

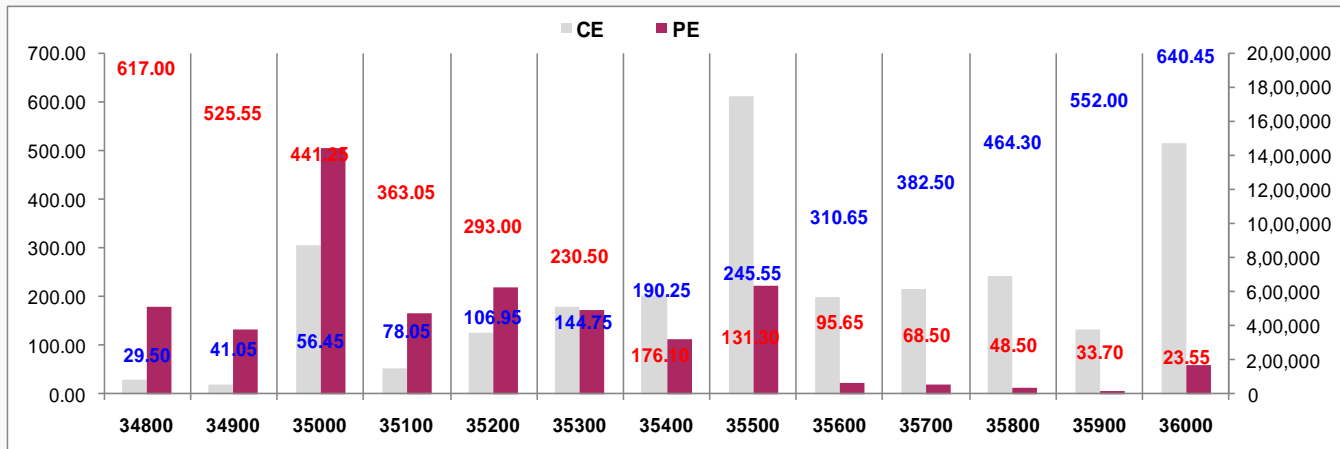
BANK NIFTY	Current week	Previous Week	% Change
Cash	35,373.75	35,095.05	0.79%
Futures	35,524.25	35,308.65	0.61%
Fut_OI	17,00,025	17,17,225	-1.00%
Daily_HV	39.80%	40.18%	-0.95%
Implied Vol	15.40	16.88	-8.77%

NIFTY	Current week	Previous Week	% Change
Cash	15,576.20	15,337.85	1.55%
Futures	15,616.75	15,387.15	1.49%
Fut_OI	1,00,64,250	98,69,025	1.98%
Daily_HV	27.26%	27.51%	-0.91%
Implied Vol	24.20	28.95	-16.41%

- Bank Nifty has seen decrease in Open Interest of -1.00% with a price gain of 0.61% indicating Short Covering.

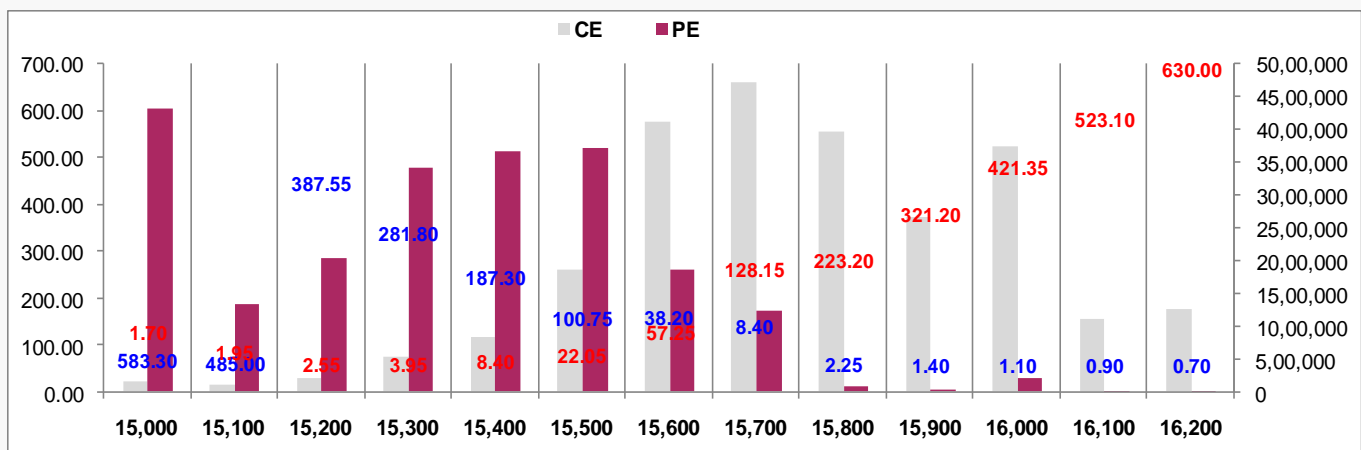
- Nifty has seen increase in Open Interest of 1.98% with increase in price of 1.49% indicating Long Build Up.

