

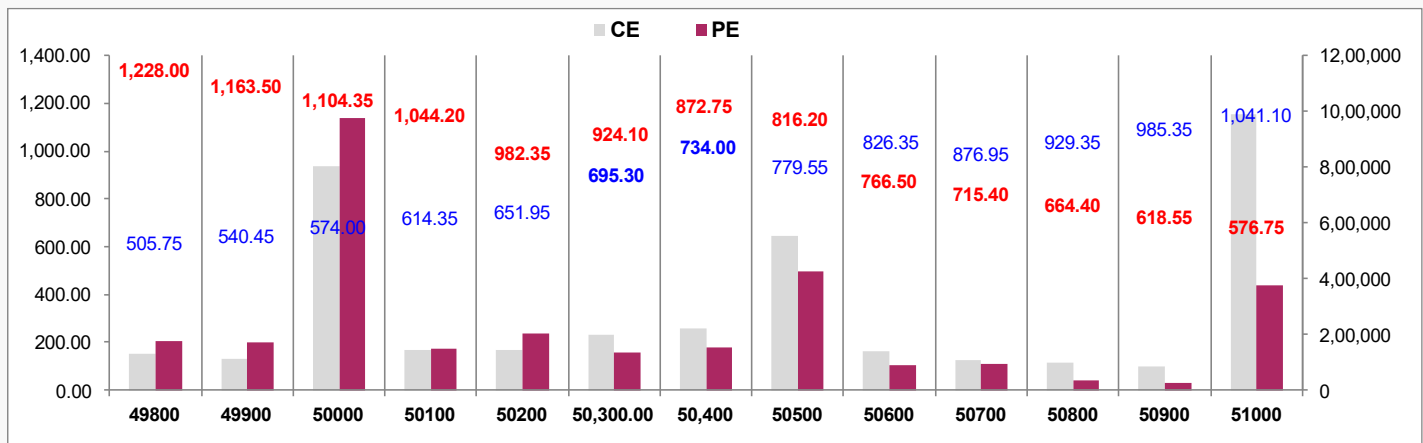
BANK NIFTY	Current week	Previous Week	% Change
Cash	50,343.05	49,311.95	2.09%
Futures	50,531.10	49,686.50	1.70%
Fut_OI	26,28,150	29,25,030	-10.15%
Daily_HV	20.16%	20.21%	-0.25%
Implied Vol	15.20	21.06	-27.83%

NIFTY	Current week	Previous Week	% Change
Cash	23,696.30	23,249.50	1.92%
Futures	23,772.60	23,418.30	1.51%
Fut_OI	1,66,13,175	1,72,96,050	-3.95%
Daily_HV	16.18%	16.14%	0.25%
Implied Vol	17.32	21.14	-18.07%

● **Bank Nifty** had witnessed a 10% decrease in Open Interest along with a 1.7% increase in price, indicating a Short Covering.

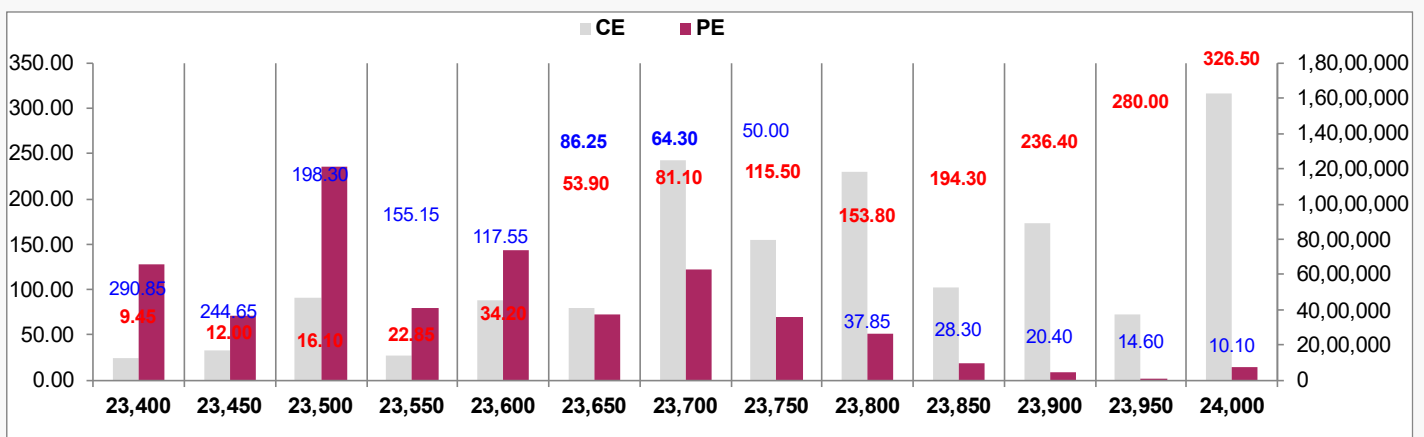
● **Nifty** saw a 4% decrease in Open Interest and a 1.5% increase in price, indicating Long Unwinding.

