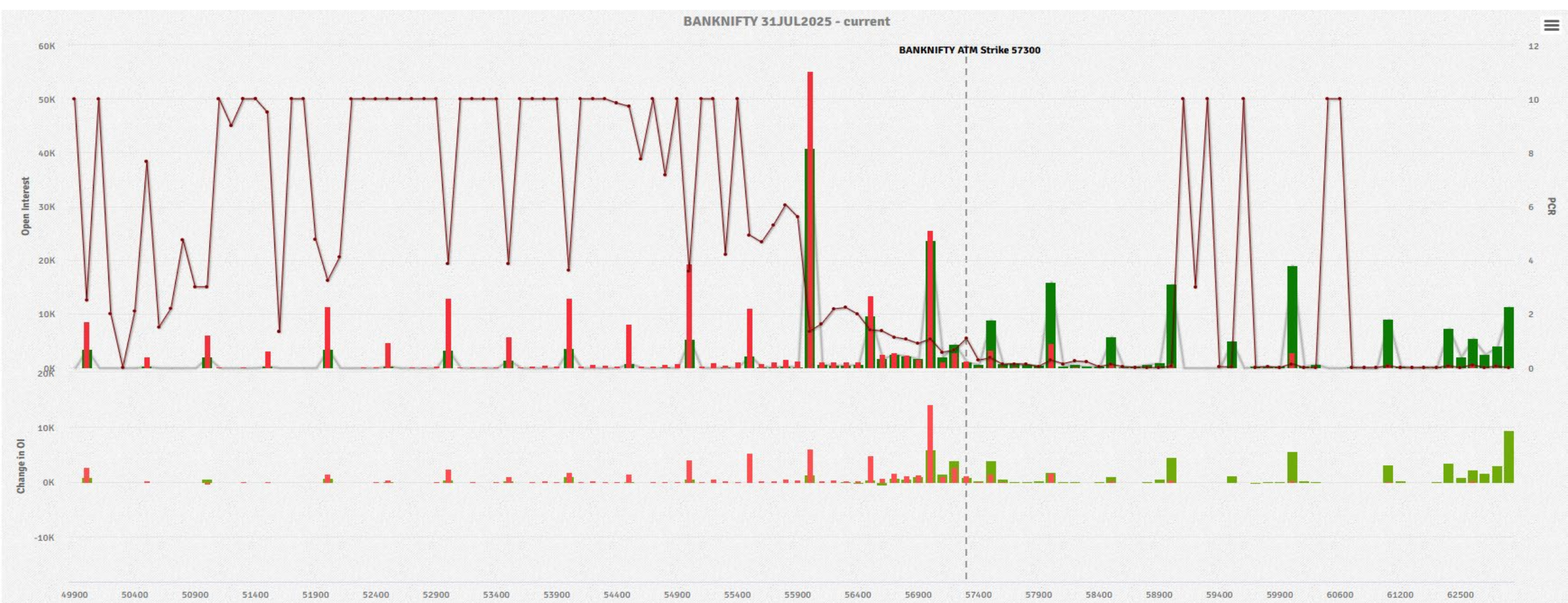


Highest open interest build-up (Monthly OI)

Nifty 26000 CE resistance.

Nifty 25000 PE support.

Bank Nifty OI Concentration (In lots) (Monthly)



Highest open interest build up (Monthly OI)

