

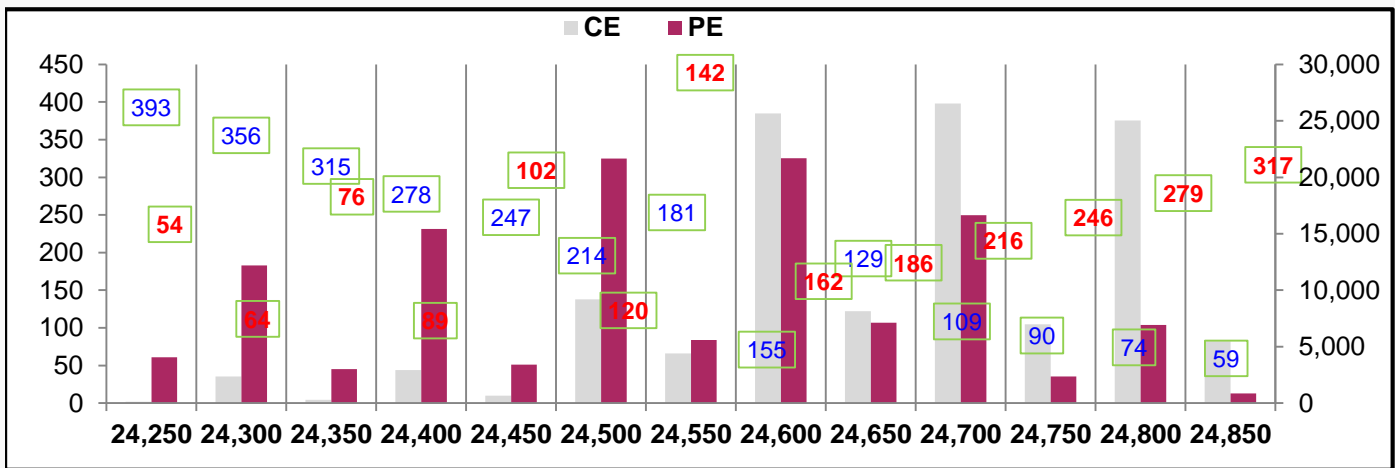
NIFTY	Current week	Previous Week	% Change
Cash	24,574	24,768	-0.78%
Futures	24,635	24,872	-0.95%
Fut_OI	1,77,64,650	1,64,53,050	7.97%
Daily_HV	16.13%	16.23%	-0.62%
Implied Vol	12.10	12.44	-2.73%

● Nifty **drop** by 0.9% accompanied by a **jump** in 7.9% in open interest, indicates **short position are getting re-build**.

BANKNIFTY	Current week	Previous Week	% Change
Cash	55,411	55,962	-0.98%
Futures	55,581	56,194	-1.09%
Fut_OI	28,01,365	19,55,520	43.25%
Daily_HV	18.47%	18.63%	-0.86%
Implied Vol	12.03	11.72	2.65%

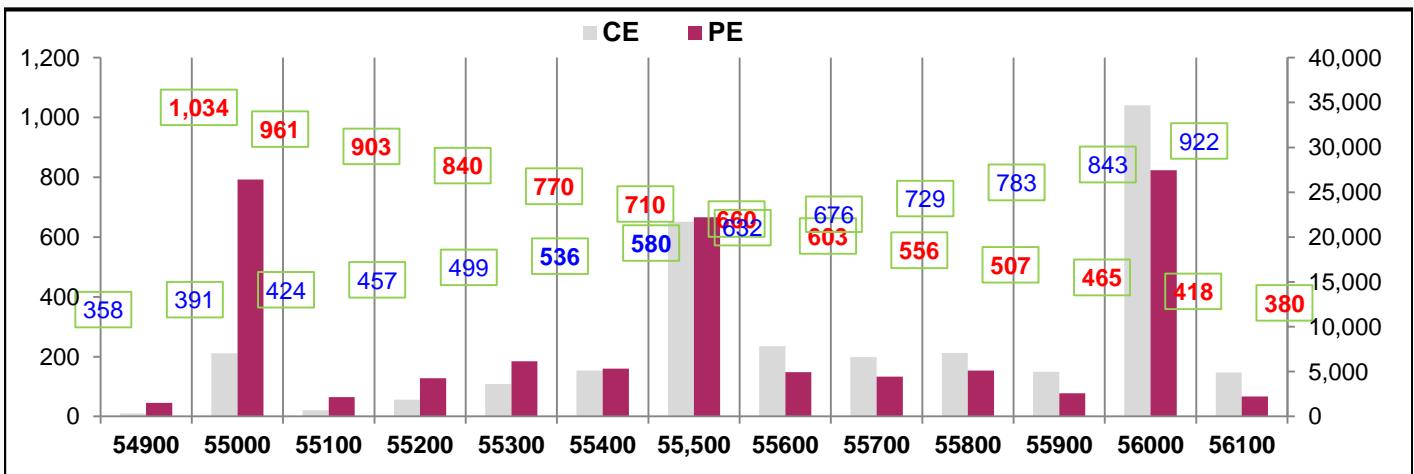
● Bank Nifty saw 1.1% **decline** in price alongside a 43.3% **uptick in** Open Interest, suggesting **short position getting Build Up**.

