

| | |
|---------------------------|--|
| STUDENT NAME | Shraddha Ganesh |
| ROLL NUMBER | SIASUG2022-0132 |
| TASK | Assignment 3 - Derivates Trading Analytics |
| COURSE NAME | Financial Analytics |
| COURSE CODE | ECON234 |
| INSTRUCTOR | Prof. Srinivasan Kalyanasundaram |
| DATE OF SUBMISSION | 3/15/2025 |

| | |
|-------------------------|----------------------------|
| Company Assigned | Bharat Electronics Limited |
| Data Source | Groww |

Bharat Electronics Option Chain

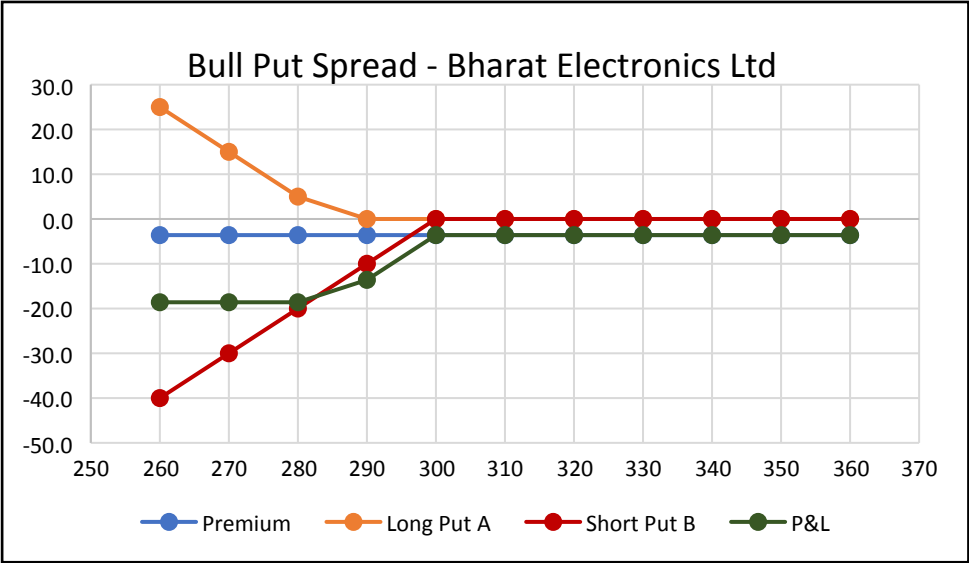
Expiry 27 Mar

Basket

Terminal

| OI (lots) | CALL PRICE | STRIKE PRICE | PUT PRICE | OI (lots) |
|------------------|--------------------------|-------------------------|--------------------------|------------------|
| 703 -26.99% | ₹10.10 +1.10 (12.22%) | ₹270.00 | ₹4.70 -1.50 (24.00%) | 300 +16.13% |
| 2,482 -15.86% | ₹7.30 +0.80 (12.31%) | ₹280.00 | ₹6.90 -1.75 (20.23%) | 1,389 +65.16% |
| | | ₹280.07 +3.24 (1.17%) | | |
| 1,752 +25.32% | ₹5.00 +0.60 (13.64%) | ₹285.00 | ₹9.85 -1.95 (16.81%) | 446 +256.80% |
| 2,133 +2.40% | ₹3.30 +0.40 (13.79%) | ₹290.00 | ₹12.95 -2.20 (14.52%) | 438 +12.02% |
| 843 +8.22% | ₹2.10 +0.15 (7.69%) | ₹295.00 | ₹16.85 -2.25 (11.78%) | 194 +218.03% |
| 3,151 +12.58% | ₹1.40 +0.10 (7.69%) | ₹300.00 | ₹20.95 -2.25 (9.70%) | 433 -1.81% |
| 640 +15.94% | ₹0.90 +0.05 (5.88%) | ₹305.00 | ₹25.50 -2.50 (8.93%) | 62 +8.77% |
| 696 +3.57% | ₹0.60 0.00 (0.00%) | ₹310.00 | ₹30.00 -2.90 (8.81%) | 177 -9.23% |