Bank Nifty 58000 CE

Bank Nifty 56000 PE

Nifty Strategy

Index: Nifty

Pay-off Diagram

Strategy Name: Bull Call Spread
View: Bullish

Buy 1 lot of Nifty 25600 CE
Sell 1 lot of Nifty 25800 CE

Expiry date: 03rd July, 2025

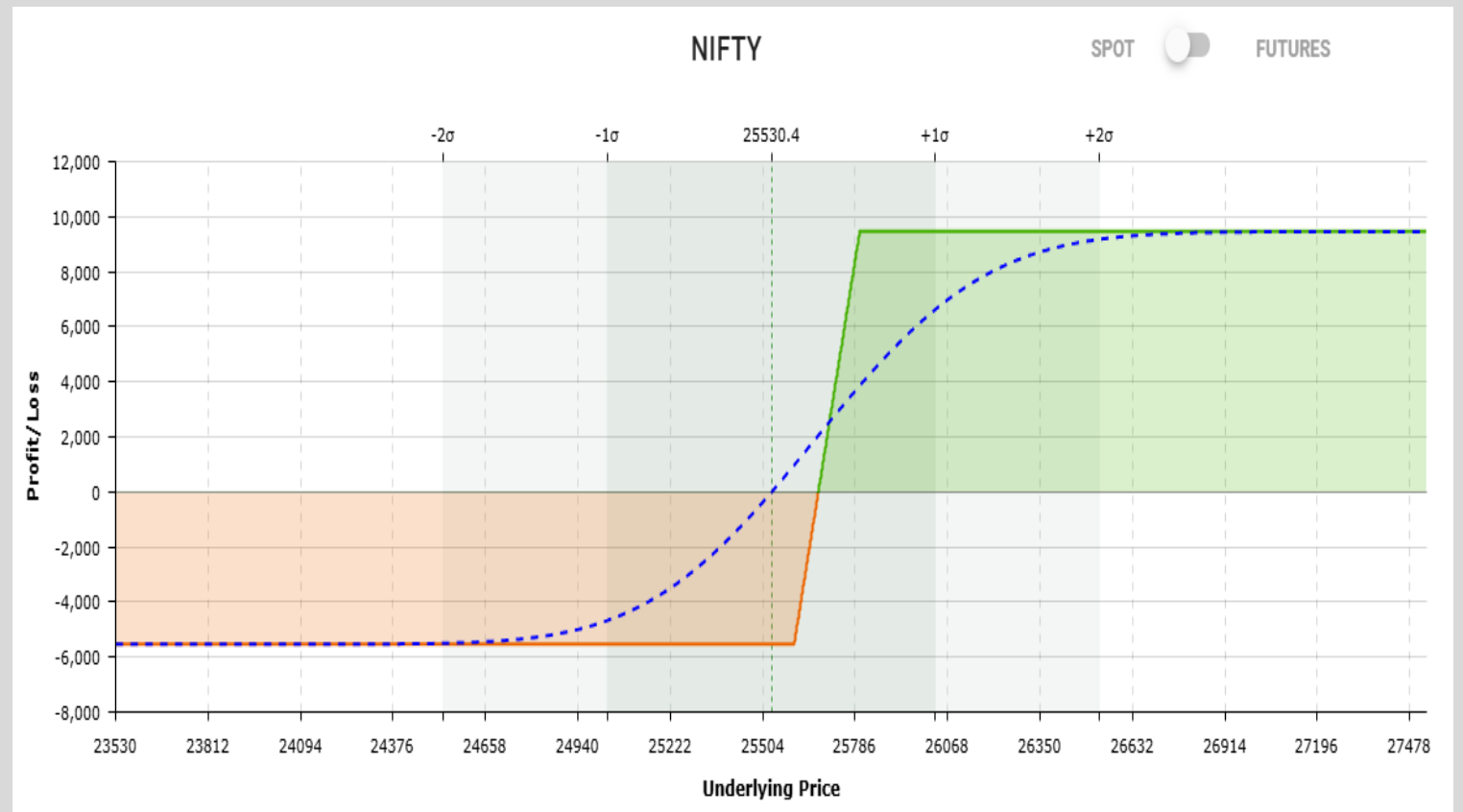
Breakeven: 25674

Maximum Risk: Rs.5535

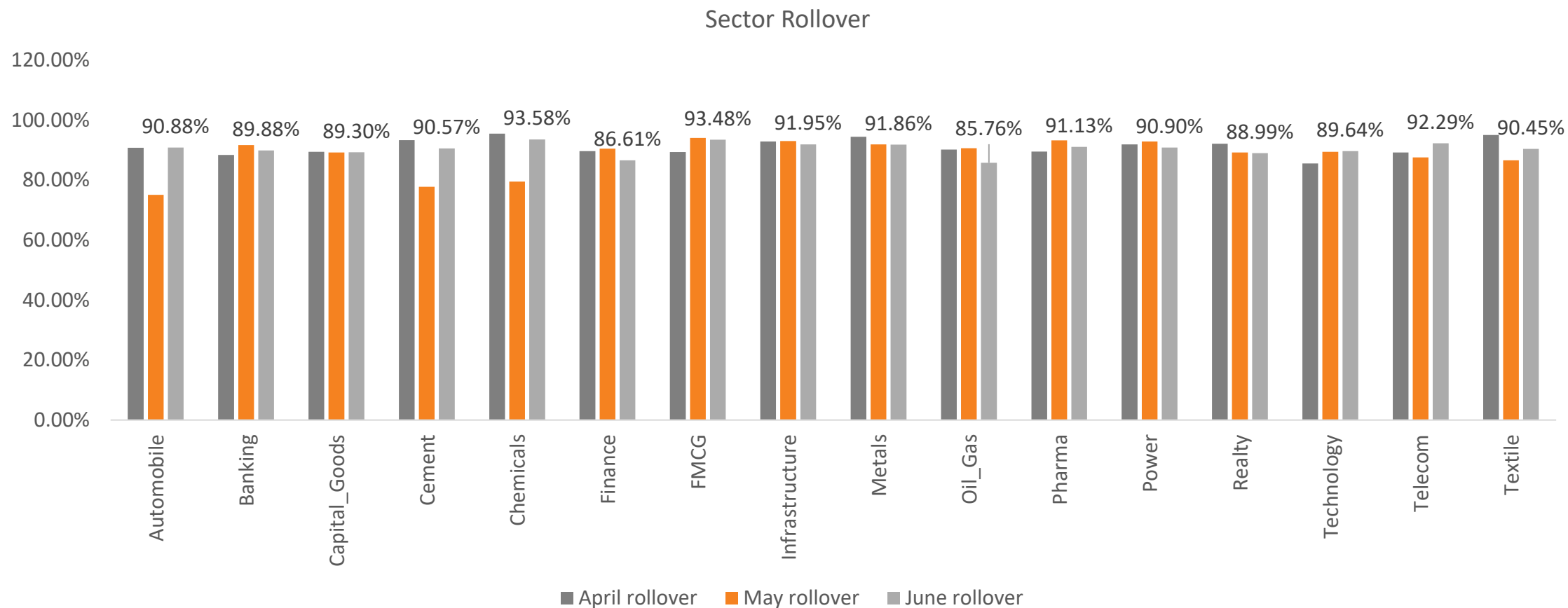
Maximum Profit: Rs.9465

Margin Requirement: Rs.50000

Risk-reward: 1:1.7



Sector Rollover



High Rollover Sectors : Automobile, Telecom and Capital goods.

Low Rollover Sector: Finance, Oil & Gas and Realty

Top 10 Highest and lowest rollover stocks

Highest rollover			Lowest Rollover		
Stocks	Rollover	Cost	Stocks	Rollover	Cost
UPL	98.78%	-1.85	LICI	60.97%	-5.35
CROMPTON	98.50%	-0.25	IREDA	68.76%	1.35
TITAN	98.47%	6.4	ANGELONE	68.77%	18.8
DABUR	98.17%	-2.7	MANAPPURAM	69.16%	2.14
JSWSTEEL	98.04%	4.3	NYKAA	72.23%	-2.88
PATANJALI	97.72%	8.5	INDIANB	72.63%	3.2
JSWENERGY	97.67%	4.4	TVSMOTOR	73.95%	-2.7
KOTAKBANK	97.65%	11.2	BSOFT	74.85%	-1.4
PEL	97.63%	11.7	ONGC	75.67%	0.93
IDEA	97.45%	0.06	TIINDIA	75.80%	18

