

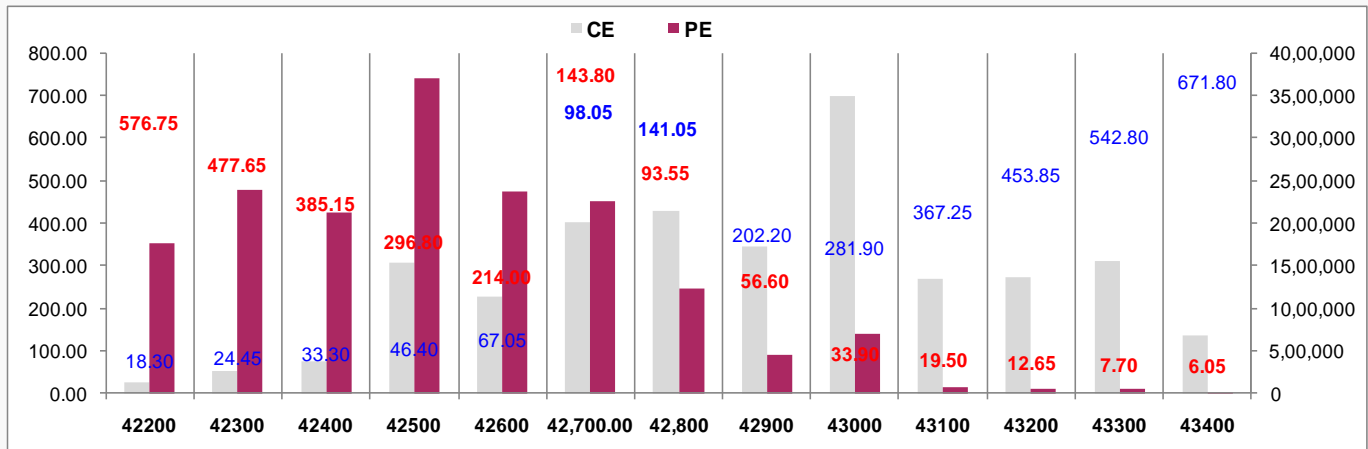
BANK NIFTY	Current week	Previous Week	% Change
Cash	42,729.10	42,458.05	0.64%
Futures	42,746.65	42,531.55	0.51%
Fut_OI	13,14,625	23,94,650	-45.10%
Daily_HV	27.21%	27.46%	-0.91%
Implied Vol	11.92	13.22	-9.83%

NIFTY	Current week	Previous Week	% Change
Cash	18,267.25	18,343.90	-0.42%
Futures	18,286.75	18,378.40	-0.50%
Fut_OI	57,55,550	1,13,75,600	-49.40%
Daily_HV	21.18%	21.35%	-0.80%
Implied Vol	13.66	15.96	-14.41%

● Bank Nifty has seen decrease in Open Interest of -45.10% with increase in price of 0.51% indicating Short Covering.

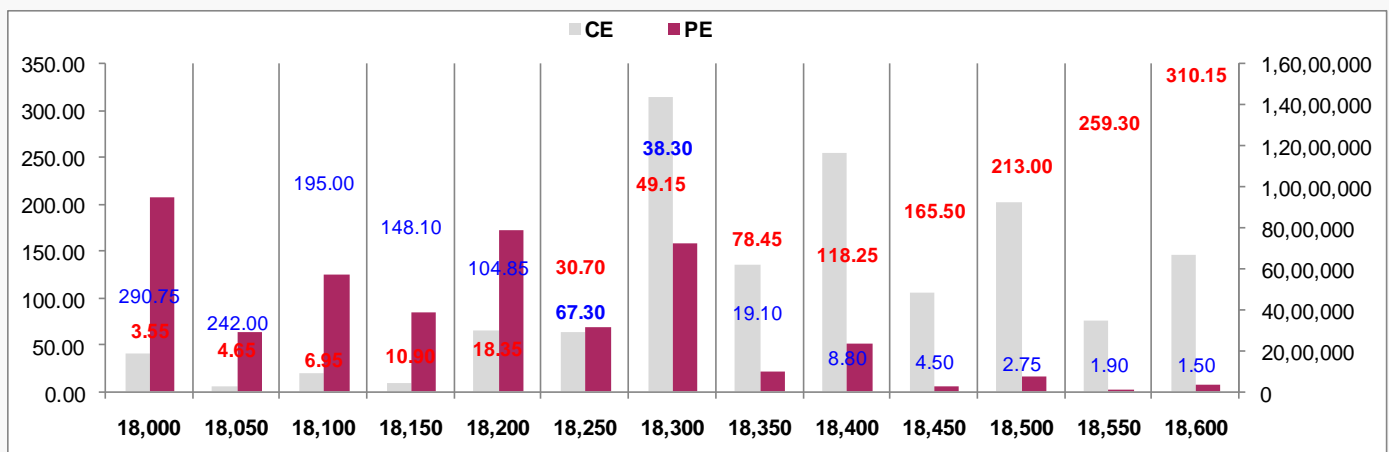
● Nifty has seen decrease in Open Interest of -49.40% with an decrease in price of -0.50 % indicating Long Unwinding.

