

Name: Lalhriemsang Faihriem

RollNo.: 210123036

Lab-8

Q1

a)

Volatilities

BSE:

RELIANCE.BO :	0.12152370791968717
HDFCBANK.BO :	0.14757115038132573
INFY.BO :	0.23986248572747748
ICICIBANK.BO :	0.20260163129819048
TCS.BO :	0.21353481744427322
KOTAKBANK.BO :	0.15850499703801088
HINDUNILVR.BO :	0.1248815877924584
BHARTIARTL.BO :	0.17410512047808416
LT.BO :	0.2083789709758592
SBIN.BO :	0.2507622108574485
ASHOKLEY.BO :	0.22749242779592208
BIOCON.BO :	0.2341199950886957
GLENMARK.BO :	0.3106841252922956
JSWSTEEL.BO :	0.18617367447934619
MRF.BO :	0.17075605196790436
PIDILITIND.BO :	0.1615468613819066
TORNTPHARMA.BO :	0.21755711237036743
UBL.BO :	0.18321151642899589
ZEEL.BO :	0.4558426513740417
PETRONET.BO :	0.19016635722463837
BSESN :	0.10420115518322959

NSE:

RELIANCE.NS :	0.12030704948737328
HDFCBANK.NS :	0.1496744768000815
INFY.NS :	0.240483393776329
ICICIBANK.NS :	0.20441841114553788
TCS.NS :	0.21488572440686546
KOTAKBANK.NS :	0.15853513002990513
HINDUNILVR.NS :	0.12581175378829626
BHARTIARTL.NS :	0.17265352858273908
LT.NS :	0.21149720823632684
SBIN.NS :	0.24983637753945584
ASHOKLEY.NS :	0.2296179435251405
BIOCON.NS :	0.23627442542880991
GLENMARK.NS :	0.3130408191438612
JSWSTEEL.NS :	0.1832460922328213
MRF.NS :	0.1717389945995323
PIDILITIND.NS :	0.16165654706665056
TORNTPHARM.NS :	0.2137612909172382
UBL.NS :	0.17671149899838776
ZEEL.NS :	0.4496020745172811
PETRONET.BO :	0.19410762281674654
NSE :	0.10264929499282559

b)

**BSE:**

K=0.5xS0

RELIANCE.BO :

Call: 1324.335137156659

Put: 5.788836634698755e-16

HDFCBANK.BO :

Call: 875.930716746712

Put: 5.123058116182494e-11

INFY.BO :

Call: 790.4719883202478	Put: 0.0004495029846591572
ICICIBANK.BO :	
Call: 510.5262301898672	Put: 4.962040298404273e-06
TCS.BO :	
Call: 1944.323876255206	Put: 7.668602216109183e-05
KOTAKBANK.BO :	
Call: 977.6055661347348	Put: 1.6466588420760492e-09
HINDUNILVR.BO :	
Call: 1364.5542231095026	Put: 4.1188443663302606e-15
BHARTIARTL.BO :	
Call: 529.1755664236332	Put: 3.9145863770172123e-08
LT.BO :	
Call: 1807.0666502732397	Put: 3.7774191501141084e-05
SBIN.BO :	
Call: 328.90035983705394	Put: 0.00045270220682607464
ASHOKLEY.BO :	
Call: 92.91379357614773	Put: 1.6775246480995676e-05
BIOCON.BO :	
Call: 127.9582183518337	Put: 4.36163716748155e-05
GLENMARK.BO :	
Call: 437.5613209070313	Put: 0.018653343129185262
JSWSTEEL.BO :	
Call: 451.06858936253343	Put: 3.411242737782821e-07
MRF.BO :	
Call: 66382.18974465819	Put: 2.368096483161116e-06
PIDILITIND.BO :	
Call: 1392.1182860616193	Put: 5.325692855420054e-09
TORNTPHARMA.BO :	
Call: 1171.177940415252	Put: 7.363756637695715e-05
UBL.BO :	
Call: 914.151645138452	Put: 4.0673188644434555e-07

ZEEL.BO :

Call: 140.99155116709647

Put: 0.2759879104572782

PETRONET.BO :

Call: 114.07362113936341

Put: 1.699878086837918e-07

BSESN :

Call: 37011.93918724807

Put: 3.5598480027835294e-20

K=0.6xS0

RELIANCE.BO :

Call: 1072.2321449937615

Put: 5.845882969590522e-09

HDFCBANK.BO :

Call: 709.1868587997959

Put: 3.503800560028449e-06

INFY.BO :

Call: 640.0388267147217

Put: 0.04297533400660847

ICICIBANK.BO :

Call: 413.34385539421487

Put: 0.0023875208233302275

TCS.BO :

Call: 1574.2196124987172

Put: 0.02104321584924973

KOTAKBANK.BO :

Call: 791.5067118256384

Put: 2.766591391475991e-05

HINDUNILVR.BO :

Call: 1104.795048149649

Put: 1.826768908473135e-08

BHARTIARTL.BO :

Call: 428.44082189529956

Put: 0.00013743391468958987

LT.BO :

Call: 1463.0832873391132

Put: 0.0133621449360109

SBIN.BO :

Call: 266.3205768158824

Put: 0.030690654066603984

ASHOKLEY.BO :

Call: 75.2290475582567

Put: 0.0025165971752595107

BIOCON.BO :

Call: 103.60490496500879	Put: 0.005095282454428404
GLENMARK.BO :	
Call: 354.5963502321035	Put: 0.3451491554207964
JSWSTEEL.BO :	
Call: 365.20276407802146	Put: 0.0004620523301533744
MRF.BO :	
Call: 53745.559238759175	Put: 0.011228011067730248
PIDILITIND.BO :	
Call: 1127.1120264921708	Put: 6.362457294665537e-05
TORNTPHARMA.BO :	
Call: 948.2469679254311	Put: 0.016779792342034083
UBL.BO :	
Call: 740.1326578089988	Put: 0.0006841309295006343
ZEEL.BO :	
Call: 115.27230469869784	Put: 1.3436275907310584
PETRONET.BO :	
Call: 92.35852104929825	Put: 0.0001746860522635705
BSESN :	
Call: 29966.27502469778	Put: 9.551739481750304e-11
K=0.7xS0	
RELIANCE.BO :	
Call: 820.1293218992421	Put: 0.00016908000698527548
HDFCBANK.BO :	
Call: 542.4475405772221	Put: 0.004546731893212225
INFY.BO :	
Call: 490.4322203508955	Put: 0.9120564067272472
ICICIBANK.BO :	
Call: 316.29690427798266	Put: 0.14019376463927014
TCS.BO :	
Call: 1204.9415894646459	Put: 0.8682504382861183

KOTAKBANK.BO :

Call: 605.422777313021

Put: 0.014975126697655217

HINDUNILVR.BO :

Call: 845.0361901660465

Put: 0.00031701276798863295

BHARTIARTL.BO :

Call: 327.7338088560334

Put: 0.028006317751080423

LT.BO :

Call: 1119.7200009990838

Put: 0.6467631033916419

SBIN.BO :

Call: 204.20383142926767

Put: 0.5239662404820375

ASHOKLEY.BO :

Call: 57.61027113186928

Put: 0.07098601060753995

BIOCON.BO :

Call: 79.36417987450344

Put: 0.12273524485658571

GLENMARK.BO :

Call: 273.53477502651253

Put: 2.5750404370451108

JSWSTEEL.BO :

Call: 279.3879198338891

Put: 0.051904803923494613

MRF.BO :

Call: 41111.66665653046

Put: 2.760377324364441

PIDILITIND.BO :

Call: 862.1334830903756

Put: 0.027843411564788756

TORNTPHARMA.BO :

Call: 725.8984427631713

Put: 0.615933251959353

UBL.BO :

Call: 566.2003086314157

Put: 0.0880060070023263

ZEEL.BO :

Call: 91.34430406340394

Put: 4.2025131041091655

PETRONET.BO :

Call: 70.65957904291423

Put: 0.016507285788357806

BSESN :

Call: 22920.61095026641 Put: 8.811910198996964e-05

K=0.8xS0

RELIANCE.BO :

Call: 568.1369285487369 Put: 0.11076789818340682

HDFCBANK.BO :