| | Premium | Strike | Bharat Electronics | Status |
|--------------------|---------|------------|--------------------|------------------|
| Long Put A | -5 | 285 | 280 | Out of the money |
| Short Put B | 1.40 | 300 | 280 | In the Money |
| | | | | |
| Bharat Electronics | Premium | Long Put A | Short Put B | P&L |
| 260 | -3.6 | 25.0 | -40.0 | -18.6 |
| 270 | -3.6 | 15.0 | -30.0 | -18.6 |
| 280 | -3.6 | 5.0 | -20.0 | -18.6 |
| 290 | -3.6 | 0.0 | -10.0 | -13.6 |
| 300 | -3.6 | 0.0 | 0.0 | -3.6 |
| 310 | -3.6 | 0.0 | 0.0 | -3.6 |
| 320 | -3.6 | 0.0 | 0.0 | -3.6 |
| 330 | -3.6 | 0.0 | 0.0 | -3.6 |
| 340 | -3.6 | 0.0 | 0.0 | -3.6 |
| 350 | -3.6 | 0.0 | 0.0 | -3.6 |
| 360 | -3.6 | 0.0 | 0.0 | -3.6 |



Bharat Electronics Option Chain

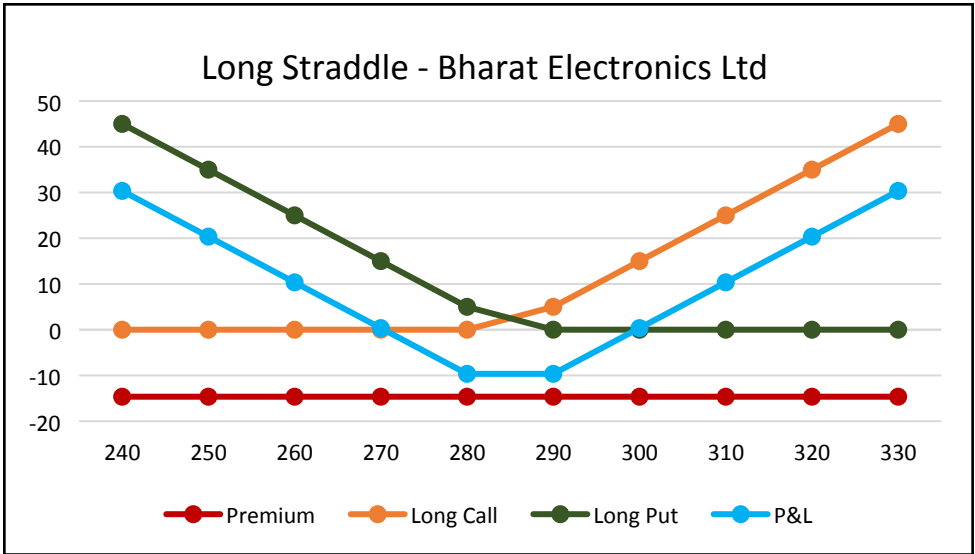
Expiry 27 Mar

Basket

Terminal

| OI (lots) | CALL PRICE | STRIKE PRICE | PUT PRICE | OI (lots) |
|------------------|--------------------------|-------------------------|--------------------------|------------------|
| 763 -26.99% | ₹10.10 +1.10 (12.22%) | ₹275.00 | ₹4.70 -1.50 (24.00%) | 900 +16.13% |
| 2,482 -15.86% | ₹7.30 +0.80 (12.31%) | ₹280.00 | ₹6.90 -1.75 (20.23%) | 1,389 +65.16% |
| | | ₹280.07 +3.24 (1.17%) | | |
| 1,752 +25.32% | ₹5.00 +0.60 (13.64%) | ₹285.00 | ₹9.65 -1.95 (16.81%) | 446 +256.80% |
| 2,133 +2.40% | ₹3.30 +0.40 (13.79%) | ₹290.00 | ₹12.95 -2.20 (14.52%) | 438 +12.02% |
| 843 +8.22% | ₹2.10 +0.15 (7.69%) | ₹295.00 | ₹16.85 -2.25 (11.78%) | 194 +218.03% |
| 3,151 +12.58% | ₹1.40 +0.10 (7.69%) | ₹300.00 | ₹20.95 -2.25 (9.70%) | 433 -1.81% |
| 640 +15.94% | ₹0.90 +0.05 (5.88%) | ₹305.00 | ₹25.50 -2.50 (8.93%) | 62 +8.77% |
| 696 +3.57% | ₹0.60 0.00 (0.00%) | ₹310.00 | ₹30.00 -2.90 (8.81%) | 177 -9.23% |