Current Week Expiry Bank Nifty Open Interest Distribution



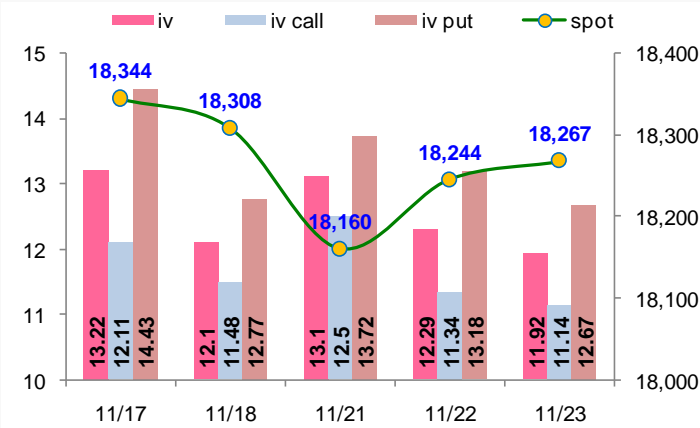
- The high Open Interest concentration on **Call side** is seen at **43,000** strike followed by **42,800 & 43,500** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **42,500** strike followed by **42,300 & 42,000** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 314 and probable trading range indicated for the day could be **42,100 to 43,000**.

Current Week Expiry Nifty Open Interest Distribution

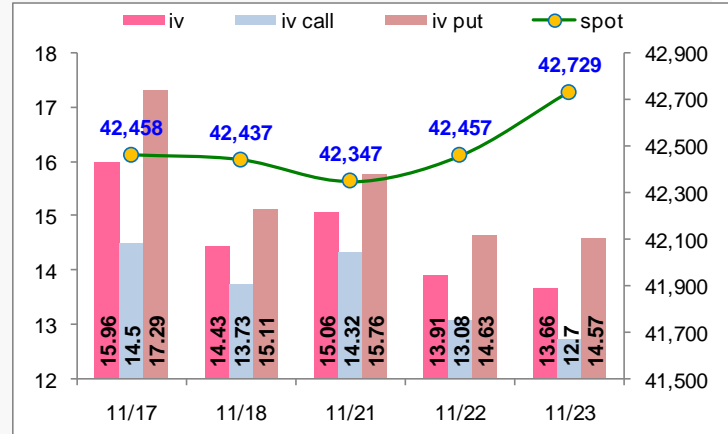


- The high Open Interest concentration on **Call side** is seen at **18,300** strike followed by **18,500 & 18,400** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **18,200** strike followed by **18,000 & 18,300** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 88 and probable trading range indicated for the day could be **18,400 to 18,100**.

Nifty–Volatility



Bank Nifty–Volatility



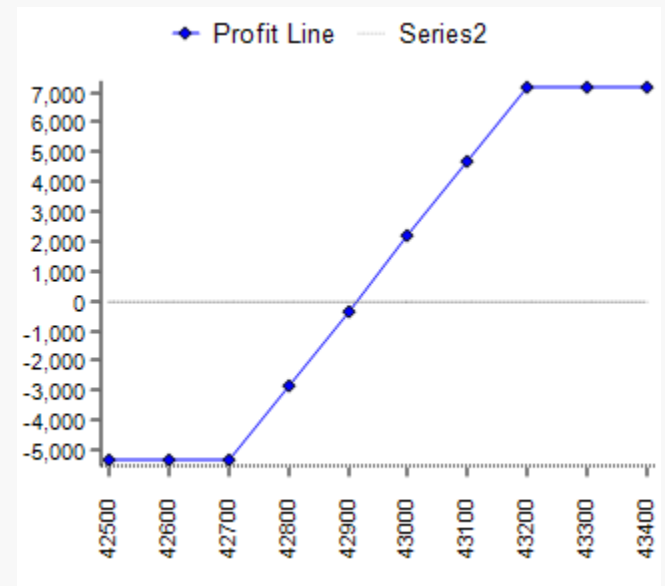
BANK NIFTY Strategy : - CALL Spread

- 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 42,700 strike CALL option and simultaneously selling one lot of 43,200 strike CALL Option.

Strategy for Week 01ST December 2022 Expiry

Recommendation	Strike Price	Range
Buy	42,700 CALL	360– 330
Sell	43,200 CALL	145 – 175
Break-even Point	42,885	
Risk	Rs -4,625/-	
Reward	Rs 7,875/-	

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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