Current Week Expiry Bank Nifty Open Interest Distribution

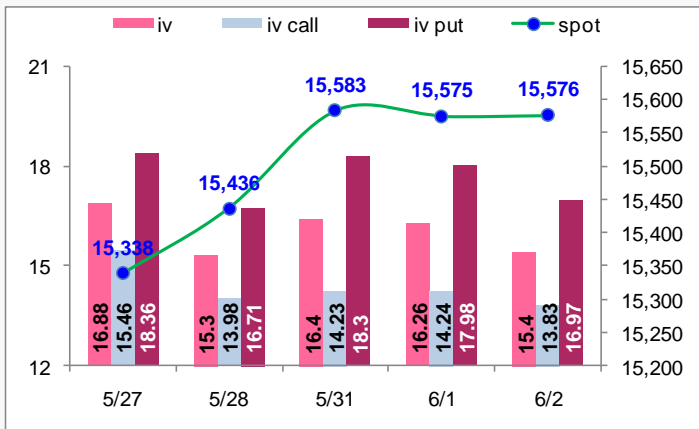
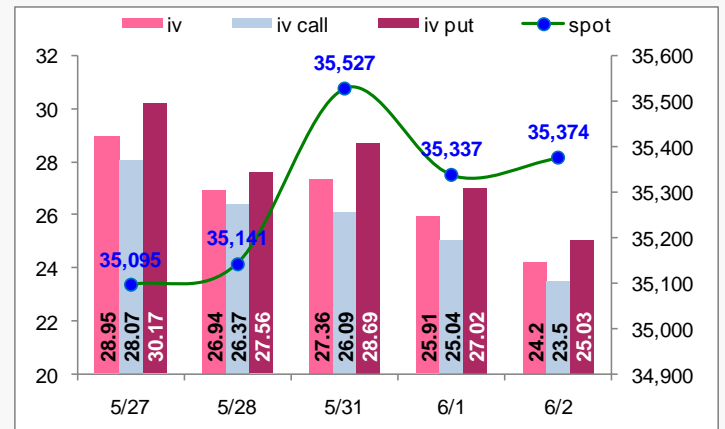


- The high Open Interest concentration on **Call side** is seen at **35,500** strike followed by **36,000** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **35,000** strike followed by **34,500** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 419 and probable trading range indicated for the day could be **34,500 to 36,000**.

Current Week Expiry Nifty Open Interest Distribution



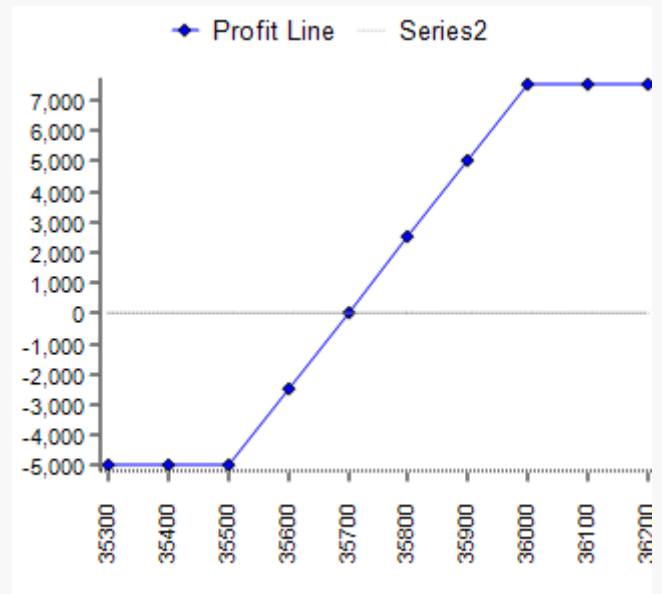
- The high Open Interest concentration on **Call side** is seen at **15,600** strike followed by **15,700** which may act as immediate resistance.
- The high Open Interest concentration on **Put side** is seen at **15,500** strike followed by **15,400** which may act as immediate support.
- Total Premium of A-T-M option is at Rs. 95 and probable trading range indicated for the day could be **15,400 to 15,700**.

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 35,500 strike CALL option and simultaneously selling one lot of 36,000 strike CALL Option.

Strategy for Week 10th JUNE 2021 Expiry

Recommendation	Strike Price	Range
Buy	35,500 CALL	450 – 430
Sell	36,000 CALL	250 – 270
Break-even Point	35,680	
Risk	Rs -4,500/-	
Reward	Rs 8,000/-	

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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