

Lab 08

Naveen Kumar A G

210123075

Q1 (a)

Market : NSE	Market : BSE
Historical Volatility	Historical Volatility
ADANIENT.NS 0.691667	BANKBARODA.BO 0.243212
ASIANPAINT.NS 0.123463	COLPAL.BO 0.254031
AXISBANK.NS 0.180839	DLF.BO 0.269096
BAJAJ-AUTO.NS 0.241701	HINDUNILVR.BO 0.128161
BERGEPAINT.NS 0.220580	IRCTC.BO 0.584887
BHARTIARTL.NS 0.175997	LT.BO 0.218768
BPCL.NS 0.283715	MARUTI.BO 0.139589
BRITANNIA.NS 0.165995	MFSL.BO 0.262036
CIPLA.NS 0.166522	NAUKRI.BO 0.332069
DABUR.NS 0.172543	NTPC.BO 0.315576
HAVELLS.NS 0.152919	PIDILITIND.BO 0.152300
HCLTECH.NS 0.299016	RELIANCE.BO 0.129432
HINDPETRO.NS 0.592766	SBIN.BO 0.251249
INDIGO.NS 0.237464	SUNPHARMA.BO 0.115794
JUBLFOOD.NS 0.176247	TITAN.BO 0.146005
MRF.NS 0.205247	TVSMOTOR.BO 0.225420
PEL.NS 0.387958	ULTRACEMCO.BO 0.234942
SIEMENS.NS 0.298594	WIPRO.BO 0.315441
TATASTEEL.NS 0.232918	ZEEL.BO 0.497558
UBL.NS 0.178964	ZOMATO.BO 0.357521

NSEIndex	BSEIndex
Historical Volatility	Historical Volatility
Adj Close 0.11303	Adj Close 0.113793

Q1 (b) Call and put prices for various values of A for index and stocks.

BSE sensex index

A	Call Price	Put Price
0.5	37011.9	9.87668e-17
0.6	29966.3	8.80897e-09
0.7	22920.6	0.000984479
0.8	15876.4	1.45323
0.9	8949.9	120.619
1	3291.07	1507.45
1.1	633.925	5895.97
1.2	60.1168	12367.8
1.3	2.97951	19356.4
1.4	0.0852673	26399.1
1.5	0.00155632	33444.7

UBL.NS

A	Call Price	Put Price
0.5	914.613	1.82004e-07
0.6	740.506	0.000425561
0.7	566.465	0.0672669
0.8	394.168	1.87734
0.9	234.806	16.6233
1	112.716	68.6408
1.1	42.3489	172.381
1.2	12.5227	316.662
1.3	2.98971	481.237
1.4	0.595014	652.949
1.5	0.101861	826.564

TATASTEEL.NS

A	Call Price	Put Price
0.5	71.5234	2.18054e-05
0.6	57.9107	0.00266142
0.7	44.3586	0.0659073
0.8	31.2622	0.584774
0.9	19.6852	2.6231
1	10.8761	7.42937
1.1	5.26145	15.43
1.2	2.25042	26.0343
1.3	0.864271	38.2635
1.4	0.303069	51.3176
1.5	0.0985852	64.7285

SIEMENS.NS

A	Call Price	Put Price
0.5	2057.3	0.0507919
0.6	1666.77	1.15005
0.7	1283.77	9.76615
0.8	926.407	44.0252
0.9	620.589	129.828
1	385.321	286.182
1.1	222.789	515.271
1.2	120.933	805.036
1.3	62.2014	1137.93
1.4	30.5911	1497.94
1.5	14.5042	1873.47

PEL.NS

A	Call Price	Put Price
0.5	477.443	0.244793
0.6	388.224	1.86569
0.7	303.356	7.83844
0.8	227.026	22.349
0.9	162.812	48.9755
1	112.272	89.2758
1.1	74.8104	142.654
1.2	48.4249	207.109
1.3	30.6064	280.131
1.4	18.9753	359.34
1.5	11.5859	442.791

