

Twitter Thread by Anand Luhar



Anand Luhar

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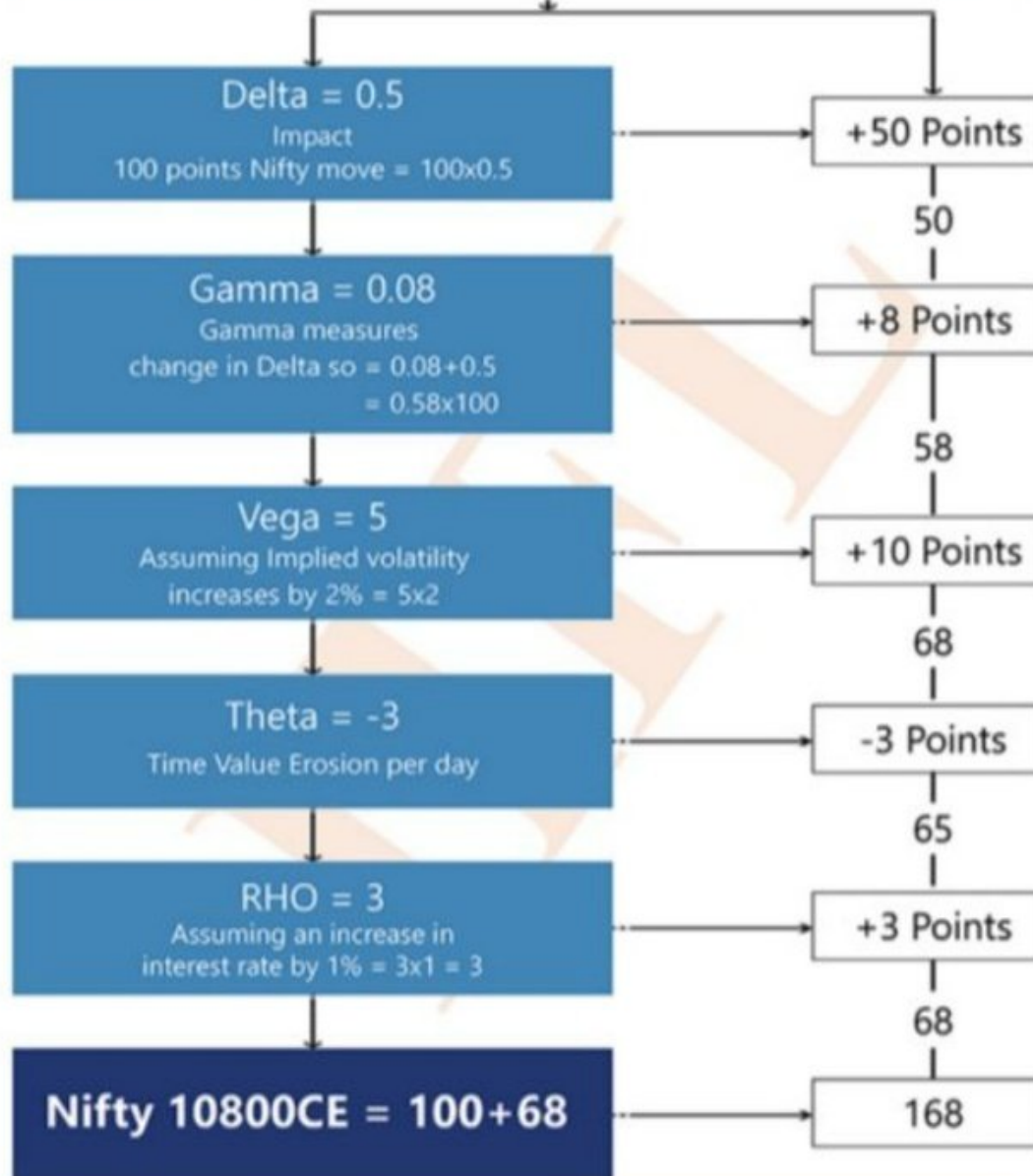


#optionBasics

Nifty @ 10800

What will be the impact of 100 points upward movement in the underlying asset on At the Money Nifty 10800CE?

Option Greeks - Black Scholes model



Therefore, Net Value of option i.e. Nifty 10800CE will increase by ₹68 with 100 points gain in Nifty leading to the final value of ₹168 per lot.