

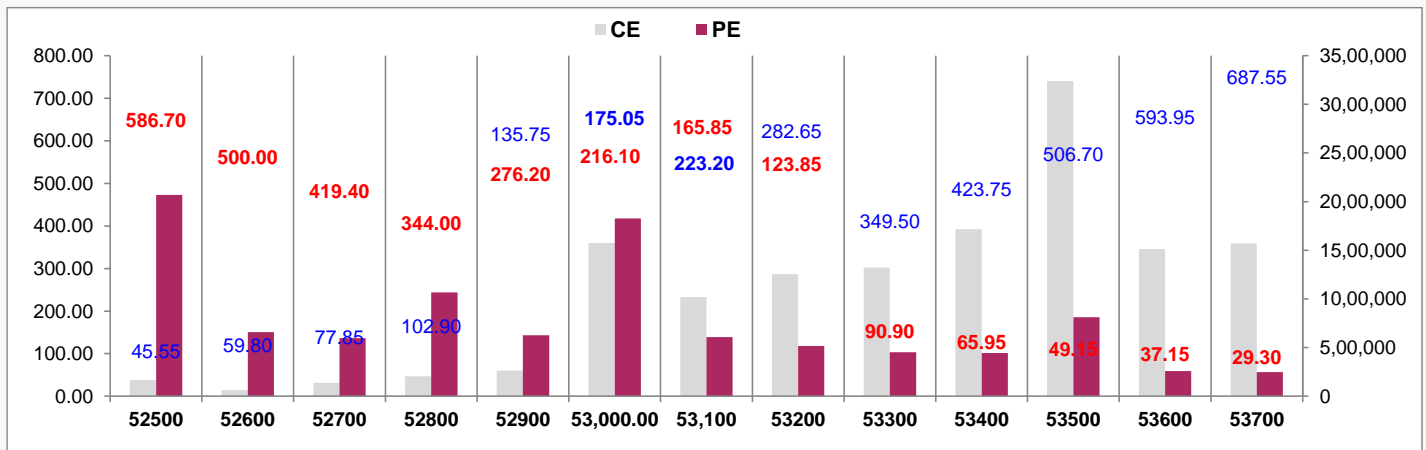
BANK NIFTY	Current week	Previous Week	% Change
Cash	52,978.10	54,101.65	-2.08%
Futures	53,435.15	54,335.40	-1.66%
Fut_OI	17,87,790	18,10,890	-1.28%
Daily_HV	20.56%	20.54%	0.10%
Implied Vol	12.60	13.41	-6.04%

NIFTY	Current week	Previous Week	% Change
Cash	25,810.85	26,004.15	-0.74%
Futures	25,990.15	25,998.20	-0.03%
Fut_OI	1,49,02,375	1,14,47,425	30.18%
Daily_HV	16.40%	16.39%	0.06%
Implied Vol	14.26	15.15	-5.87%

● Bank Nifty had seen a decrease in Open Interest of 1.28% with a decrease in price of 1.66% indicating Long Unwinding.

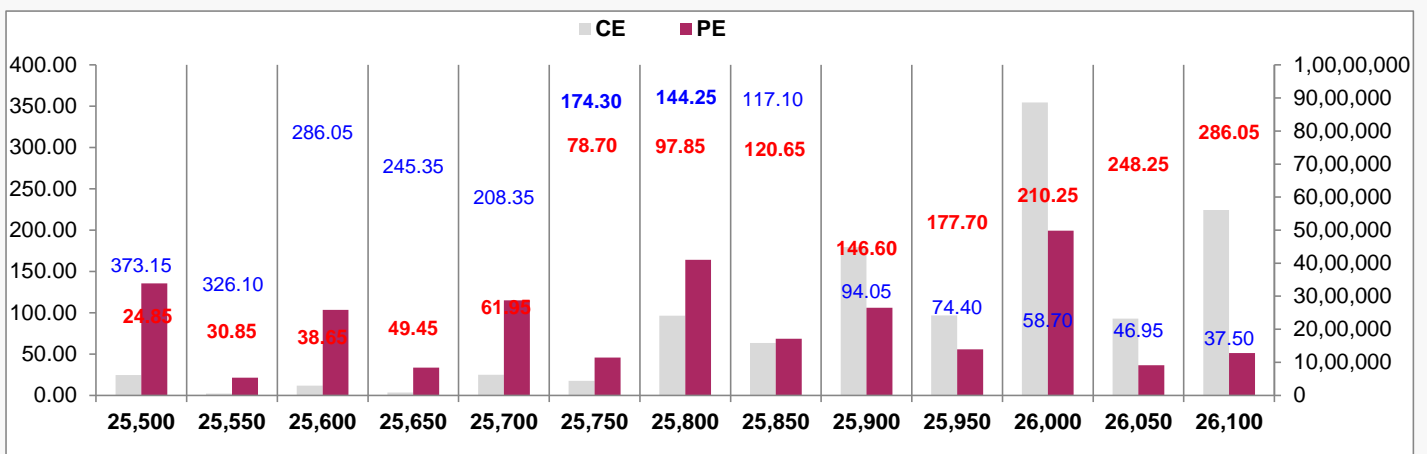
● Nifty had seen increase in Open Interest of 30.18% with a marginal decrease in price of 0.03% indicating Short Build Up.