Call: 376.15657015776287 Put: 0.4574377631038633

INFY.BO :

Call: 346.39126450676804 Put: 7.346787999148418

ICICIBANK.BO :

Call: 221.09940734933457 Put: 2.1274541848141837

TCS.BO :

Call: 844.536812097439 Put: 10.588703386825784

KOTAKBANK.BO :

Call: 420.1948936154565 Put: 0.8859734025149457

HINDUNILVR.BO :

Call: 585.4294111888998 Put: 0.1527130137249184

BHARTIARTL.BO :

Call: 227.88406122139634 Put: 0.9131406062158511

LT.BO :

Call: 783.7850784564503 Put: 8.708527864179615

SBIN.BO :

Call: 144.7509335477314 Put: 3.6810893319776383

ASHOKLEY.BO :

Call: 40.535253065717654 Put: 0.6832137842786796

BIOCON.BO :

Call: 55.95337481339109 Put: 1.0702952366520364

GLENMARK.BO :

Call: 198.34892846068635 Put: 10.680660358442566

JSWSTEEL.BO :

Call: 194.6444770460772 Put: 1.1747490118262434

MRF.BO :

Call: 28573.207034377832

Put: 100.9424867136313

PIDILITIND.BO :

Call: 598.5466721573116

Put: 1.4473556672403163

TORNTPHARMA.BO :

Call: 509.32001964062806

Put: 6.985188796420417

UBL.BO :

Call: 394.2572951210648

Put: 2.164663550304958

ZEEL.BO :

Call: 70.19017545354382

Put: 9.835270643898156

PETRONET.BO :

Call: 49.26372015119489

Put: 0.33592300019494825

BSESN :

Call: 15875.40800511001

Put: 0.46130551311168944

K=0.9xS0

RELIANCE.BO :

Call: 321.78484815213505

Put: 5.86167967026222

HDFCBANK.BO :

Call: 217.415342469586

Put: 8.460071525594685

INFY.BO :

Call: 219.64100214453833

Put: 31.0722130734668

ICICIBANK.BO :

Call: 134.95529503872285

Put: 13.168099228638397

TCS.BO :

Call: 521.3573485395727

Put: 57.53447011513606

KOTAKBANK.BO :

Call: 245.31589177764522

Put: 12.105853538085796

HINDUNILVR.BO :

Call: 332.32798287851165

Put: 6.810459681439653

BHARTIARTL.BO :



Call: 135.08666903294534	Put: 8.850630340868094
LT.BO :	
Call: 481.28136363903604	Put: 50.201500347779756
SBIN.BO :	
Call: 92.77729753851673	Put: 14.317474295793517
ASHOKLEY.BO :	
Call: 25.384316794975632	Put: 3.2195233533535728
BIOCON.BO :	
Call: 35.275459745438326	Put: 4.750745221606891
GLENMARK.BO :	
Call: 134.24804509885507	Put: 29.87124348383091
JSWSTEEL.BO :	
Call: 116.80706124311712	Put: 9.203620204580801
MRF.BO :	
Call: 16881.253368443984	Put: 1045.630552321818
PIDILITIND.BO :	
Call: 350.454957821446	Put: 18.361964520115635
TORNTPHARMA.BO :	
Call: 315.72419264376504	Put: 36.337040444028446
UBL.BO :	
Call: 235.87839786870222	Put: 17.805437351598783
ZEEL.BO :	
Call: 52.43652803218782	Put: 18.86850937023749
PETRONET.BO :	
Call: 29.68514925158391	Put: 2.472626706707757
BSESN :	
Call: 8906.133540478048	Put: 76.85100343154818
K=1.0xS0	
RELIANCE.BO :	
Call: 123.07535228406005	Put: 59.255175970867185

HDFCBANK.BO :

Call: 93.37124399804327

Put: 51.15983450471958

INFY.BO :

Call: 123.14362074721157

Put: 85.05051911268674

ICICIBANK.BO :

Call: 69.35210053588298

Put: 44.74966208023403

TCS.BO :

Call: 275.4877831963372

Put: 181.79013505807188

KOTAKBANK.BO :

Call: 109.86011426830873

Put: 62.74895800213221

HINDUNILVR.BO :

Call: 129.20176362301618

Put: 63.44341540404696

BHARTIARTL.BO :

Call: 63.84773215430471

Put: 38.34657538533003

LT.BO :

Call: 251.05844539463783

Put: 163.9752694043534

SBIN.BO :

Call: 53.15960325173893

Put: 37.30980098204583

ASHOKLEY.BO :

Call: 13.858832026363046

Put: 9.381284424560675

BIOCON.BO :

Call: 19.54022208411834

Put: 13.37387261319445

GLENMARK.BO :

Call: 84.7921142969422

Put: 63.706779169138144

JSWSTEEL.BO :

Call: 57.32138128640247

Put: 35.58422724358451

MRF.BO :

Call: 7891.197574850041

Put: 4692.216490269922

PIDILITIND.BO :

Call: 158.68518810958358

Put: 91.59851799699618

TORNTPHARMA.BO :

Call: 168.46208780995403	Put: 112.0226142546893
UBL.BO :	
Call: 114.72694770833823	Put: 70.67365824489036
ZEEL.BO :	
Call: 38.225131962114645	Put: 31.44399944883675
PETRONET.BO :	
Call: 14.73915811180872	Put: 9.241910173057462
BSESN :	
Call: 3108.0826000423403	Put: 1324.4642255461986
K=1.1xS0	
RELIANCE.BO :	
Call: 26.76346725257872	Put: 215.04628310806402
HDFCBANK.BO :	
Call: 27.571970747027365	Put: 152.10442269677515
INFY.BO :	
Call: 61.00484664359544	Put: 173.38743244561874
ICICIBANK.BO :	
Call: 29.630308592692074	Put: 102.21262749147854
TCS.BO :	
Call: 123.6310539551796	Put: 400.0586361030905
KOTAKBANK.BO :	
Call: 35.69997621572679	Put: 174.6877019229339
HINDUNILVR.BO :	
Call: 29.461121393205985	Put: 223.4619481523382
BHARTIARTL.BO :	
Call: 23.2534677101429	Put: 98.48719286427149
LT.BO :	
Call: 110.16195862211157	Put: 367.07546993280084
SBIN.BO :	
Call: 27.259021140516467	Put: 74.01923984385445

ASHOKLEY.BO :

Call: 6.573986313240248

Put: 19.78368455125768

BIOCON.BO :

Call: 9.492809834066307

Put: 27.68482541605013

GLENMARK.BO :

Call: 50.22736979457284

Put: 112.43350115398869

JSWSTEEL.BO :

Call: 22.48127012427426

Put: 86.61040307717485

MRF.BO :

Call: 2809.8556076392415

Put: 12247.516254601185

PIDILITIND.BO :

Call: 52.82487477203222

Put: 250.74452784818686

TORNTPHARMA.BO :

Call: 76.87844347210955

Put: 243.38664856131913

UBL.BO :

Call: 44.22825670522968

Put: 174.19463830418158

ZEEL.BO :

Call: 27.298790140899968

Put: 47.30454377629431

PETRONET.BO :

Call: 5.910829338468247

Put: 22.128856005842067

BSESN :

Call: 500.56126798979494

Put: 5762.6070560440785

K=1.2xS0

RELIANCE.BO :

Call: 3.1709605443204225

Put: 443.5567685684723

HDFCBANK.BO :

Call: 5.552749919479396

Put: 296.829063327491

INFY.BO :

Call: 26.963935645704396

Put: 289.82220888427514

ICICIBANK.BO :

