CALLS											PUTS									
CALL OI	CHNG IN OI	VOLUME	IV	LTP	CHNG	BID QTY	BID	ASK	ASK QTY	STRIKE	BID QTY	BID	ASK	ASK QTY	CHNG	LTP	IV	VOLUME	CHNG IN OI	OI
24	19	80	44.92	363.95	-118.65	375	364.1	378.75	375	**2150**	375	19.1	19.4	375	11.95	19.4	53.34	10183	976	1166
20	14	63	36.51	342.05	-301.95	2250	343.6	371.7	375	**2166.65**	375	18.35	24.75	750	13.85	22	53.46	3468	108	230
82	24	175	44.91	320	-134.9	375	321.3	348.8	1500	**2200**	750	25.6	26.2	375	15.65	25.8	52.22	28059	1540	2619
40	38	102	43.77	276.55	-138.45	8625	257.35	318.8	1125	**2250**	7500	28.8	35.5	750	-133.6	34.85	51.67	2252	315	315
166	87	598	46.52	242	-120.55	375	240.45	253.85	375	**2300**	375	42.2	43.35	750	24.7	42.5	49.2	27174	1165	2590
133	116	487	45.97	205.1	-113.25	750	208	218.65	1500	**2350**	375	50.85	56.45	375	31.2	55	48.21	11132	425	832
768	534	7255	46.67	174	-99.4	750	172.75	174	375	**2400**	375	70.15	71.95	375	39.3	71.3	47.71	35054	889	3483
535	483	8742	46.68	144.85	-90.35	375	143.15	144.95	375	**2450**	375	90.05	91.15	750	48.05	90.05	46.93	16838	552	1574
2272	1927	28319	45.85	117	-81.45	375	116.65	117.9	375	**2500**	375	112.55	144.95	375	58..8	114	46.93	32934	-655	4178
1227	993	14462	45.24	93.1	-72.05	750	93	94	5250	**2550**	375	137.25	141.35	375	68.25	140.55	46.64	2489	52	774
4565	3514	31338	44.91	73.25	-62.45	375	73.2	74.25	750	**2600**	1125	167.05	170.55	375	74.6	167.45	45.13	10335	-180	2231
2266	1124	16396	44.99	57.55	-53.25	375	57.5	58.4	375	**2650**	375	194.9	214.75	1125	87.9	206	47.23	1913	-154	861
493	156	2692	45.38	53.75	-49.1	750	53.3	54	1125	**2666.65**										
5787	1598	30127	45.46	45.45	-44	375	45	45.5	1500	**2700**	750	234.9	243.95	375	99.85	246	49	3103	-227	2459
2284	571	11873	45.56	35	-35.85	375	34.65	35.85	1125	**2750**	375	266.2	285.3	375	113.3	291.35	52.52	737	-31	1241
7370	500	26995	46.39	27.85	-28.4	375	27.3	27.9	375	**2800**	375	359.75	325.7	375	116.65	329.45	51.64	535	-120	2823
2381	434	12519	47.2	22.15	-22.05	750	21.8	22.2	750	**2850**	1500	359.75	372.2	375	129.15	378.8	56.19	209	-123	606
4138	822	17533	47.87	17.45	-16.95	1500	17.05	17.5	375	**2900**	375	405.25	415.75	750	132.85	425	58.62	171	-59	416
1471	257	4643	48.9	14.15	-12.8	375	13.7	14.35	375	**2950**	375	449.8	473.2	1125	163.9	491.8	72.94	14	1	102
9284	2019	16158	50.3	11.9	-9.7	750	11.6	11.95	375	**3000**	375	505	510.35	375	131.75	507.55	54.52	266	-59	774

Note
Highlighted options are in-the-money.
Volume and Open Interest, displayed in Contracts with size of 375/lot
10% interest rate is applied while computing implied volatility.
Risk free interest rate is considered to be 5.5% per annum acc to RBI repo rate