Twitter Thread by Sarang Sood



Sarang Sood
@SarangSood

Q: Sir why call option premiums are higher the put?

A: It usually happens when there is big difference between spot & future.

Example

BN Spot: 35110
BN Future: 35300
BN Synthetic Future: 35150

It depends on our perception of what is ATM & accordingly match the calls & puts.