MRF.NS

A	Call Price	Put Price
0.5	66387.9	0.000923185
0.6	53750.6	0.384599
0.7	41133.1	20.6302
0.8	28770.8	296.031
0.9	17609.4	1772.41
1	9112.26	5913
1.1	3941.78	13380.3
1.2	1438.33	23514.5
1.3	451.523	35165.5
1.4	124.761	47476.5
1.5	31.0177	60020.4

JUBLFOOD.NS

A	Call Price	Put Price
0.5	289.501	3.34445e-08
0.6	234.391	9.77544e-05
0.7	179.299	0.0177649
0.8	124.711	0.540022
0.9	74.0865	5.02545
1	35.2594	21.3083
1.1	13.0219	54.1806
1.2	3.75044	100.019
1.3	0.864755	152.243
1.4	0.165019	206.653
1.5	0.0269257	261.625

INDIGO.NS

A	Call Price	Put Price
0.5	1520.18	0.000700958
0.6	1230.87	0.0727412
0.7	943.036	1.62588
0.8	665.556	13.5293
0.9	421.007	58.3649
1	234.867	161.609
1.1	115.42	331.546
1.2	50.4535	555.964
1.3	19.9113	814.806
1.4	7.20854	1091.49
1.5	2.43036	1376.09

HINDPETRO.NS

A	Call Price	Put Price
0.5	200.629	1.97601
0.6	166.674	5.83677
0.7	136.07	13.0489
0.8	109.448	24.2427
0.9	86.9771	39.588
1	68.4671	58.894
1.1	53.5087	81.7515
1.2	41.5971	107.656
1.3	32.2168	136.091
1.4	24.8908	166.581
1.5	19.2036	198.71

HCLTECH.NS

A	Call Price	Put Price
0.5	745.418	0.0187759
0.6	603.925	0.421978
0.7	465.174	3.56637
0.8	335.74	16.0278
0.9	224.99	47.1737
1	139.782	103.861
1.1	80.8916	186.866
1.2	43.9586	291.829
1.3	22.6404	412.406
1.4	11.1518	542.813
1.5	5.29643	678.853

HAVELLS.NS

A	Call Price	Put Price
0.5	699.238	2.30696e-10
0.6	566.13	7.6488e-06
0.7	433.028	0.00632354
0.8	300.397	0.483956
0.9	174.466	7.66073
1	76.5114	42.8148
1.1	23.7208	123.133
1.2	5.17562	237.696
1.3	0.82232	366.451
1.4	0.0997434	498.836
1.5	0.00968037	631.855

DABUR.NS

A	Call Price	Put Price
0.5	285.479	1.5105e-08
0.6	231.134	6.08767e-05
0.7	176.804	0.0135221
0.8	122.911	0.464745
0.9	72.7459	4.64432
1	34.2074	20.4501
1.1	12.3294	52.9164
1.2	3.41978	98.351
1.3	0.750126	150.026
1.4	0.134758	203.755
1.5	0.0205221	257.985

CIPLA.NS

A	Call Price	Put Price
0.5	638.536	8.52563e-09
0.6	516.983	6.06682e-05
0.7	395.449	0.0192174
0.8	274.697	0.820343
0.9	161.616	9.29204
1	74.4703	43.6991
1.1	25.7346	116.516
1.2	6.68285	219.017
1.3	1.34268	335.23
1.4	0.216846	455.657
1.5	0.029234	577.022

BRITANNIA.NS

A	Call Price	Put Price
0.5	2735.13	3.21563e-08
0.6	2214.46	0.000241194
0.7	1693.88	0.078953
0.8	1176.57	3.43853
0.9	691.872	39.4009
1	318.225	186.418
1.1	109.547	498.404
1.2	28.2758	937.798
1.3	5.63521	1435.82
1.4	0.901186	1951.75
1.5	0.120131	2471.64

