

# Daily Derivative Report 23 NOV 2020

NIFTY FUT : 12854 (.47%)

## End of Day Trade Statistics

As on Nov 20, 2020				
Products	No. of Contracts	Turnover (cr.) *	Premium Turnover (cr.)	Put Call Ratio
Index Futures	6,07,125	48,280.72	-	-
Volume Futures	0	0.00	-	-
Stock Futures	11,69,539	91,496.55	-	-
Index Options	2,10,75,652	17,18,294.29	12318.27	0.95
Stock Options	22,10,489	1,83,536.24	2620.24	0.53
<b>F&amp;O Total</b>	<b>2,50,62,805</b>	<b>20,41,607.80</b>	<b>14938.51</b>	<b>0.90</b>

## Online Trade Statistics

As on Nov 20, 2020 16:30:14 IST						
Instrument	Underlying	Volume (Contracts)	Turnover (crs)	Premium Turnover (crs)	OI	Trades
Futures	USDINR	2290416	16,983.89	-	2,949,707	84153
Options	USDINR	3889264	28,883.13	53.36	4,822,384	90585
Futures	GBPINR	273893	2,684.08	-	195,450	27626
Options	GBPINR	1036	10.20	0.02	8,614	141
Futures	EURINR	204281	1,792.85	-	248,052	15888
Options	EURINR	764	6.77	0.01	5,284	240
Futures	JPYINR	41439	295.61	-	58,998	4670
Options	JPYINR	8	0.06	0.00	81	3
<b>Total</b>		<b>6701101</b>	<b>50,656.59</b>	<b>53.39</b>	<b>8,288,570</b>	<b>223306</b>

\* Notional Turnover in case of options

Symbol	Expiry Date	Last Price	Open Interest	Increase (%)
ADANIPORTS	31-Dec-20	378	3,03,25,000	1435.44%
FEDERALBNK	31-Dec-20	58.95	4,30,69,500	65.10%
ICICIBANK	31-Dec-20	480.25	2,54,25,125	179.11%
ICICIBANK	26-Nov-20	478.35	12,80,34,500	13.29%
TATASTEEL	31-Dec-20	535.4	1,62,28,200	1116.05%
Symbol	Expiry Date	Last Price	Open Interest	Decrease (%)
IDEA	26-Nov-20	9.95	31,33,20,000	-11.31%
ADANIPORTS	26-Nov-20	376.75	4,04,87,500	-17.44%
IDEA	31-Dec-20	10.05	15,05,00,000	-3.02%
GRASIM	26-Nov-20	860	1,65,28,100	-16.72%
PNB	26-Nov-20	29.75	5,21,36,000	-5.82%



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FII DERIVATIVES	BUY		SELL		OPEN INTEREST	
	No. of contracts	Amt in Crores	No. of contracts	Amt in Crores	No. of contracts	Amt in Crores
INDEX FUTURES	2690	233.09	1052	81.56	158643	14454.76
INDEX OPTIONS	192765	15837.13	203386	17005.55	865888	78353.27
STOCK FUTURES	3521	274.62	1251	93.51	1299641	94645.18
STOCK OPTIONS	4425	352.3	4465	354.12	96362	7150.46

## **TRADING STRATEGY:** As on (01/11/2020 TO 26/11/2020)

The long strangle, also known as buy strangle or simply "strangle", is a neutral strategy in options trading that involve the simultaneous buying of a slightly out-of-the-money put and a slightly out-of-the-money call of the same underlying stock and expiration date.

### Long Strangle Construction

Buy 1 OTM Call  
Buy 1 OTM Put

The long options strangle is an unlimited profit, limited risk strategy that is taken when the options trader thinks that the underlying stock will experience significant volatility in the near term. Long strangles are debit spreads as a net debit is taken to enter the trade.

### Unlimited Profit Potential

Large gains for the long strangle option strategy is attainable when the underlying stock price makes a very strong move either upwards or downwards at expiration.

The formula for calculating profit is given below:

Maximum Profit = Unlimited

Profit Achieved When Price of Underlying > Strike Price of Long Call + Net Premium Paid OR Price of Underlying < Strike Price of Long Put - Net Premium Paid

Profit = Price of Underlying - Strike Price of Long Call - Net Premium Paid OR Strike Price of Long Put - Price of Underlying - Net Premium Paid

**EXECUTION : BUY NIFTY 12000 CALL AROUND 135-130 AND BUY 11200 PUT AROUND 130-135, TOTAL PREMIUM PAID AROUND 265-270, TGT 305-355-395 (EXP-26 NOV)**

For any information or suggestion, please send your query at [research@moneysukh.com](mailto:research@moneysukh.com)



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