Current Week Expiry Nifty Open Interest Distribution

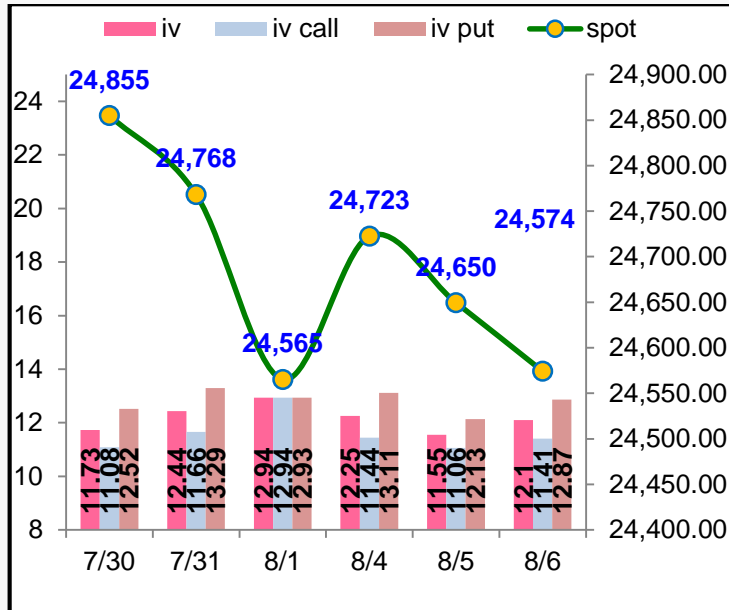
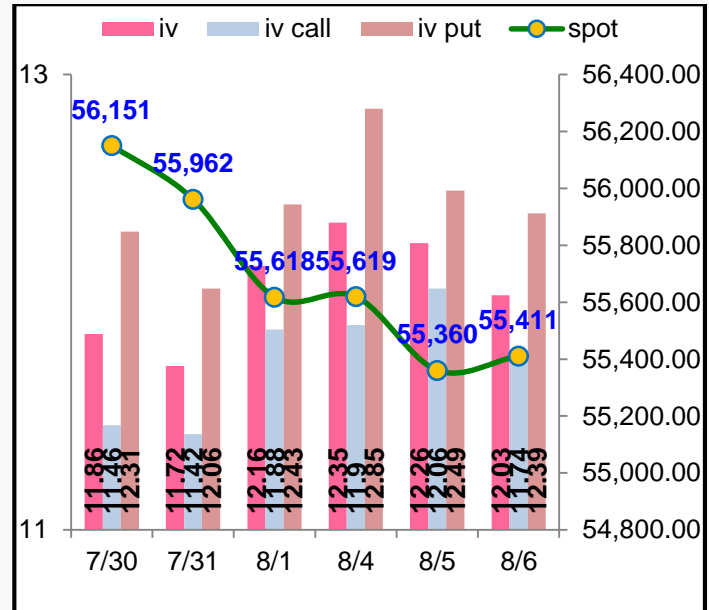


- The highest Open Interest on the Call side is at the 24,700 strike, followed by 24,600 which could act as resistance levels.
- On the Put side, the highest Open Interest is at 24,500, followed by 24,600 which may serve as support levels.
- The premium for the **At-the-Money** option is Rs. 319, indicating a likely trading range for the week **between 24,200 and 24,950**.

Monthly Expiry Bank Nifty Open Interest Distribution



- The highest Open Interest on the Call side is observed at the 56,000 strike, followed by 55,500 which may act as resistance levels.
- On the Put side, the Highest Open Interest is at 56,000, followed by 55,000 which might act as support levels.
- The premium for the **At-the-Money** option stands at Rs. 1252, indicating a probable trading range for the week **between 54,100 and 56,700**.

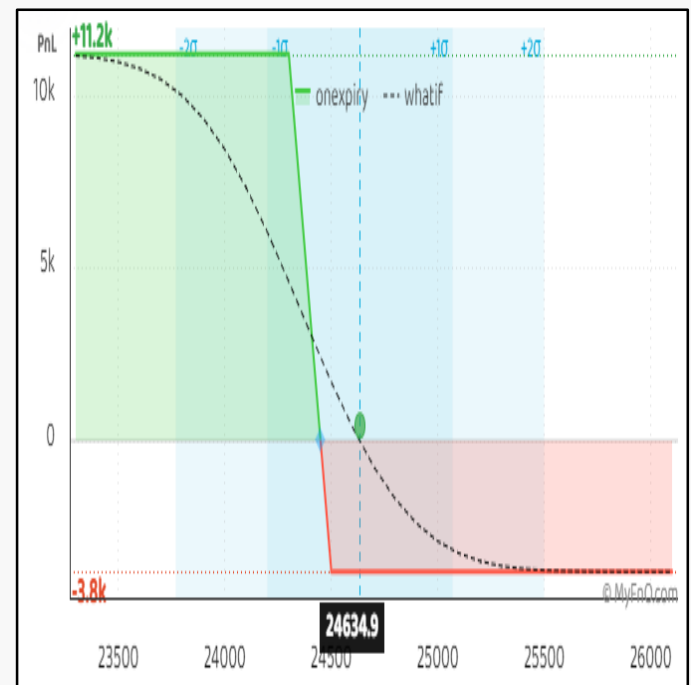
Nifty-Volatility

Bank Nifty-Volatility

NIFTY Strategy: - Bear Put Spread.

- View:** - Moderately Bearish.
- 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 24,500 strike Put Option and simultaneously selling one lot of the 24,300 strike Put Option.

Strategy for Week 14TH Aug 2025 Expiry

Recommendation	Strike Price	Range
Buy	24,500 Put	110 - 120
Sell	24,300 Put	60 - 65
Break-even Point	24,449	
Risk in Value	Rs. -3,825.00	
Reward in Value	Rs. 11,175.00	

* 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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