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



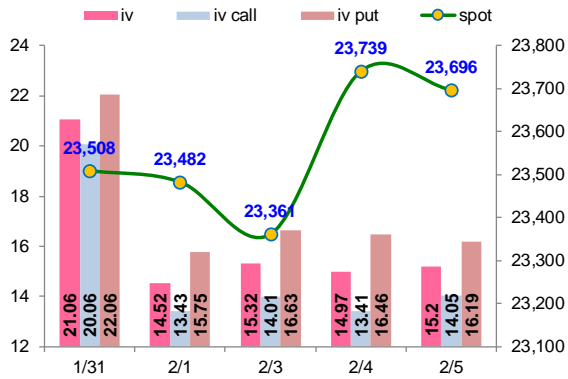
- The high Open Interest concentration on the **Call side** is observed at the **53,000** strike, followed by **52,000 & 51,000**, which may act as immediate resistance levels.
- The high Open Interest concentration on the **Put side** is seen at the **50,000** strike, followed by **49,000 & 48,000**, which may act as immediate support levels.
- Total Premium of the A-T-M option stands at Rs 1607. The probable trading range indicated for the month could be **48,500 to 52,000**.

Current Week Expiry **Nifty** Open Interest Distribution

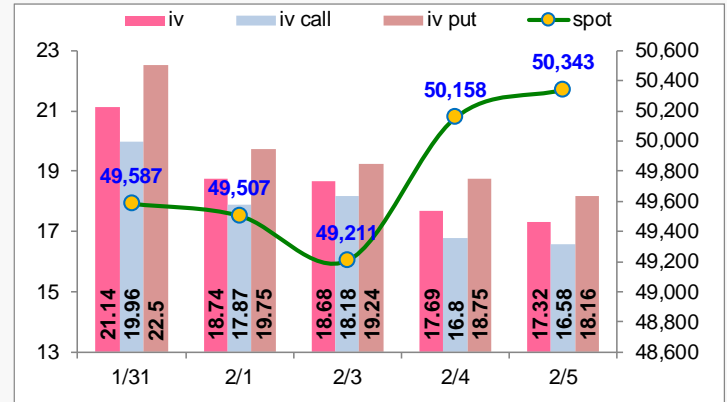


- The high Open Interest concentration on the **Call side** is seen at the **24,000** strike, followed by **23,800 & 23,700**, which may act as immediate resistance levels.
- The high Open Interest concentration on the **Put side** is seen at the **23,500** strike, followed by **23,200 & 23,000**, which may act as immediate support levels.
- Total Premium of A-T-M option is at Rs 145. The probable trading range indicated for the current expiry day could be **23,500 to 23,900**.

Nifty–Volatility



Bank Nifty–Volatility



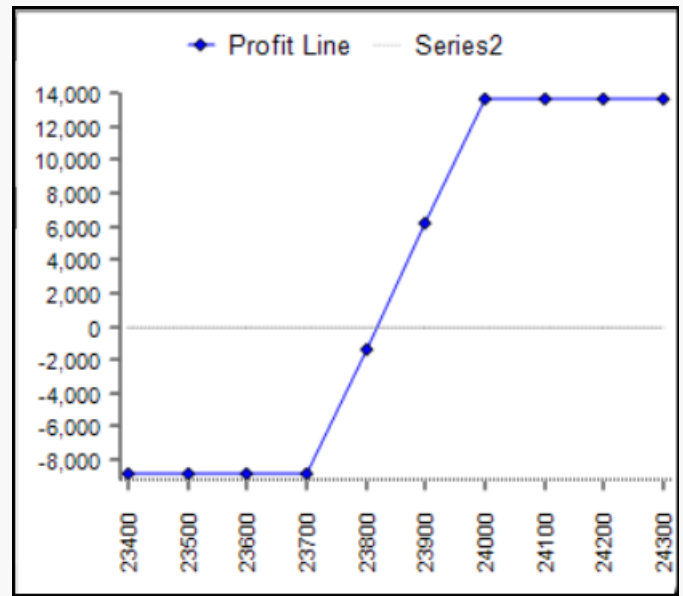
NIFTY Strategy: - CALL Spread

- View:** Moderately BULLISH
- Rationale:** Traders could initiate this spread strategy to make modest returns with limited risk and reward. The suggested spread consists of buying one lot of the 23,700 strike CALL option and simultaneously selling one of the 24,000 strike CALL Option.

Strategy for Week 13th February 2025 Expiry

Recommendation	Strike Price	Range
Buy	23,700 CALL	205 - 185
Sell	24,000 CALL	85 – 105
Break-even Point	23,800	
Risk	Rs -7,500/-	
Reward	Rs 15,000/-	

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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