Call: 10.618292461209137	Put: 180.38536871443102
TCS.BO :	
Call: 47.56705005265178	Put: 694.1198624867352
KOTAKBANK.BO :	
Call: 8.40618761472328	Put: 333.4927952953085
HINDUNILVR.BO :	
Call: 3.8012183149259613	Put: 457.56122005216366
BHARTIARTL.BO :	
Call: 6.554641111320976	Put: 182.52324818855175
LT.BO :	
Call: 41.03584547171215	Put: 641.9460440833736
SBIN.BO :	
Call: 12.628976441345998	Put: 121.99921611771452
ASHOKLEY.BO :	
Call: 2.735869249703722	Put: 33.63281332754093
BIOCON.BO :	
Call: 4.084109945417026	Put: 46.63449058030838
GLENMARK.BO :	
Call: 28.11966227953519	Put: 173.61726012226086
JSWSTEEL.BO :	
Call: 7.09581292993137	Put: 157.09123287855004
MRF.BO :	
Call: 764.7492816393205	Put: 22839.051660143028
PIDILITIND.BO :	
Call: 12.928471977731363	Put: 475.8544482426237
TORNTPHARMA.BO :	
Call: 30.294697445496126	Put: 419.7505811791789
UBL.BO :	
Call: 13.601559905548015	Put: 317.58761254941146
ZEEL.BO :	
Call: 19.171825468163675	Put: 65.96446525223041

PETRONET.BO :

Call: 1.92905879641107

Put: 39.862360069909755

BSESN :

Call: 33.76425831917072

Put: 12341.474208923857

K=1.3xS0

RELIANCE.BO :

Call: 0.21573974980568345

Put: 692.704539942692

HDFCBANK.BO :

Call: 0.7909656458584315

Put: 458.81114050453925

INFY.BO :

Call: 10.789247695823661

Put: 424.12320837093944

ICICIBANK.BO :

Call: 3.256765362553722

Put: 270.2085989702109

TCS.BO :

Call: 15.979814791939418

Put: 1032.6578575121098

KOTAKBANK.BO :

Call: 1.480802526708338

Put: 512.6662921806806

HINDUNILVR.BO :

Call: 0.29170185530755255

Put: 713.8108785706486

BHARTIARTL.BO :

Call: 1.468866391617901

Put: 278.17235539195235

LT.BO :

Call: 13.227688060752001

Put: 958.1345739733747

SBIN.BO :

Call: 5.35723063717726

Put: 177.33749128657587

ASHOKLEY.BO :

Call: 1.0151813698250525

Put: 49.599371287481915

BIOCON.BO :

Call: 1.5800479273500692

Put: 68.4887936151487

GLENMARK.BO :

Call: 15.005776984648236	Put: 243.7948413185037
JSWSTEEL.BO :	
Call: 1.845638197015397	Put: 237.70734514134597
MRF.BO :	
Call: 163.57940959521738	Put: 34874.52351964117
PIDILITIND.BO :	
Call: 2.399096258720583	Put: 730.3313957123601
TORNTPHARMA.BO :	
Call: 10.491596763286765	Put: 622.8951591413952
UBL.BO :	
Call: 3.419250802629435	Put: 481.4249745001364
ZEEL.BO :	
Call: 13.28570844935723	Put: 86.86523438209596
PETRONET.BO :	
Call: 0.5241419832191188	Put: 60.172717862840784
BSESN :	
Call: 1.024357509223492	Put: 19354.39847066428
K=1.4xS0	
RELIANCE.BO :	
Call: 0.009170200982981103	Put: 944.6009625625165
HDFCBANK.BO :	
Call: 0.08391606145321617	Put: 624.8479523708008
INFY.BO :	
Call: 3.9697147491054423	Put: 567.7793628607612
ICICIBANK.BO :	
Call: 0.8753319019816956	Put: 365.011922864074
TCS.BO :	
Call: 4.785506530551672	Put: 1391.5887795369863
KOTAKBANK.BO :	
Call: 0.20376344082636955	Put: 697.4881350682108

HINDUNILVR.BO :

Call: 0.014403452559474506

Put: 973.2927551458961

BHARTIARTL.BO :

Call: 0.27080471231354775

Put: 377.7091756474424

LT.BO :

Call: 3.771834588783179

Put: 1292.6754078023887

SBIN.BO :

Call: 2.110073108260057

Put: 236.70035473068572

ASHOKLEY.BO :

Call: 0.34188804825023844

Put: 66.61332380572716

BIOCON.BO :

Call: 0.5588553417580009

Put: 91.82596608246314

GLENMARK.BO :

Call: 7.6956574011093295

Put: 319.7761882221828

JSWSTEEL.BO :

Call: 0.4072474760508271

Put: 322.1352414161058

MRF.BO :

Call: 28.504429552108945

Put: 47376.090271139925

PIDILITIND.BO :

Call: 0.3517530034451415

Put: 993.2903756458627

TORNTPHARMA.BO :

Call: 3.2570993114921265

Put: 838.6083403341249

UBL.BO :

Call: 0.7241663216949483

Put: 652.7495610728688

ZEEL.BO :

Call: 9.111327553202045

Put: 109.47773963461322

PETRONET.BO :

Call: 0.121877204466037

Put: 81.48572769021433

BSESN :

Call: 0.01583726415414588

Put: 26399.054112969592



K=1.5xS0

RELIANCE.BO :

Call: 0.00026493793683975836 Put: 1196.6950494681478

HDFCBANK.BO :

Call: 0.006980989568063811 Put: 791.5148787495871

INFY.BO :

Call: 1.3628683425883281 Put: 715.6482038908025

ICICIBANK.BO :

Call: 0.21090828125132166 Put: 461.53225658918814

TCS.BO :

Call: 1.3031520120130864 Put: 1758.2316553497612

KOTAKBANK.BO :

Call: 0.022860932358788943 Put: 883.4061145330945

HINDUNILVR.BO :

Call: 0.0004950811466145864 Put: 1233.038021752694

BHARTIARTL.BO :

Call: 0.042480325952173326 Put: 478.21573317249045

LT.BO :

Call: 0.971750334270709 Put: 1633.8720108488465

SBIN.BO :

Call: 0.7818180494759304 Put: 297.98212064493737

ASHOKLEY.BO :

Call: 0.10627393053694245 Put: 84.0649555278334

BIOCON.BO :

Call: 0.18355554447922096 Put: 115.80903133809346

GLENMARK.BO :

Call: 3.8209979866322 Put: 399.192995294933

JSWSTEEL.BO :

Call: 0.07842130661367275 Put: 407.6727022423762

MRF.BO :

Call: 4.192152314607412 Put: 59988.419725444444

PIDILITIND.BO :

Call: 0.042446205478774424

Put: 1257.9873920365972

TORNTPHARMA.BO :

Call: 0.9237341293891781

Put: 1059.222653796493

UBL.BO :

Call: 0.1330844052997735

Put: 826.178150210128

ZEEL.BO :

Call: 6.199139960046672

Put: 133.3524381901301

PETRONET.BO :

Call: 0.024911875657409377

Put: 103.10403696753053

BSESN :

Call: 0.0001412394578067036

Put: 33444.70257949531

**NSE:**

K=0.5xS0

RELIANCE.NS :

Call: 1324.3862963463705

Put: 2.763982440252336e-16

HDFCBANK.NS :

Call: 875.7257664328914

Put: 1.0332241160367593e-10

INFY.NS :

Call: 790.4976548014819

Put: 0.00047413945750109793

ICICIBANK.NS :

Call: 510.6030648956249

Put: 6.3556207405204975e-06

TCS.NS :

Call: 1934.5655670652295

Put: 8.94813214203532e-05

KOTAKBANK.NS :

Call: 977.6055661347484

Put: 1.6604635411505978e-09

HINDUNILVR.NS :

Call: 1364.8615548211678

Put: 6.8524957344262236e-15

BHARTIARTL.NS :

Call: 528.842529325931

Put: 2.8660308042263184e-08

LT.NS :

Call: 1806.5286808216335 Put: 5.572754807796386e-05

SBIN.NS :

Call: 328.9515510860761 Put: 0.00042174311171244705

ASHOKLEY.NS :

Call: 93.01626497720164 Put: 2.0704538382944858e-05

BIOCON.NS :

Call: 127.90699019791015 Put: 5.3040916995964046e-05

GLENMARK.NS :

Call: 437.5376706142844 Put: 0.02061415444117981

JSWSTEEL.NS :

Call: 450.9917251704621 Put: 2.0193367748817876e-07

MRF.NS :

Call: 66389.28654384743 Put: 2.9460366558168726e-06

PIDILITIND.NS :

Call: 1391.0680791412283 Put: 5.4769165377713745e-09

TORNTPHARM.NS :