| | Premium | Strike | Bharat Electronics | Status |
|--------------------|---------|-----------|--------------------|--------------|
| Long Call | -5 | 285 | 280 | At the Money |
| Long Put | -9.65 | 285 | 280 | At the Money |
| | | | | |
| Bharat Electronics | Premium | Long Call | Long Put | P&L |
| 240 | -14.65 | 0 | 45 | 30.35 |
| 250 | -14.65 | 0 | 35 | 20.35 |
| 260 | -14.65 | 0 | 25 | 10.35 |
| 270 | -14.65 | 0 | 15 | 0.35 |
| 280 | -14.65 | 0 | 5 | -9.65 |
| 290 | -14.65 | 5 | 0 | -9.65 |
| 300 | -14.65 | 15 | 0 | 0.35 |
| 310 | -14.65 | 25 | 0 | 10.35 |
| 320 | -14.65 | 35 | 0 | 20.35 |
| 330 | -14.65 | 45 | 0 | 30.35 |



Bharat Electronics Option Chain

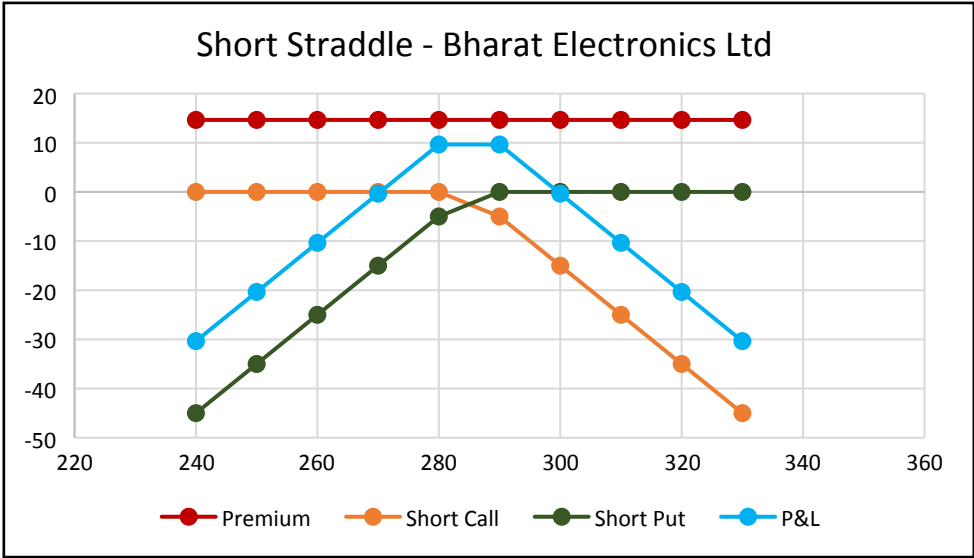
Expiry 27 Mar


Basket

Terminal

| OI (lots) | CALL PRICE | STRIKE PRICE | PUT PRICE | OI (lots) |
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| 703 -26.99% | ₹10.10 +1.10 (12.22%) | ₹275.00 | ₹4.70 -1.50 (24.00%) | 300 +16.13% |
| 2,482 -15.86% | ₹7.30 +0.80 (12.31%) | ₹280.00 | ₹6.90 -1.75 (20.23%) | 1,389 +65.16% |
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| 696 +3.57% | ₹0.60 0.00 (0.00%) | ₹310.00 | ₹30.00 -2.90 (8.81%) | 177 -9.23% |

| | Premium | Strike | Bharat Electronics | Status |
|--------------------|---------|------------|--------------------|--------------|
| Short Call | 5 | 285 | 280 | At the Money |
| Short Put | 9.65 | 285 | 280 | At the Money |
| | | | | |
| Bharat Electronics | Premium | Short Call | Short Put | P&L |
| 240 | 14.65 | 0 | -45 | -30.35 |
| 250 | 14.65 | 0 | -35 | -20.35 |
| 260 | 14.65 | 0 | -25 | -10.35 |
| 270 | 14.65 | 0 | -15 | -0.35 |
| 280 | 14.65 | 0 | -5 | 9.65 |
| 290 | 14.65 | -5 | 0 | 9.65 |
| 300 | 14.65 | -15 | 0 | -0.35 |
| 310 | 14.65 | -25 | 0 | -10.35 |
| 320 | 14.65 | -35 | 0 | -20.35 |
| 330 | 14.65 | -45 | 0 | -30.35 |