Top Picks: JSW ENERGY , KOTAK MAHINDRA BANK , TITAN and JSW STEEL

Stocks Rollover

Symbol	Rollover%	Basis	3months average
AARTIIND	3.15	90.67%	91.50%
ABB	37	95.56%	94.62%
ABCAPITAL	1.21	88.92%	94.34%
ABFRL	0.57	92.77%	85.10%
ACC	14.2	92.79%	88.45%
ADANIENSOL	6.75	96.80%	94.06%
ADANIENT	18.6	92.70%	95.13%
ADANIGREEN	7.4	93.46%	90.93%
ADANIPORTS	7	92.57%	90.82%
ALKEM	37	84.56%	93.52%
AMBUJACEM	4.05	95.22%	94.07%
ANGELONE	18.8	68.77%	88.60%
APLAPOLLO	10.3	92.46%	91.77%
APOLLOHOSP	48.5	94.68%	87.91%
ASHOKLEY	1.82	93.52%	60.47%
ASIANPAINT	12.6	88.79%	90.21%
ASTRAL	-3.9	93.49%	91.33%
ATGL	4.85	91.02%	93.89%
AUBANK	-5.6	89.00%	89.66%
AUOPHARMA	7.5	96.50%	93.05%
AXISBANK	5	91.49%	94.57%
BAJAJ-AUTO	59.5	95.20%	89.80%
BAJAJFINSV	13.3	93.91%	88.41%
BAJFINANCE	5	96.95%	84.24%
BALKRISIND	8.8	90.75%	93.99%
BANDHANBNK	0.58	87.92%	92.71%
BANKBARODA	1.42	91.38%	92.74%
BANKINDIA	0.87	92.39%	87.88%
BANKNIFTY	49.7	75.75%	95.18%
BDL	13.4	84.98%	77.11%
BEL	1.5	93.37%	91.52%
BHARATFORG	3.7	93.93%	88.04%
BHARTIARTL	-6.1	85.40%	83.70%
BHEL	1.5	90.51%	90.53%
BIOCON	2.4	85.12%	92.42%

Symbol	Rollover%	basis	3months average
BOSCHLTD	-320	95.73%	91.11%
BPCL	0.2	79.82%	85.13%
BRITANNIA	28	93.58%	90.19%
BSE	20.7	77.27%	79.52%
BSOFT	-1.4	74.85%	89.52%
CAMS	14	79.05%	89.04%
CANBK	0.53	88.46%	92.02%
CDSL	3.9	88.46%	92.74%
CESC	1.35	89.57%	95.57%
CGPOWER	3.55	94.48%	93.41%
CHAMBLFERT	4.05	93.38%	88.03%
CHOLAFIN	5.6	91.61%	92.29%
CIPLA	-8.1	96.63%	93.20%
COALINDIA	1.35	90.45%	92.60%
COFORGE	14	92.35%	86.07%
COLPAL	8.8	95.10%	86.33%
CONCOR	5.75	93.89%	94.91%
CROMPTON	-0.25	98.50%	97.85%
CUMMINSIND	-7	82.49%	93.28%
CYIENT	-9.6	91.09%	89.32%
DABUR	-2.7	98.17%	92.05%
DALBHARAT	11.6	86.16%	87.32%
DELHIVERY	0.3	89.25%	84.67%
DIVISLAB	-0.5	97.44%	84.67%
DIXON	89	91.94%	94.50%
DLF	4.45	89.32%	85.12%
DMART	20.2	92.85%	89.28%
DRREDDY	1.5	78.15%	78.22%
EICHERMOT	5	86.64%	86.60%
ETERNAL	1.16	91.87%	88.90%
EXIDEIND	1	93.56%	64.01%
FEDERALBNK	-0.36	88.85%	89.19%
FINNIFTY	15.3	68.31%	93.73%
FORTIS	5.95	91.36%	88.44%
GAIL	1.14	88.76%	64.88%