Call: 1171.457852400485 Put: 4.746361710934559e-05

UBL.NS :

Call: 914.6127676837507 Put: 1.1615925875675709e-07

ZEEL.NS :

Call: 140.99030083773968 Put: 0.24911110669042058

PETRONET.BO :

Call: 114.0736212889102 Put: 3.1953453133178797e-07

NSE :

Call: 11133.975088873749 Put: 2.4106715563026956e-21

K=0.6xS0

RELIANCE.NS :

Call: 1072.2735654193539 Put: 3.825607790912992e-09

HDFCBANK.NS :

Call: 709.0209249857804 Put: 5.2664346123625105e-06

INFY.NS :

Call: 640.0610084695126

Put: 0.04439647508376243

ICICIBANK.NS :

Call: 413.4064433908768

Put: 0.002768342892096154

TCS.NS :

Call: 1566.3209023910886

Put: 0.023042090571780416

KOTAKBANK.NS :

Call: 791.5067119608252

Put: 2.7801100734637903e-05

HINDUNILVR.NS :

Call: 1105.0438756098642

Put: 2.4478343329171657e-08

BHARTIARTL.NS :

Call: 428.1711593297408

Put: 0.00011437301619227763

LT.NS :

Call: 1462.651219472617

Put: 0.016869359754456636

SBIN.NS :

Call: 266.3607463119294

Put: 0.02938870037257124

ASHOKLEY.NS :

Call: 75.31235249618945

Put: 0.0028599689935640826

BIOCON.NS :

Call: 103.56406357520834

Put: 0.005737786816590026

GLENMARK.NS :

Call: 354.59814215033737

Put: 0.3676767985253262

JSWSTEEL.NS :

Call: 365.1404087406703

Put: 0.0003387784338479277

MRF.NS :

Call: 53751.30661505545

Put: 0.01276597384071848

PIDILITIND.NS :

Call: 1126.2617400175884

Put: 6.465464174062194e-05

TORNTPHARM.NS :

Call: 948.4697219644668

Put: 0.012885240319248537

UBL.NS :

Call: 740.5056428430255 Put: 0.0003265619145823677

ZEEL.NS :

Call: 115.20330838697012 Put: 1.2538831097128789

PETRONET.BO :

Call: 92.35860051385637 Put: 0.00025415060536282223

NSE :

Call: 9014.490106648585 Put: 1.2292659138210384e-11

K=0.7xS0

RELIANCE.NS :

Call: 820.1609690457144 Put: 0.0001345609311538664

HDFCBANK.NS :

Call: 542.3217640086207 Put: 0.005691002718186566

INFY.NS :

Call: 490.4659336667146 Put: 0.9298903398802061

ICICIBANK.NS :

Call: 316.3570000576241 Put: 0.15270850798779634

TCS.NS :

Call: 1198.943699575752 Put: 0.9134565264457493

KOTAKBANK.NS :

Call: 605.4228179369263 Put: 0.015015750602334066

HINDUNILVR.NS :

Call: 845.2265677329096 Put: 0.00037138329283149807

BHARTIARTL.NS :

Call: 327.5248092865611 Put: 0.025248670382546412

LT.NS :

Call: 1119.4804347059912 Put: 0.7403595743210794

SBIN.NS :

Call: 204.22214164265193 Put: 0.5105557625018156

ASHOKLEY.NS :

Call: 57.679318916720064 Put: 0.07657813499147026

BIOCON.NS :

Call: 79.34137498550893

Put: 0.13166056571841844

GLENMARK.NS :

Call: 273.62302303288766

Put: 2.679148789103049

JSWSTEEL.NS :

Call: 279.33192460999544

Put: 0.043509654053417224

MRF.NS :

Call: 41116.26811206811

Put: 2.966954806216151

PIDILITIND.NS :

Call: 861.4833559079173

Put: 0.02808431786554444

TORNTPHARM.NS :

Call: 725.9839385756311

Put: 0.5280700459939549

UBL.NS :

Call: 566.4557853574511

Put: 0.05792036282183943

ZEEL.NS :

Call: 91.16714181246473

Put: 4.00948098899627

PETRONET.BO :

Call: 70.66352640001173

Put: 0.020454642885784857

NSE :

Call: 6895.005141307682

Put: 1.688443127284469e-05

K=0.8xS0

RELIANCE.NS :

Call: 568.1472676067967

Put: 0.09916405275944573

HDFCBANK.NS :

Call: 376.1236408308846

Put: 0.5124145384266647

INFY.NS :

Call: 346.4842931760354

Put: 7.428818516797108

ICICIBANK.NS :

Call: 221.23443096608082

Put: 2.2295229020660514

TCS.NS :

Call: 840.6294119805748	Put: 10.866786246419622
KOTAKBANK.NS :	
Call: 420.1961275047631	Put: 0.8872072918212446
HINDUNILVR.NS :	
Call: 585.5735160165632	Put: 0.16499890268335005
BHARTIARTL.NS :	
Call: 227.69259062421793	Put: 0.86451434858445
LT.NS :	
Call: 784.2274399126472	Put: 9.38163976216677
SBIN.NS :	
Call: 144.71826061213733	Put: 3.6264464633954887
ASHOKLEY.NS :	
Call: 40.60944287180553	Put: 0.7134538355471864
BIOCON.NS :	
Call: 55.97484800690893	Put: 1.113744955720028
GLENMARK.NS :	
Call: 198.6019538846498	Put: 10.944670748900165
JSWSTEEL.NS :	
Call: 194.50589395677787	Put: 1.0691340071289197
MRF.NS :	
Call: 28580.14229636536	Put: 104.83383092311351
PIDILITIND.NS :	
Call: 598.1021419938643	Put: 1.4532741766608481
TORNTPHARM.NS :	
Call: 508.86799729174436	Put: 6.413096992806459
UBL.NS :	
Call: 394.02507105394056	Put: 1.7346573457915966
ZEEL.NS :	
Call: 69.89067277296033	Put: 9.524776404234416
PETRONET.BO :	
Call: 49.304872332055254	Put: 0.37707518105547155

NSE :

Call: 4775.632331402394

Put: 0.11218920440093072

K=0.9xS0

RELIANCE.NS :

Call: 321.5375525965569

Put: 5.602179973265578

HDFCBANK.NS :

Call: 217.80408391132346

Put: 8.897704332307171

INFY.NS :

Call: 219.8360328822613

Put: 31.26112689061904

ICICIBANK.NS :

Call: 135.29225974371684

Put: 13.486735171715196

TCS.NS :

Call: 519.6689308775531

Put: 58.17392242663175

KOTAKBANK.NS :

Call: 245.32360696044498

Put: 12.113568720885496

HINDUNILVR.NS :

Call: 332.62465778996466

Put: 7.033819911886525

BHARTIARTL.NS :

Call: 134.7770777383713

Put: 8.620485803284112

LT.NS :

Call: 483.10878873988213

Put: 52.15726357059225

SBIN.NS :

Call: 92.6724341932196

Put: 14.200391775884725

ASHOKLEY.NS :

Call: 25.485736129051347

Put: 3.296498838257648

BIOCON.NS :

Call: 35.365525685828885

Put: 4.853034003241397

GLENMARK.NS :

Call: 134.6841005391392

Put: 30.31340851142079

JSWSTEEL.NS :



Call: 116.37415893202456	Put: 8.78905398867002
MRF.NS :	
Call: 16901.88099268546	Put: 1064.5652190630062
PIDILITIND.NS :	
Call: 350.2315690884975	Put: 18.389105044144458
TORNTPHARM.NS :	
Call: 314.2125770081884	Put: 34.75864492188538
UBL.NS :	
Call: 234.18660477724825	Put: 16.003648350030772
ZEEL.NS :	
Call: 52.0343622807155	Put: 18.460230364827083
PETRONET.BO :	
Call: 29.83116850424429	Put: 2.6186459593681306
NSE :	
Call: 2677.3347878328022	Put: 21.299627860194846
K=1.0xS0	
RELIANCE.NS :	
Call: 122.24137198703102	Put: 58.418730294483794
HDFCBANK.NS :	
Call: 94.32167425219995	Put: 52.12014138662744
INFY.NS :	
Call: 123.41067857941584	Put: 85.31634125536823
ICICIBANK.NS :	
Call: 69.85811526098666	Put: 45.2519741809852
TCS.NS :	
Call: 275.50296554060446	Put: 182.27557437291148
KOTAKBANK.NS :	
Call: 109.87571431501328	Put: 62.76455804883631
HINDUNILVR.NS :	
Call: 129.8936140709725	Put: 64.12045542866292