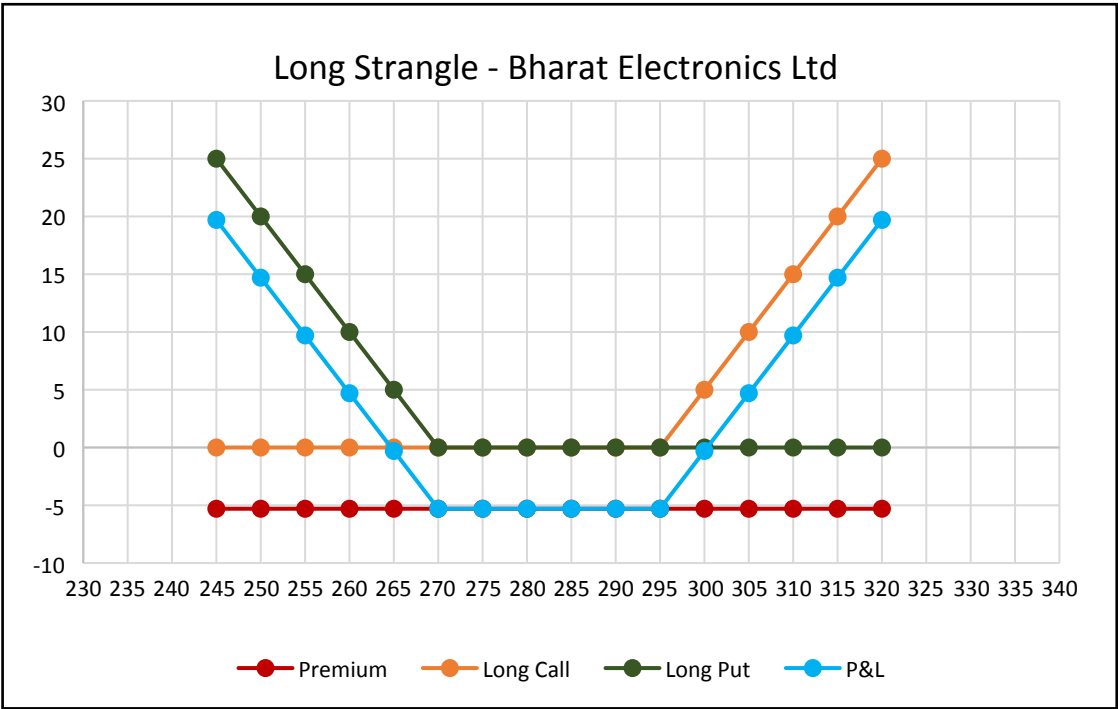



Bharat Electronics Option Chain ▾
Expiry 27 Mar ▾
Basket ☐
Terminal

| OI (lots) | CALL PRICE | STRIKE PRICE | PUT PRICE | OI (lots) |
|------------------|--------------------------|--------------|--------------------------|------------------|
| 620 -4.76% | ₹17.50 +1.75 (11.11%) | ₹265.00 | ₹2.15 -0.85 (28.33%) | 1,718 -0.17% |
| 934 -11.97% | ₹13.55 +1.35 (11.07%) | ₹270.00 | ₹3.20 -1.20 (27.27%) | 2,267 +37.14% |
| 763 -26.99% | ₹10.10 +1.10 (12.22%) | ₹275.00 | ₹4.75 -1.50 (24.00%) | 900 +16.13% |
| 2,482 -15.86% | ₹7.30 +0.80 (12.31%) | ₹280.00 | ₹6.90 -1.75 (20.23%) | 1,389 +65.16% |
| 1,752 +25.32% | ₹5.00 +0.60 (13.64%) | ₹285.00 | ₹9.65 -1.95 (16.81%) | 446 +256.80% |
| 2,133 +2.40% | ₹3.30 +0.40 (13.79%) | ₹290.00 | ₹12.95 -2.20 (14.52%) | 438 +12.02% |
| 843 +8.22% | ₹2.10 +0.15 (7.69%) | ₹295.00 | ₹16.85 -2.25 (11.78%) | 194 +218.03% |
| 3,151 +12.58% | ₹1.40 +0.10 (7.69%) | ₹300.00 | ₹20.95 -2.25 (9.70%) | 433 -1.81% |

