

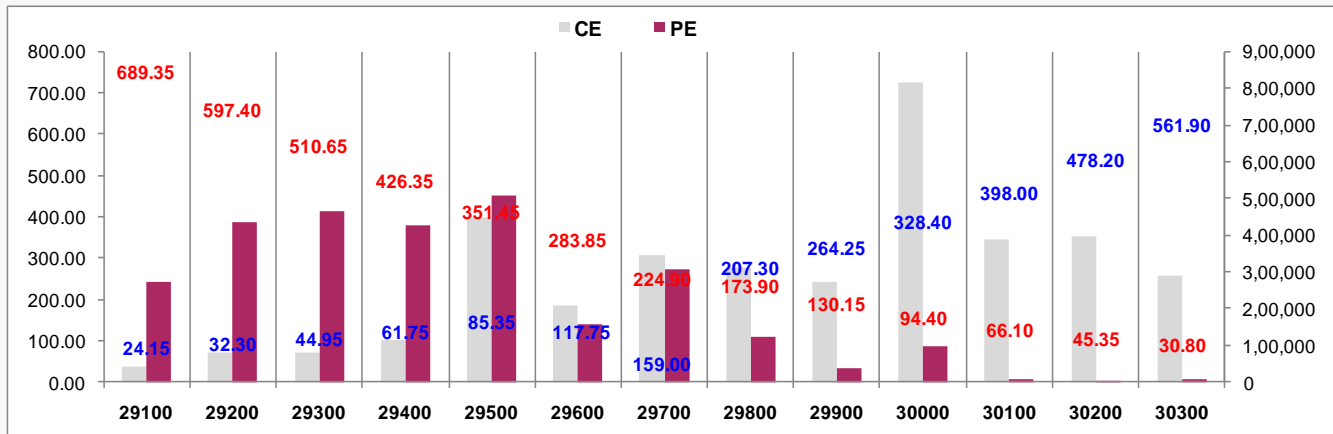
BANK NIFTY	Current week	Previous Week	% Change
Cash	29,749.85	28,278.80	5.20%
Futures	29,756.40	28,316.30	5.09%
Fut_OI	18,24,150	18,19,275	0.27%
Daily_HV	44.08%	44.34%	-0.59%
Implied Vol	19.02	20.31	-6.35%

- Bank Nifty has seen an increase in Open Interest of 0.27% with an increase in price of 5.09% indicating Long Build Up.

NIFTY	Current week	Previous Week	% Change
Cash	12,938.25	12,690.80	1.95%
Futures	12,957.25	12,706.00	1.98%
Fut_OI	1,15,55,025	1,17,00,675	-1.24%
Daily_HV	30.96%	31.24%	-0.90%
Implied Vol	33.73	33.44	0.87%

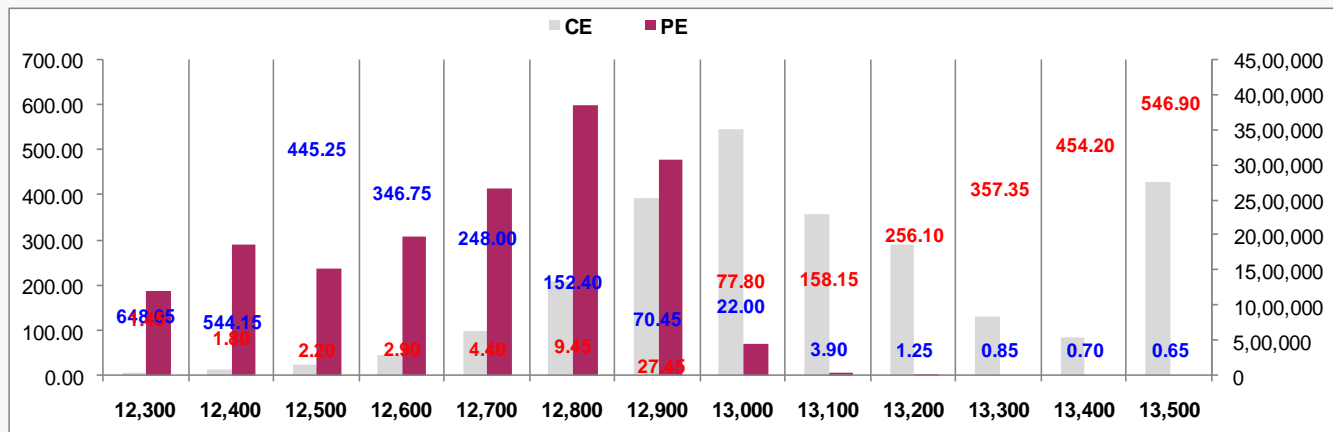
- Nifty has seen decrease in Open Interest of -1.24% with a increase in price of 1.98% indicating Short Covering.