BHARTIARTL.NS :

Call: 63.39948482959255

Put: 37.914377235051745

LT.NS :

Call: 253.99533867123864

Put: 166.93808848313938

SBIN.NS :

Call: 53.004563892774

Put: 37.15229320684597

ASHOKLEY.NS :

Call: 13.979995589670565

Put: 9.497510044344054

BIOCON.NS :

Call: 19.68004379531982

Put: 13.516163481333592

GLENMARK.NS :

Call: 85.34084680754074

Put: 64.25674588785398

JSWSTEEL.NS :

Call: 56.60821870166063

Put: 34.87476876460062

MRF.NS :

Call: 7926.713145407557

Put: 4727.390063604878

PIDILITIND.NS :

Call: 158.64634907364075

Put: 91.61028880213826

TORNTPHARM.NS :

Call: 166.12366758996586

Put: 109.6707037162945

UBL.NS :

Call: 111.62041032712511

Put: 67.54489919194134

ZEEL.NS :

Call: 37.76202385885351

Put: 30.97965639675543

PETRONET.BO :

Call: 14.978969226354593

Put: 9.48172128760335

NSE :

Call: 926.1210226476978

Put: 389.5708449002068

K=1.1xS0

RELIANCE.NS :

Call: 26.109805691534348	Put: 214.39989492973018
HDFCBANK.NS :	
Call: 28.40415827873835	Put: 152.90747211885923
INFY.NS :	
Call: 61.26282696868458	Put: 173.64905831223234
ICICIBANK.NS :	
Call: 30.103066284987847	Put: 102.69630869698676
TCS.NS :	
Call: 124.34492950343292	Put: 399.38515561897293
KOTAKBANK.NS :	
Call: 35.7137542037093	Put: 174.7014799109163
HINDUNILVR.NS :	
Call: 29.995807755570468	Put: 224.0403283490291
BHARTIARTL.NS :	
Call: 22.868124228321904	Put: 98.05450097432754
LT.NS :	
Call: 112.99296471383445	Put: 369.8299895069267
SBIN.NS :	
Call: 27.10338618704273	Put: 73.8708872325222
ASHOKLEY.NS :	
Call: 6.683472498697391	Put: 19.90773869883833
BIOCON.NS :	
Call: 9.63223186206244	Put: 27.81696291667771
GLENMARK.NS :	
Call: 50.77992897162761	Put: 112.98241915997284
JSWSTEEL.NS :	
Call: 21.827428225683377	Put: 85.94563329923164
MRF.NS :	
Call: 2841.5408163330503	Put: 12280.210426350197
PIDILITIND.NS :	
Call: 52.85691567544188	Put: 250.6272591767904

TORNTPHARM.NS :

Call: 74.62326751916692

Put: 241.17127185812978

UBL.NS :

Call: 41.34613427804783

Put: 171.3780744377941

ZEEL.NS :

Call: 26.82102838422594

Put: 46.83042537591811

PETRONET.BO :

Call: 6.134576164546971

Put: 22.35260283192082

NSE :

Call: 144.37652040262947

Put: 1727.3113248804002

K=1.2xS0

RELIANCE.NS :

Call: 2.9946432480599867

Put: 443.3974634169881

HDFCBANK.NS :

Call: 5.908759425705327

Put: 297.1169199870185

INFY.NS :

Call: 27.154486737784566

Put: 290.02128674892765

ICICIBANK.NS :

Call: 10.92308540440959

Put: 180.71571130840823

TCS.NS :

Call: 48.233436567238414

Put: 691.5412799660098

KOTAKBANK.NS :

Call: 8.41273045109898

Put: 333.49933813168445

HINDUNILVR.NS :

Call: 3.9584226739141712

Put: 457.82062250314357

BHARTIARTL.NS :

Call: 6.350173762010783

Put: 182.2080348485623

LT.NS :

Call: 42.931998131188266

Put: 643.6632979054716

SBIN.NS :

Call: 12.509216055578818 Put: 121.89648883246548

ASHOKLEY.NS :

Call: 2.8119714287515514 Put: 33.742989374359865

BIOCON.NS :

Call: 4.187044312017328 Put: 46.720386735233916

GLENMARK.NS :

Call: 28.591312484075218 Put: 174.08039378045135

JSWSTEEL.NS :

Call: 6.714690000415388 Put: 156.68455007594366

MRF.NS :

Call: 781.5146896243168 Put: 22858.176991460976

PIDILITIND.NS :

Call: 12.95389023688108 Put: 475.5306375110754

TORNTPHARM.NS :

Call: 28.750839231410623 Put: 418.2998117830066

UBL.NS :

Call: 11.962844419467103 Put: 316.1022358572468

ZEEL.NS :

Call: 18.71756455357496 Put: 65.51872599905755

PETRONET.BO :

Call: 2.0657156838974764 Put: 39.99901695739618

NSE :

Call: 9.139883596134382 Put: 3711.5596702991497

K=1.3xS0

RELIANCE.NS :

Call: 0.19458263312386936 Put: 692.7101337328522

HDFCBANK.NS :

Call: 0.8797690416627795 Put: 458.7927763164191

INFY.NS :

Call: 10.903764769767577 Put: 424.25113344850365

ICICIBANK.NS :

Call: 3.4044297984994216

Put: 270.3964391944976

TCS.NS :

Call: 16.372856374695743

Put: 1027.9483170566132

KOTAKBANK.NS :

Call: 1.4827396244355668

Put: 512.6682292784078

HINDUNILVR.NS :

Call: 0.3135580242057934

Put: 713.9934370892051

BHARTIARTL.NS :

Call: 1.3950396018353537

Put: 277.92438502893356

LT.NS :

Call: 14.193701970085897

Put: 958.8192767255523

SBIN.NS :

Call: 5.281545576351206

Put: 177.28859008464406

ASHOKLEY.NS :

Call: 1.0578499429602388

Put: 49.69561963403589

BIOCON.NS :

Call: 1.640899391665048

Put: 68.52285318348268

GLENMARK.NS :

Call: 15.360893881360482

Put: 244.13656628576894

JSWSTEEL.NS :

Call: 1.6886699689211397

Put: 237.5101850507375

MRF.NS :

Call: 169.51010080887272

Put: 34884.1650944655

PIDILITIND.NS :

Call: 2.408205838897466

Put: 729.7913568859467

TORNTPHARM.NS :

Call: 9.675593425884784

Put: 622.2255341900614

UBL.NS :

Call: 2.7750984724673273

Put: 481.0219411967305

ZEEL.NS :

Call: 12.879744607166593	Put: 86.47267050643907
PETRONET.BO :	
Call: 0.5845896204350591	Put: 60.233165500058874
NSE :	
Call: 0.25288902487234743	Put: 5822.157657953132
K=1.4xS0	
RELIANCE.NS :	
Call: 0.007809956795447548	Put: 944.6360919872332
HDFCBANK.NS :	
Call: 0.09854792233938481	Put: 624.716401910538
INFY.NS :	
Call: 4.0283772546121455	Put: 567.8563146009358
ICICIBANK.NS :	
Call: 0.9326687973755163	Put: 365.12406168537416
TCS.NS :	
Call: 4.963894996368026	Put: 1384.8069729616032
KOTAKBANK.NS :	
Call: 0.2041618185061571	Put: 697.4885334458907
HINDUNILVR.NS :	
Call: 0.016105661878701105	Put: 973.5136639625284
BHARTIARTL.NS :	
Call: 0.2510802214008745	Put: 377.451909989044
LT.NS :	
Call: 4.170737681831355	Put: 1292.6905874184972
SBIN.NS :	
Call: 2.0689145533542117	Put: 236.69573079305087
ASHOKLEY.NS :	
Call: 0.3620579905432244	Put: 66.70657942708641
BIOCON.NS :	
Call: 0.5892187741762651	Put: 91.81978393459408