Stocks Rollover

Symbol	Rollover%	basis	3months average
GLENMARK	10.3	92.97%	93.40%
GMRAIRPORT	0.46	93.76%	96.38%
GODREJCP	5.9	91.99%	88.93%
GODREJPROP	16.5	93.69%	91.47%
GRANULES	2.65	94.40%	94.35%
GRASIM	12.3	96.43%	92.86%
HAL	28.3	92.46%	97.01%
HAVELLS	12.7	92.58%	93.99%
HCLTECH	-4.3	89.10%	84.05%
HDFCAMC	22.3	94.18%	83.69%
HDFCBANK	-11.8	93.37%	93.14%
HDFCLIFE	4	88.86%	92.04%
HEROMOTOCO	-54	93.36%	82.12%
HFCL	0.66	92.59%	93.31%
HINDALCO	2.5	90.76%	94.90%
HINDCOPPER	1.5	95.38%	93.18%
HINDPETRO	2.95	95.84%	93.98%
HINDUNILVR	13.9	93.84%	88.54%
HUDCO	1.99	89.80%	90.01%
ICICIBANK	4.7	93.90%	91.29%
ICICIGI	8.9	89.05%	93.35%
ICICIPRULI	4.4	92.25%	95.90%
IDEA	0.06	97.45%	95.57%
IDFCFIRSTB	0.52	93.49%	94.20%
IEX	1.39	89.09%	95.19%
IGL	0.82	75.83%	87.00%
IIFL	4.2	96.42%	85.84%
INDHOTEL	3	84.39%	85.37%
INDIANB	3.2	72.63%	93.67%
INDIGO	41	95.32%	89.62%
INDUSINDBK	4.45	83.11%	96.13%
INDUSTOWER	3.2	97.18%	90.42%
INFY	7.5	91.66%	93.25%
IOC	1.2	83.91%	95.18%
IRB	0.42	94.85%	84.22%

Symbol	Rollover%	basis	3months average
IRCTC	4.4	93.77%	95.60%
IREDA	1.35	68.76%	94.20%
IRFC	1.03	82.89%	85.83%
ITC	2.75	93.08%	90.38%
JINDALSTEL	4.75	82.81%	89.92%
JIOFIN	2	93.08%	95.92%
JSL	3.45	92.95%	93.68%
JSWENERGY	4.4	97.67%	93.97%
JSWSTEEL	4.3	98.04%	96.55%
JUBLFOOD	3.85	91.19%	96.40%
KALYANKJIL	2.95	93.39%	93.76%
KEI	30.2	90.14%	81.98%
KOTAKBANK	11.2	97.65%	79.53%
KPITTECH	6.7	88.07%	90.74%
LAURUSLABS	5.85	94.35%	87.10%
LICHSGFIN	4.05	93.28%	92.43%
LICI	-5.35	60.97%	96.45%
LODHA	9.5	84.62%	91.73%
LT	21.3	96.44%	94.52%
LTF	-0.75	83.56%	88.32%
LTIM	33	94.99%	93.72%
LUPIN	1	91.65%	85.39%
M&M	-8.2	91.38%	91.53%
M&MFIN	1.85	97.22%	91.99%
MANAPPURAM	2.14	69.16%	92.70%
MARICO	3.85	94.55%	87.42%
MARUTI	82	79.96%	95.14%
MAXHEALTH	3.8	94.70%	85.82%
MAZDOCK	22.4	90.17%	95.18%
MCX	33	83.65%	90.64%
MFSL	10.7	80.83%	81.16%
MGL	5.6	84.14%	93.67%
MIDCPNIFTY	82.85	86.26%	83.23%
MOTHERSON	0.6	96.57%	93.45%
MPHASIS	16.6	80.00%	92.91%