Current Week Expiry Bank Nifty Open Interest Distribution

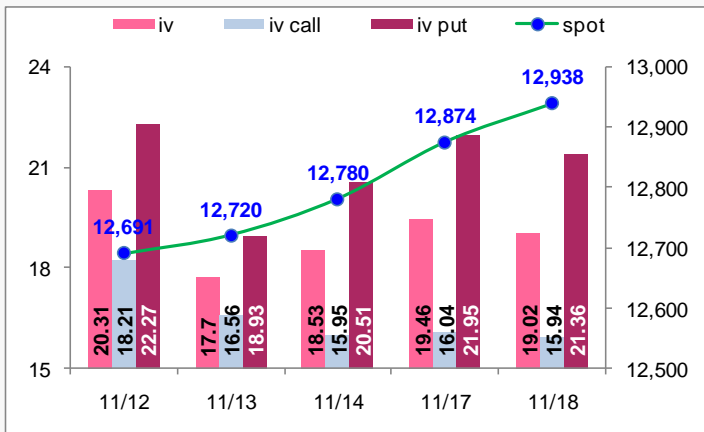
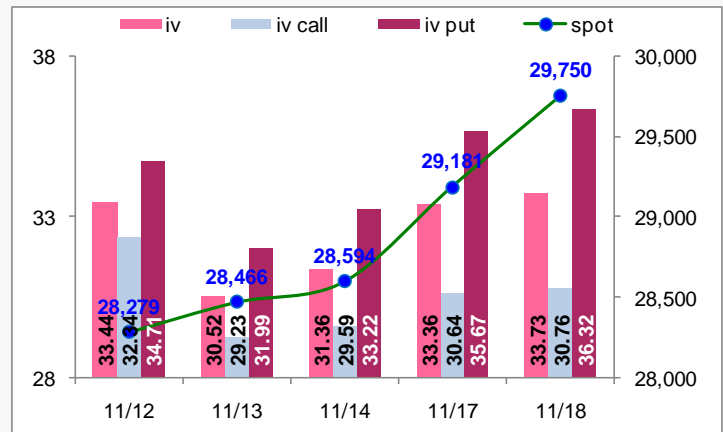


- The high Open Interest concentration on **Call side** is seen at **30,000** strike followed by **30,500** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **29,500** strike followed by **29,000** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 384 and probable trading range indicated for the day could be **30,200 to 29,200**.

Current Week Expiry Nifty Open Interest Distribution



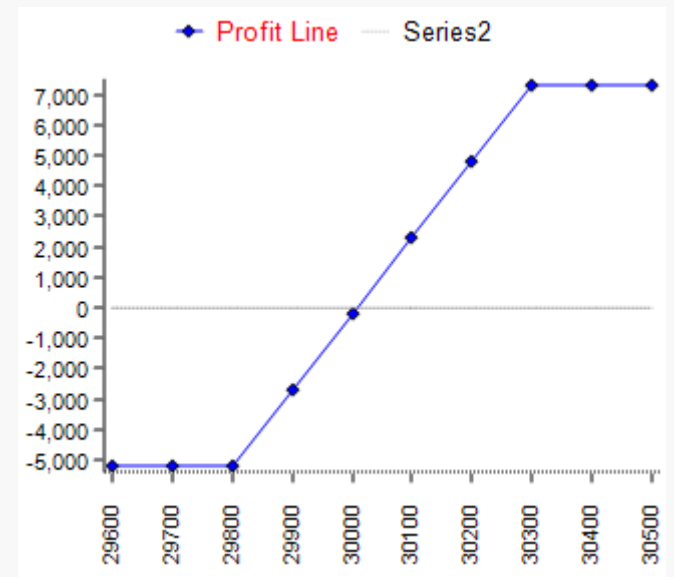
- The high Open Interest concentration on **Call side** is seen at **13,000** strike followed by **13,100** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **12,900** strike followed by **12,800** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 98 and probable trading range indicated for the day could be **13,100 to 12,800**.

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 29,800 strike Call option and simultaneously selling one lot of 30,300 strike Call Option.

Strategy for Week 26th November Expiry

Recommendation	Strike Price	Range
Buy	29,800 Call	500 – 520
Sell	30,300 Call	290 – 310
Break-even Point	30,010	
Risk	Rs -5,250/-	
Reward	Rs 7,250/-	

Strategy Payoff Chart


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

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