GLENMARK.NS :

Call: 7.938380126367122

Put: 320.00064363880506

JSWSTEEL.NS :

Call: 0.3578200745262432

Put: 322.03099016264196

MRF.NS :

Call: 30.04062744862142

Put: 47382.688312924816

PIDILITIND.NS :

Call: 0.35387489458592825

Put: 992.5434297125162

TORNTPHARM.NS :

Call: 2.903594346796332

Put: 838.4545033236595

UBL.NS :

Call: 0.5334571145371481

Put: 652.8877511496382

ZEEL.NS :

Call: 8.765471559258941

Put: 109.1501619123218

PETRONET.BO :

Call: 0.1427256380473887

Put: 81.50657612379581

NSE :

Call: 0.00348202421092883

Put: 7941.393233177718

K=1.5xS0

RELIANCE.NS :

Call: 0.00021111885620404142

Put: 1196.7412240800359

HDFCBANK.NS :

Call: 0.008727394707669589

Put: 791.3314280963514

INFY.NS :

Call: 1.3893954096678875

Put: 715.6979014235972

ICICIBANK.NS :

Call: 0.22964055083193724

Put: 461.620416921103

TCS.NS :

Call: 1.370638169217468

Put: 1749.4813334663531

KOTAKBANK.NS :



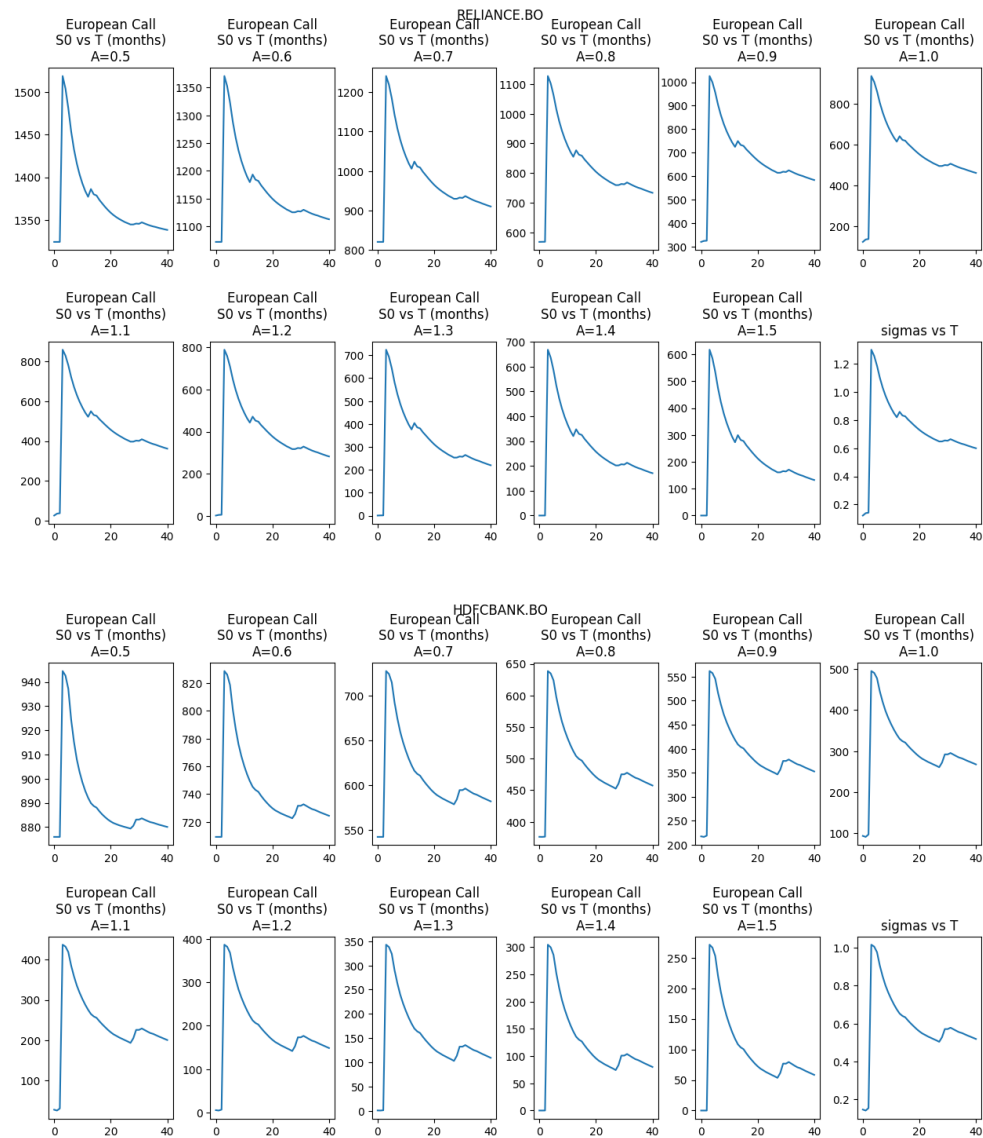
Call: 0.022922622276397187	Put: 883.4061762230124
HINDUNILVR.NS :	
Call: 0.0005794819705102518	Put: 1233.315817018507
BHARTIARTL.NS :	
Call: 0.0383176840238475	Put: 477.9106317922126
LT.NS :	
Call: 1.1116560914144742	Put: 1633.525780809266
SBIN.NS :	
Call: 0.7618965972214191	Put: 298.00848456833023
ASHOKLEY.NS :	
Call: 0.11460629471318651	Put: 84.16587947672357
BIOCON.NS :	
Call: 0.1968401213359252	Put: 115.77601665035667
GLENMARK.NS :	
Call: 3.9748477765263956	Put: 399.32370239701004
JSWSTEEL.NS :	
Call: 0.06579544719185448	Put: 407.5906205416011
MRF.NS :	
Call: 4.5042118395136015	Put: 59995.144589135525
PIDILITIND.NS :	
Call: 0.042811361791171176	Put: 1257.0387699545372
TORNTPHARM.NS :	
Call: 0.7925417573585083	Put: 1059.344418974426
UBL.NS :	
Call: 0.08777398659503977	Put: 826.5495192838184
ZEEL.NS :	
Call: 5.915299341620077	Put: 133.09175414847277
PETRONET.BO :	
Call: 0.030836291543625993	Put: 103.10996138341685
NSE :	
Call: 2.713326334941252e-05	Put: 10060.87476051203