Stocks Rollover

Symbol	Rollover%	basis	3months average
MUTHOOTFIN	-3.1	89.52%	61.95%
NATIONALUM	1.41	85.94%	83.95%
NAUKRI	3.3	91.26%	93.28%
NBCC	0.99	89.68%	94.26%
NCC	2.02	92.06%	89.32%
NESTLEIND	9.3	90.99%	88.18%
NHPC	0.48	87.08%	91.97%
NIFTY	66	79.53%	86.25%
NIFTYNXT50	430.25	82.37%	78.09%
NMDC	0.51	94.12%	83.77%
NTPC	2.1	83.42%	93.71%
NYKAA	-2.88	72.23%	87.01%
OBEROIRLTY	-44.1	90.92%	81.84%
OFSS	68	92.08%	89.18%
OIL	0.05	79.58%	83.81%
ONGC	0.93	75.67%	91.01%
PAGEIND	-740	91.82%	86.82%
PATANJALI	8.5	97.72%	92.46%
PAYTM	6.85	86.88%	93.82%
PEL	11.7	97.63%	95.97%
PERSISTENT	31	95.92%	90.24%
PETRONET	-0.65	96.39%	82.02%
PFC	2.3	92.42%	96.89%
PHOENIXLTD	12.4	92.95%	94.01%
PIDILITIND	3	88.81%	79.69%
PIIND	30.3	95.67%	96.18%
PNB	0.62	93.86%	92.90%
POLICYBZR	11.8	90.22%	89.26%
POLYCAB	49	93.95%	91.80%
POONAWALLA	-1.5	79.33%	87.71%
POWERGRID	0.95	87.67%	90.19%
PRESTIGE	14.1	85.58%	89.45%
RBLBANK	1.86	93.18%	88.54%
RECLTD	1.55	92.92%	59.98%
RELIANCE	5.1	92.37%	96.14%

Symbol	Rollover%	basis	3months average
RVNL	1.75	89.48%	93.63%
SAIL	0.62	90.63%	91.31%
SBICARD	-1.85	89.95%	93.15%
SBILIFE	9.9	83.87%	91.91%
SBIN	5.2	90.76%	80.36%
SHREECEM	175	81.69%	82.65%
SHRIRAMFIN	0.5	95.34%	83.31%
SIEMENS	15.1	89.13%	95.67%
SJVN	0.58	91.88%	77.74%
SOLARINDS	123	93.73%	91.70%
SONACOMS	-0.15	87.78%	88.24%
SRF	23.3	83.62%	93.12%
SUNPHARMA	3.5	90.73%	93.45%
SUPREMEIND	33.4	96.48%	85.15%
SYNGENE	3.85	91.57%	93.83%
TATACHEM	6.35	89.25%	94.30%
TATACOMM	13.3	89.11%	93.18%
TATACONSUM	6.6	93.81%	86.87%
TATAELXSI	-48	96.52%	94.23%
TATAMOTORS	4.15	95.47%	88.51%
TATAPOWER	2.9	95.18%	90.90%
TATASTEEL	1.1	90.11%	95.23%
TATATECH	5.1	90.35%	86.23%
TCS	8	93.45%	93.30%
TECHM	8.9	82.99%	91.27%
TIINDIA	18	75.80%	91.41%
TITAGARH	4.6	87.87%	94.98%
TITAN	6.4	98.47%	82.44%
TORNTPHARM	13.9	94.89%	94.03%
TORNTPOWER	9.9	84.30%	96.60%
TRENT	6	93.59%	92.35%
TVSMOTOR	-2.7	73.95%	93.46%
ULTRACEMCO	12	91.14%	92.06%
UNIONBANK	0.92	84.56%	92.15%
UNITDSPR	10.9	89.08%	96.04%

Symbol	Rollover%	basis	3months average
UPL	-1.85	98.78%	93.57%
VDL	3.25	96.53%	92.81%
VEDL	3.6	96.71%	94.47%
VOLTAS	7.4	85.41%	92.42%
WIPRO	0.77	88.22%	90.99%
YESBANK	0.15	91.88%	88.28%
ZYDUSLIFE	-5.5	96.69%	94.37%

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