

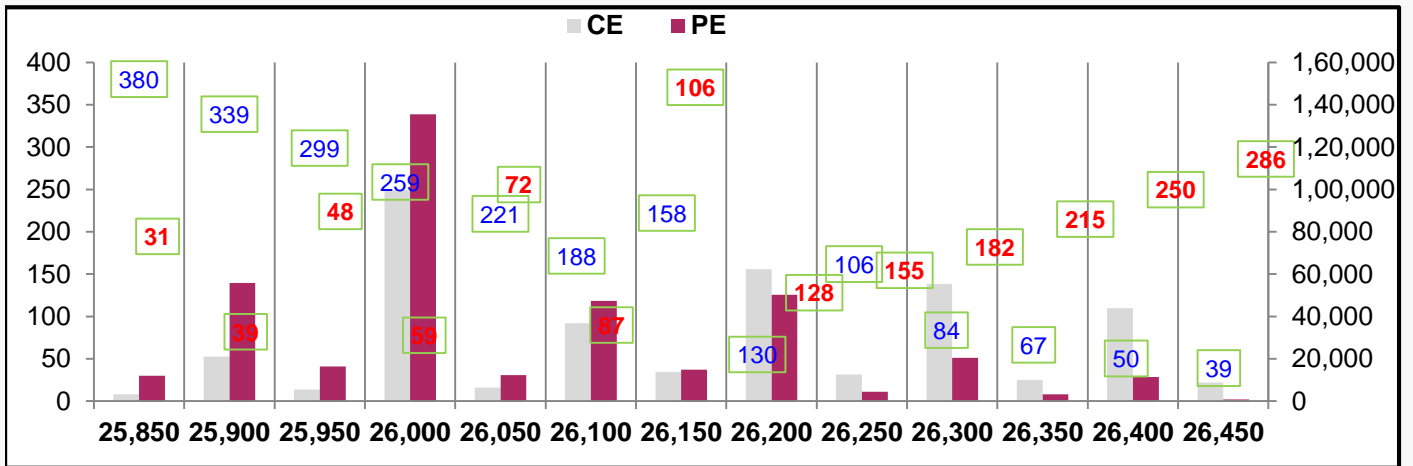
NIFTY	Current week	Previous Week	% Change
Cash	26,172	25,860	1.21%
Futures	26,198	25,941	0.99%
Fut_OI	1,71,65,035	1,81,88,685	-5.63%
Daily_HV	14.09%	14.17%	-0.54%
Implied Vol	10.25	10.42	-1.63%

● Nifty **jump** by 0.9% accompanied by a **downtick** in open interest by 5.6%, indicates **Covering of Short Positions**.

BANKNIFTY	Current week	Previous Week	% Change
Cash	59,304	59,035	0.46%
Futures	59,435	59,288	0.25%
Fut_OI	19,13,070	21,06,125	-9.17%
Daily_HV	15.91%	16.06%	-0.90%
Implied Vol	10.93	11.04	-1.00%

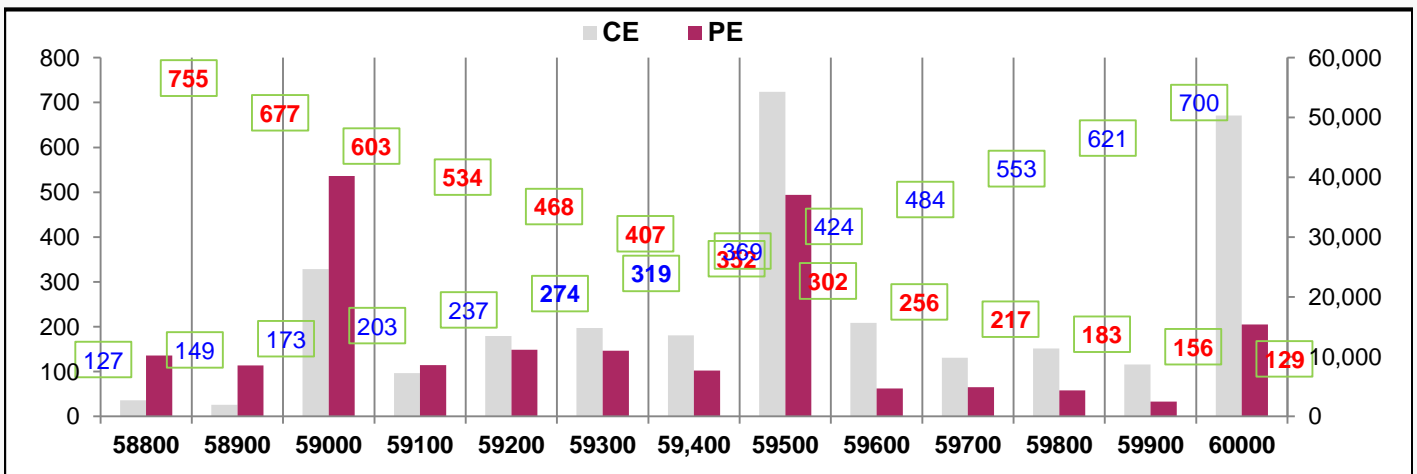
● Bank Nifty saw 0.3% **jump** in price alongside a 9.1% **drop** in Open Interest, suggesting **Covering of short positions**.