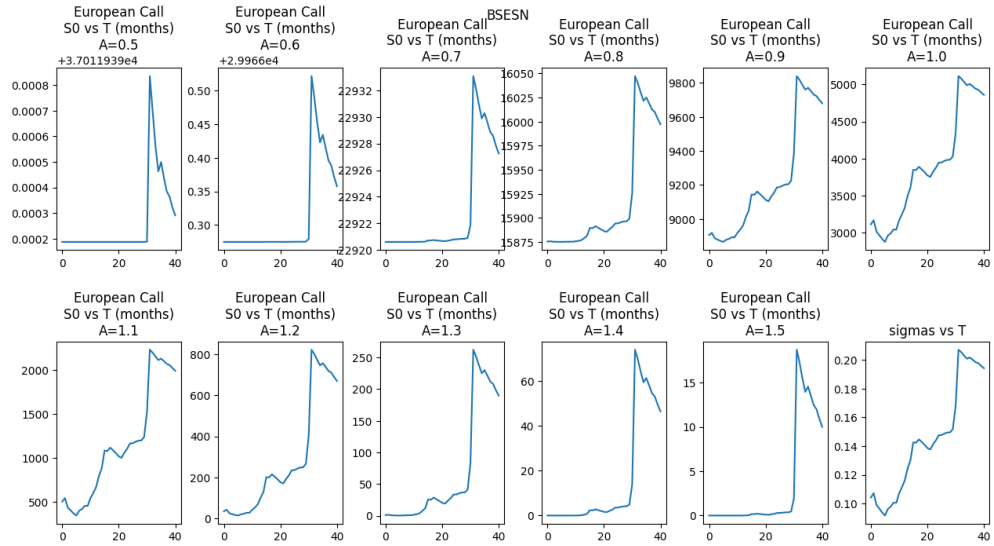
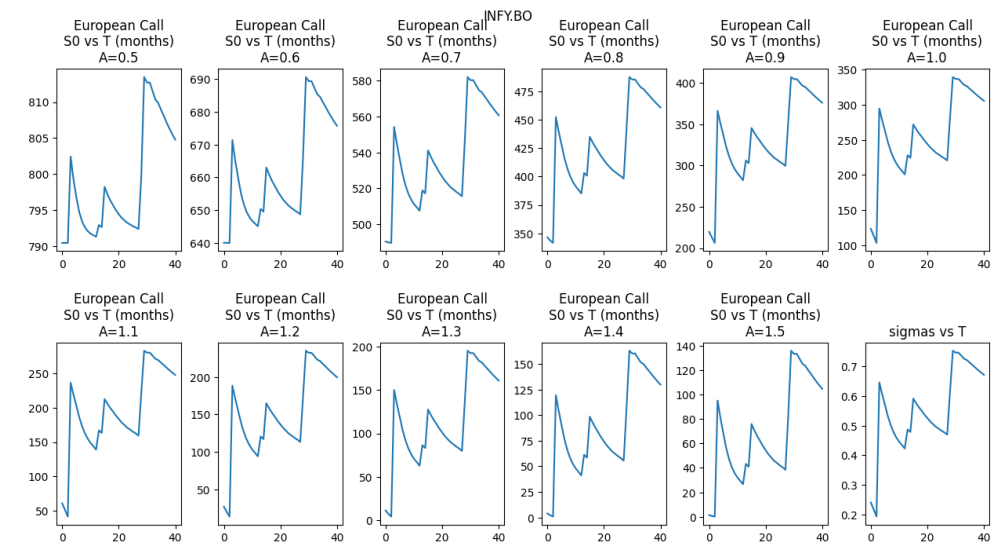
c)

Its is observed that the stock price has a strong positive correlation with its volatility.

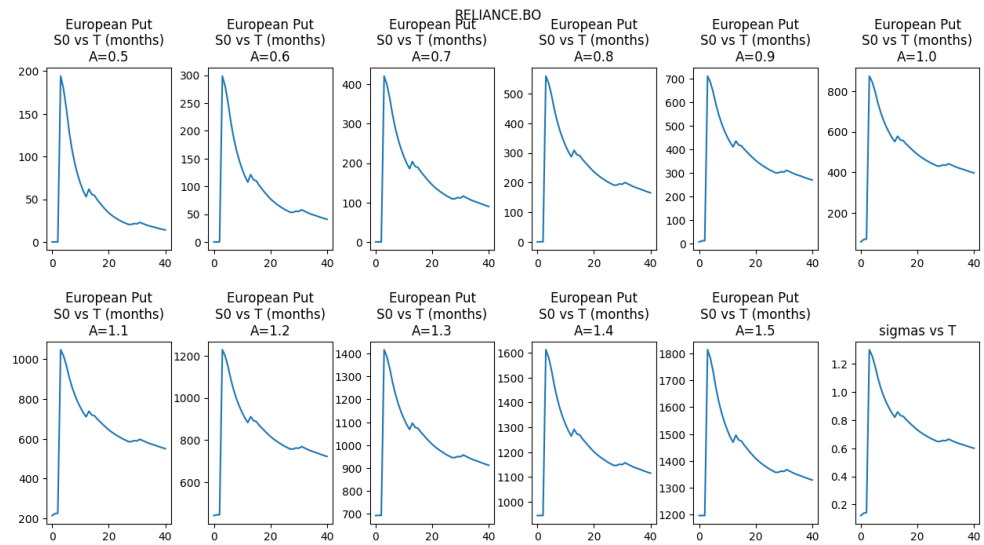
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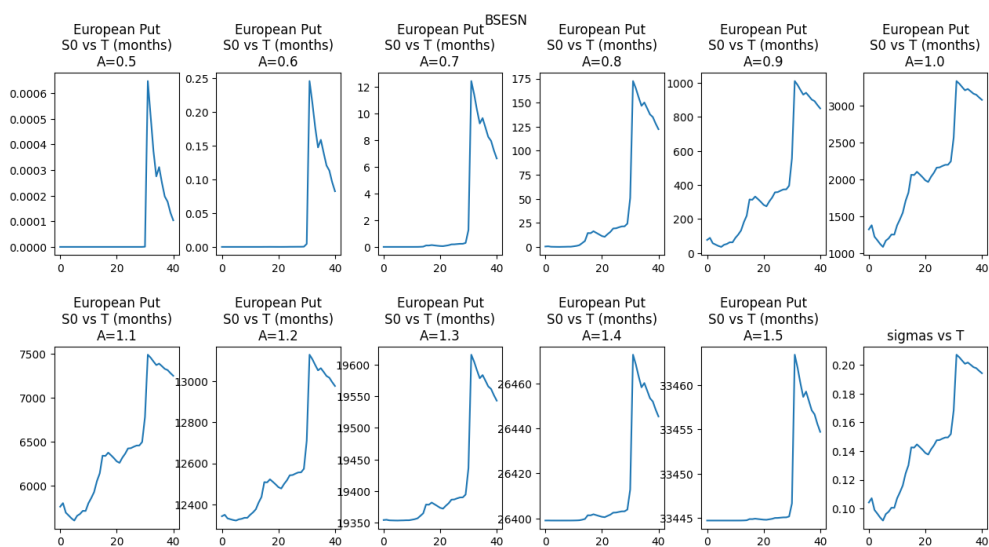
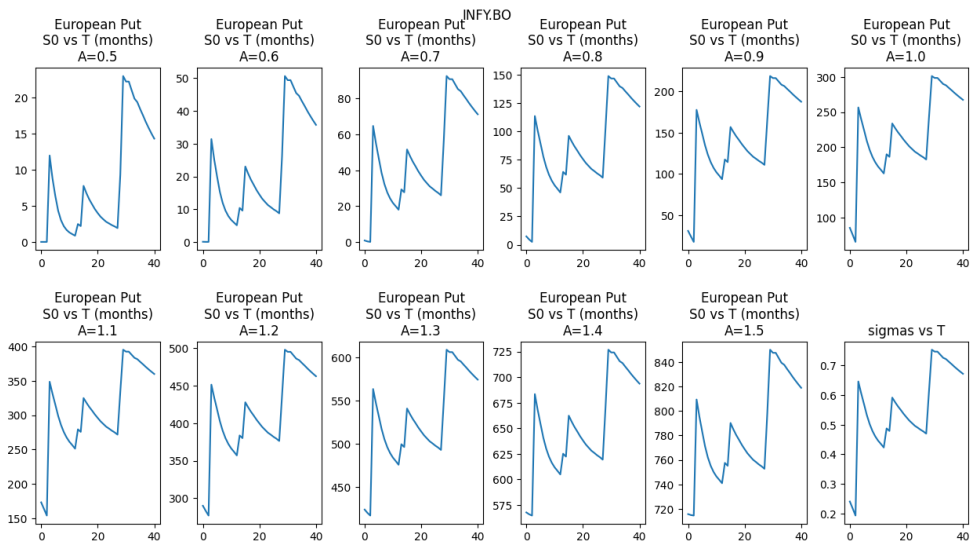
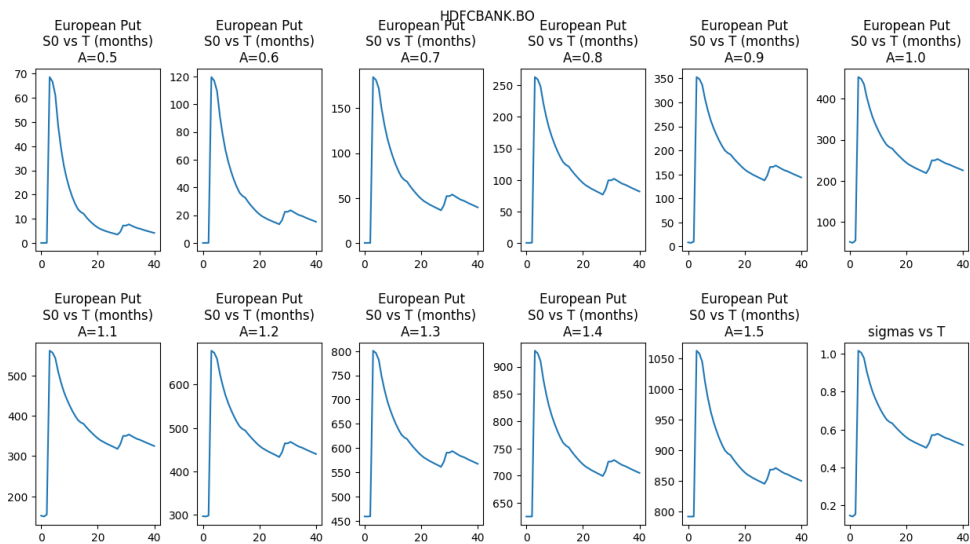
**Call:**