₹280.07 | +3.24 (1.17%)

| | Premium | Strike | Bharat Electronics | Status |
|--------------------|---------|-----------|--------------------|------------------|
| Long Call | -2.1 | 295 | 280 | Out of the Money |
| Long Put | -3.2 | 270 | 280 | Out of the Money |
| | | | | |
| Bharat Electronics | Premium | Long Call | Long Put | P&L |
| 245 | -5.3 | 0 | 25 | 19.7 |
| 250 | -5.3 | 0 | 20 | 14.7 |
| 255 | -5.3 | 0 | 15 | 9.7 |
| 260 | -5.3 | 0 | 10 | 4.7 |
| 265 | -5.3 | 0 | 5 | -0.3 |
| 270 | -5.3 | 0 | 0 | -5.3 |
| 275 | -5.3 | 0 | 0 | -5.3 |
| 280 | -5.3 | 0 | 0 | -5.3 |
| 285 | -5.3 | 0 | 0 | -5.3 |
| 290 | -5.3 | 0 | 0 | -5.3 |
| 295 | -5.3 | 0 | 0 | -5.3 |
| 300 | -5.3 | 5 | 0 | -0.3 |
| 305 | -5.3 | 10 | 0 | 4.7 |
| 310 | -5.3 | 15 | 0 | 9.7 |
| 315 | -5.3 | 20 | 0 | 14.7 |
| 320 | -5.3 | 25 | 0 | 19.7 |