Current Week Expiry Nifty Open Interest Distribution



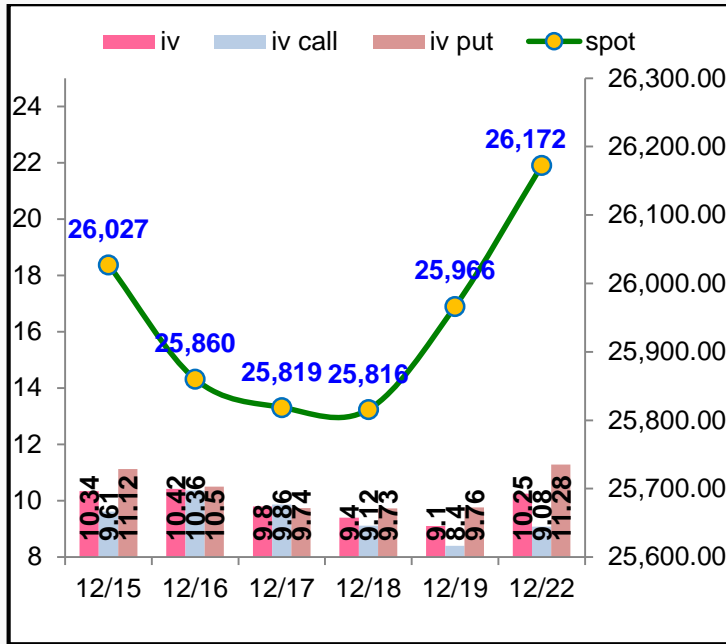
- The highest Open Interest on the Call side is at the 26,000 strike, followed by 26,200 which could act as resistance levels.
- On the Put side, the highest Open Interest is at 26,000, followed by 25,900 which may serve as support levels.
- The premium for the **At-the-Money** option is Rs. **266**, indicating a likely trading range for the week **between 25,850 and 26,450**.

Monthly Expiry Bank Nifty Open Interest Distribution

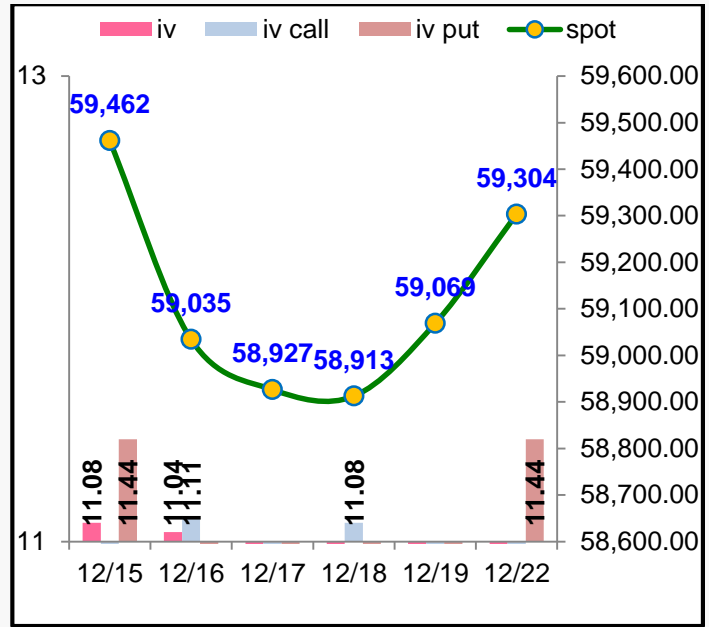


- The highest Open Interest on the Call side is observed at the 59,500 strike, followed by 60,000 which may act as resistance levels.
- On the Put side, the Highest Open Interest is at 59,500, followed by 59,000 which might act as support levels.
- The premium for the **At-the-Money** option stands at Rs. **685**, indicating a probable weekly trading range **between 58,500 and 60,200**.

Nifty–Volatility



Bank Nifty–Volatility



NIFTY Strategy: - Bull Call Spread.

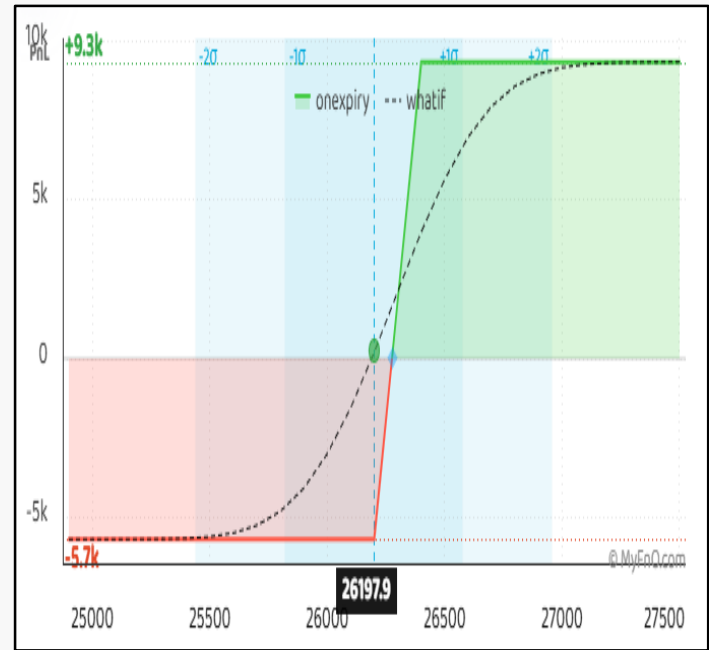
- View:** - Moderately Bullish.
- Rationale:** - Traders may consider deploying this spread strategy to achieve moderate returns while maintaining controlled risk and reward. The strategy involves buying one lot of the 26,200 strike Call Option and simultaneously selling one lot of the 26,400 strike Call Option.

Strategy for Week 30TH Dec 2025 Expiry

Recommendation	Strike Price	Range
Buy	26,200 Call	120 – 130
Sell	26,400 Call	45 – 55
Break-even Point	26,276	
Risk in Value	Rs. -5,700.00	
Reward in Value	Rs. 9,300.00	

*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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