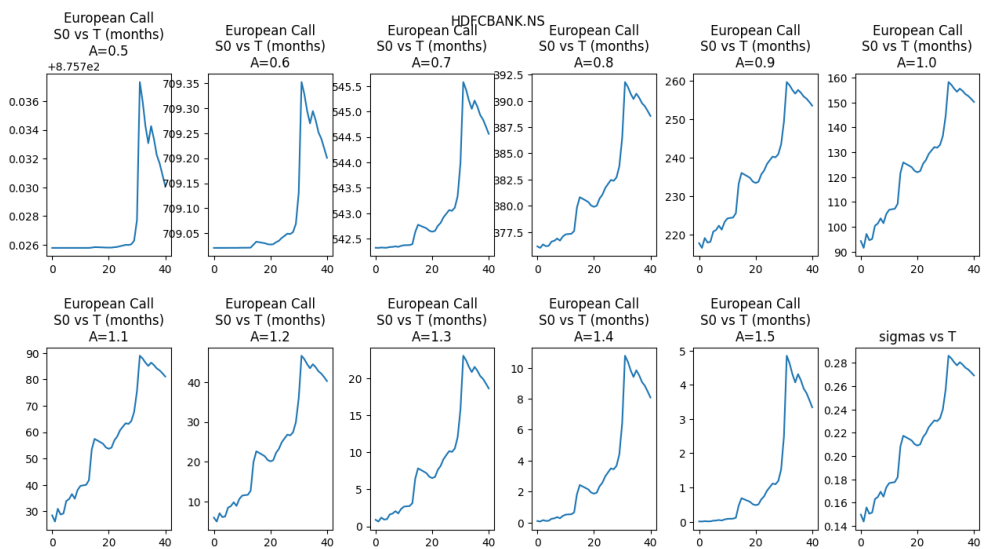
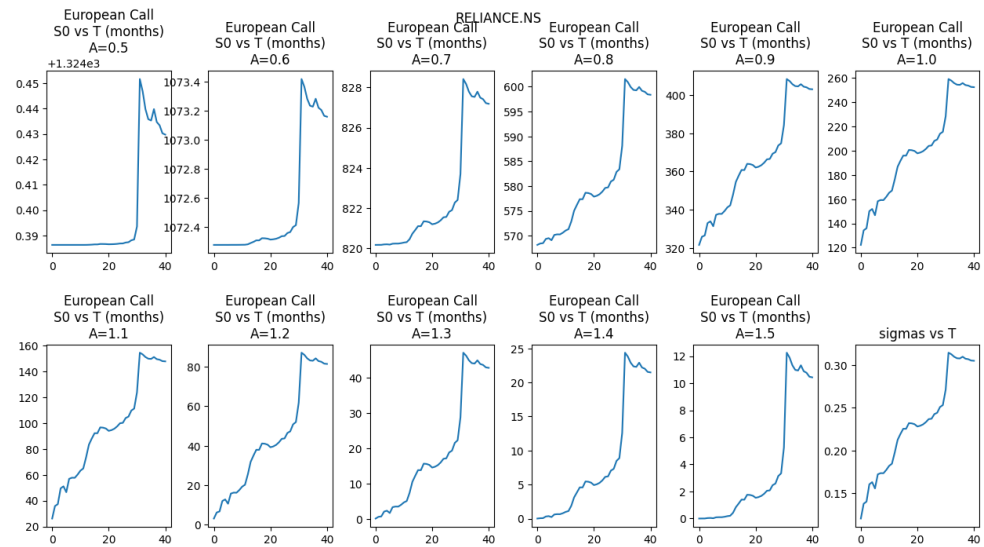
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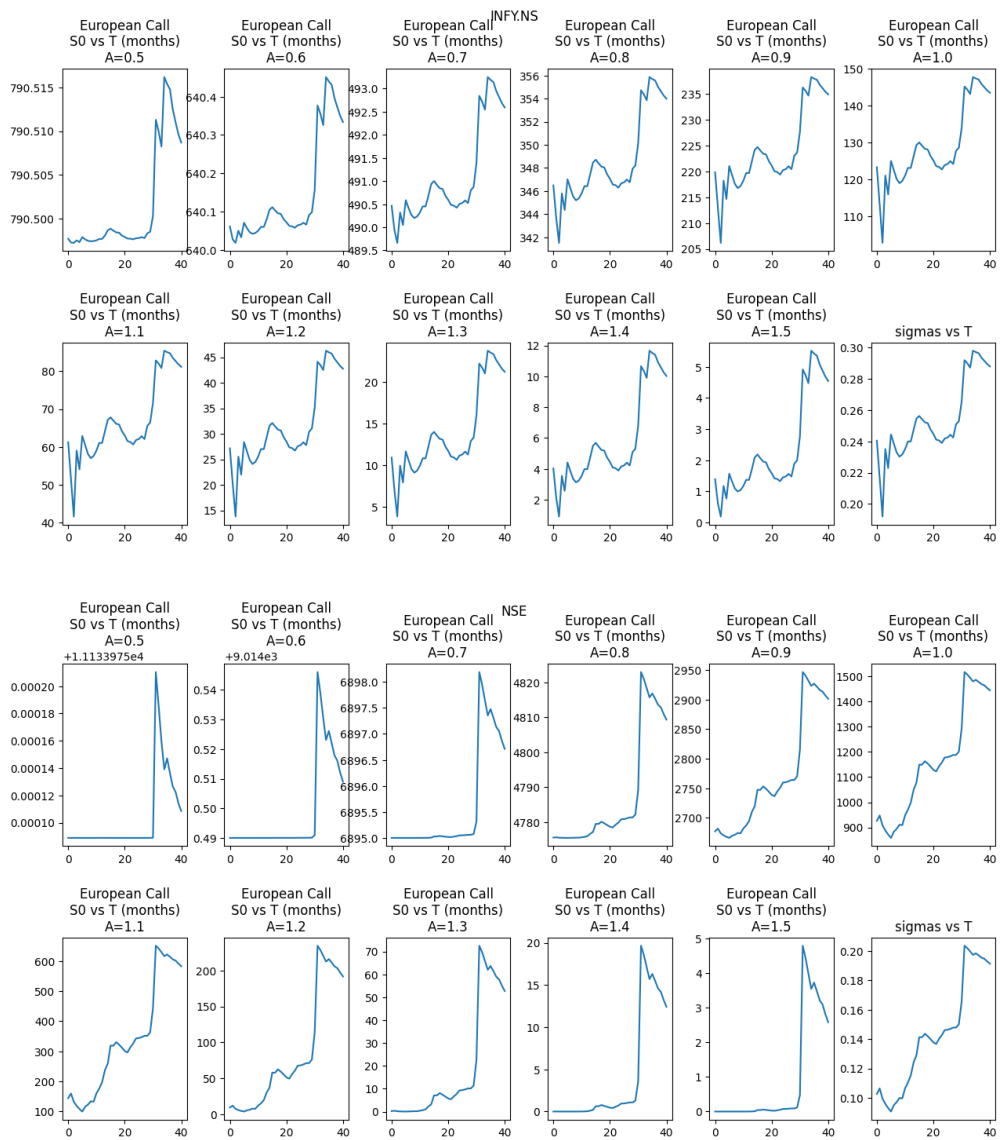




**NSE:**

**Call:**





**Put:**