Bharat Electronics Option Chain

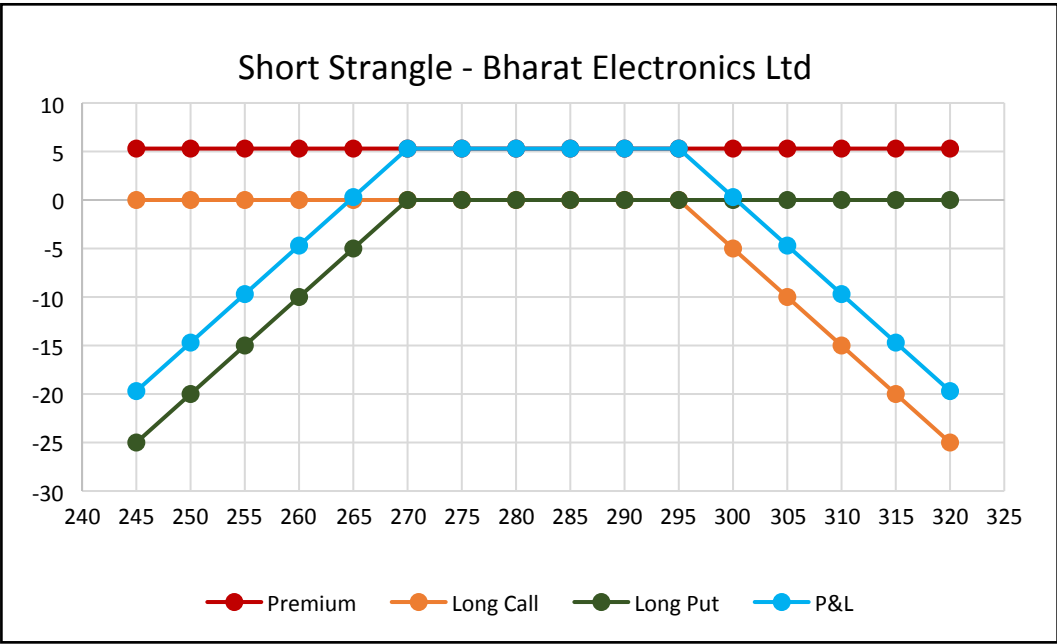
Expiry 27 Mar

Basket

Terminal

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|------------------|--------------------------|--------------|--------------------------|------------------|
| 620 -4.76% | ₹17.50 +1.75 (11.11%) | ₹265.00 | ₹2.15 -0.85 (28.33%) | 1,718 -0.17% |
| 934 -11.97% | ₹13.55 +1.35 (11.07%) | ₹270.00 | ₹3.20 -1.20 (27.27%) | 2,267 +37.14% |
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| 843 +8.22% | ₹2.10 +0.15 (7.69%) | ₹295.00 | ₹16.85 -2.25 (11.78%) | 194 +218.03% |
| 3,151 +12.58% | ₹1.40 +0.10 (7.69%) | ₹300.00 | ₹20.95 -2.25 (9.70%) | 433 -1.81% |

| | Premium | Strike | Bharat Electronics | Status |
|--------------------|---------|-----------|--------------------|------------------|
| Short Call | 2.1 | 295 | 280 | Out of the Money |
| Short Put | 3.2 | 270 | 280 | Out of the Money |
| | | | | |
| Bharat Electronics | Premium | Long Call | Long Put | P&L |
| 245 | 5.3 | 0 | -25 | -19.7 |
| 250 | 5.3 | 0 | -20 | -14.7 |
| 255 | 5.3 | 0 | -15 | -9.7 |
| 260 | 5.3 | 0 | -10 | -4.7 |
| 265 | 5.3 | 0 | -5 | 0.3 |
| 270 | 5.3 | 0 | 0 | 5.3 |
| 275 | 5.3 | 0 | 0 | 5.3 |
| 280 | 5.3 | 0 | 0 | 5.3 |
| 285 | 5.3 | 0 | 0 | 5.3 |
| 290 | 5.3 | 0 | 0 | 5.3 |
| 295 | 5.3 | 0 | 0 | 5.3 |
| 300 | 5.3 | -5 | 0 | 0.3 |
| 305 | 5.3 | -10 | 0 | -4.7 |
| 310 | 5.3 | -15 | 0 | -9.7 |
| 315 | 5.3 | -20 | 0 | -14.7 |
| 320 | 5.3 | -25 | 0 | -19.7 |



Bharat Electronics Option Chain ▾

Expiry 27 Mar ▾

Basket ☐

Terminal

| Oi (lots) | CALL PRICE | STRIKE PRICE | PUT PRICE | Oi (lots) |
|------------------|--------------------------|-------------------------|--------------------------|------------------|
| 620 -4.76% | ₹17.50 +1.75 (11.11%) | ₹265.00 | ₹2.15 -0.85 (28.33%) | 1,718 -0.17% |
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| 2,482 -15.86% | ₹7.30 +0.80 (12.31%) | ₹280.00 | ₹6.90 -1.75 (20.23%) | 1,389 +65.18% |
| 1,752 +25.32% | ₹5.00 +0.60 (13.64%) | ₹280.07 +3.24 (1.17%) | ₹9.65 -1.95 (16.81%) | 446 +256.80% |
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| 843 +8.22% | ₹2.10 +0.15 (7.69%) | ₹295.00 | ₹16.85 -2.25 (11.78%) | 194 +218.03% |
| 3,151 +12.58% | ₹1.40 +0.10 (7.69%) | ₹300.00 | ₹20.95 -2.25 (9.70%) | 433 -1.81% |

| | Premium | Strike | Bharat Electronics | Status |
|--------------------|---------|------------|--------------------|------------------|
| Long Put A | -16.85 | 295 | 280 | In the money |
| Short Put B | 3.2 | 270 | 280 | Out of the money |
| | | | | |
| Bharat Electronics | Premium | Long Put A | Short Put B | P&L |
| 250 | -13.65 | 45 | -20 | 11.35 |
| 260 | -13.65 | 35 | -10 | 11.35 |
| 270 | -13.65 | 25 | 0 | 11.35 |
| 280 | -13.65 | 15 | 0 | 1.35 |
| 290 | -13.65 | 5 | 0 | -8.65 |
| 300 | -13.65 | 0 | 0 | -13.65 |
| 310 | -13.65 | 0 | 0 | -13.65 |
| 320 | -13.65 | 0 | 0 | -13.65 |
| 330 | -13.65 | 0 | 0 | -13.65 |