Current Week Expiry **Bank Nifty** Open Interest Distribution

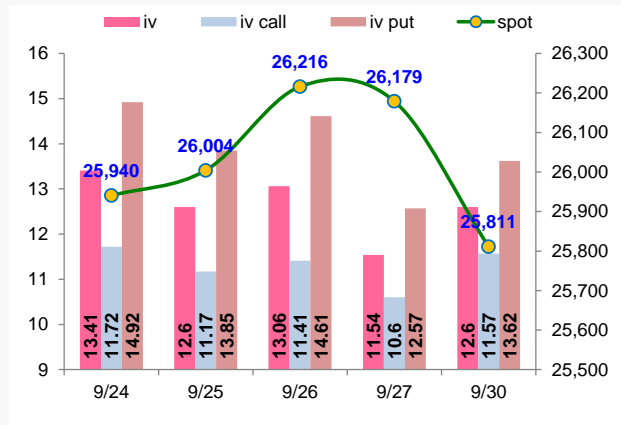
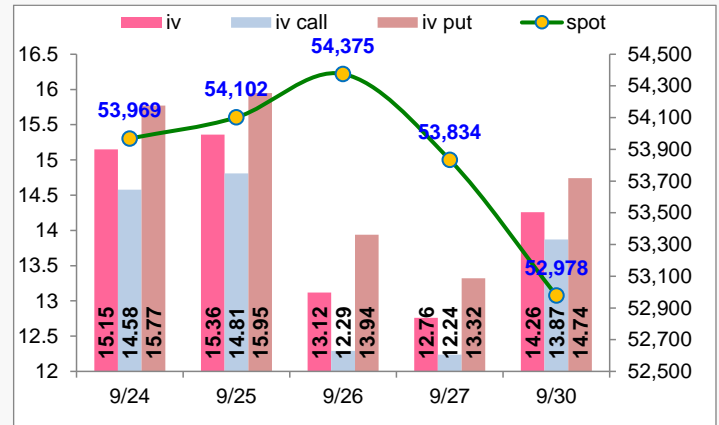


- The high Open Interest concentration on **Call side** is seen at **54,000** strike followed by **53,500 & 53,400** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **52,500** strike followed by **53,000 & 52,800** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 389 and probable trading range indicated for the day could be **52,500 to 53,500**.

Current Week Expiry **Nifty** Open Interest Distribution



- The high Open Interest concentration on **Call side** is seen at **26,000** strike followed by **26,100 & 25,900** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **25,500** strike followed by **25,800 & 26,000** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 242 and probable trading range indicated for the current expiry day could be **25,500 to 26,100**.

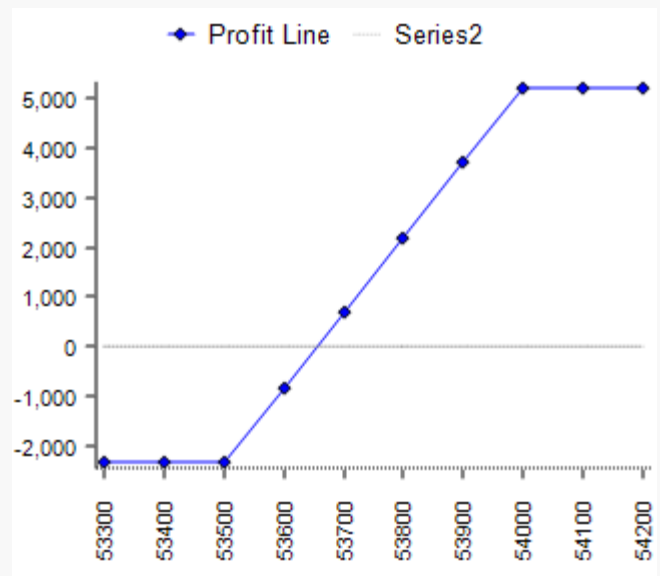
Nifty–Volatility

Bank Nifty–Volatility

BANK NIFTY Strategy : - CALL Spread

- View:** -Moderately BULLISH.
- Rationale:** -Traders could initiate this spread strategy to make modest returns with limited risk and reward. The spread suggested consists of buying one lot of 53,500 strike CALL option and simultaneously selling one lot of 54,000 strike CALL Option.

Strategy for Week 09th October 2024 Expiry

Recommendation	Strike Price	Range
Buy	53,500 CALL	300 – 270
Sell	54,000 CALL	145 – 175
Break-even Point	53,625	
Risk	Rs -1,875/-	
Reward	Rs 5,625/-	

**Kindly enter & exit all the legs in strategy together and square-off the strategy before the expiry session closes.*

Strategy Payoff Chart


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