BPCL.NS

A	Call Price	Put Price
0.5	230.891	0.00266935
0.6	187.016	0.0802685
0.7	143.801	0.817218
0.8	103.169	4.13739
0.9	68.2074	13.1284
1	41.4008	30.2742
1.1	23.1657	55.9914
1.2	12.0527	88.8308
1.3	5.8913	126.622
1.4	2.73338	167.416
1.5	1.21517	209.85

BHARTIARTL.NS

A	Call Price	Put Price
0.5	528.843	5.8047e-08
0.6	428.171	0.000173269
0.7	327.531	0.0319047
0.8	227.806	0.977677
0.9	135.297	9.1409
1	64.3396	38.8545
1.1	23.7235	98.9099
1.2	6.81573	182.674
1.3	1.5664	278.096
1.4	0.297732	377.499
1.5	0.0483611	477.921

BERGEPAINT.NS

A	Call Price	Put Price
0.5	309.789	2.72266e-05
0.6	250.823	0.00543103
0.7	192.029	0.183331
0.8	134.847	1.97351
0.9	83.8505	9.9495
1	45.0611	30.1323
1.1	20.8155	64.8587
1.2	8.34528	111.361
1.3	2.95405	164.942
1.4	0.941093	221.901
1.5	0.274795	280.207

BAJAJ-AUTO.NS

A	Call Price	Put Price
0.5	3482.54	0.00231651
0.6	2819.8	0.208326
0.7	2160.91	4.2534
0.8	1527.15	33.4399
0.9	970.115	139.348
1	545.958	378.134
1.1	272.106	767.224
1.2	121.273	1279.33
1.3	49.03	1870.03
1.4	18.2591	2502.2
1.5	6.35414	3153.24

AXISBANK.NS

A	Call Price	Put Price
0.5	564.758	1.61392e-07
0.6	457.25	0.000325361
0.7	349.788	0.0468745
0.8	243.469	1.23593
0.9	145.311	10.5872
1	70.1643	42.9484
1.1	26.6672	106.96
1.2	8.02566	195.827
1.3	1.96104	297.27
1.4	0.401359	403.219
1.5	0.0709375	510.397

ASIANPAINT.NS

A	Call Price	Put Price
0.5	1743.2	2.37015e-15
0.6	1411.36	1.47599e-08
0.7	1079.52	0.000316224
0.8	747.857	0.172938
0.9	424.122	8.27705
1	163.764	79.7584
1.1	36.6139	284.448
1.2	4.56049	584.234
1.3	0.332998	911.846
1.4	0.0154565	1243.37
1.5	0.000494531	1575.19

ADANIENT.NS

A	Call Price	Put Price
0.5	1489.63	29.9868
0.6	1254.14	72.3562
0.7	1044.68	140.761
0.8	863.073	237.011
0.9	708.706	360.505
1	579.456	509.115
1.1	472.434	679.954
1.2	384.531	869.912
1.3	312.743	1075.98
1.4	254.342	1295.44
1.5	206.949	1525.91

ZOMATO.B0

A	Call Price	Put Price
0.5	63.3915	0.0143881
0.6	51.4582	0.145661
0.7	39.9842	0.736298
0.8	29.5547	2.37141
0.9	20.7505	5.63173
1	13.8758	10.8216
1.1	8.88321	17.8936
1.2	5.47838	26.5534
1.3	3.2749	36.4145
1.4	1.90848	47.1127
1.5	1.08969	58.3584

ZEEL.BO

A	Call Price	Put Price
0.5	141.222	0.506474
0.6	115.961	2.03237
0.7	92.7301	5.58831
0.8	72.3358	11.9809
0.9	55.2064	21.6384
1	41.3633	34.5822
1.1	30.528	50.5338
1.2	22.2627	69.0553
1.3	16.0846	89.6642
1.4	11.5394	111.906
1.5	8.23599	135.389

WIPRO.B0

A	Call Price	Put Price
0.5	241.171	0.0125553
0.6	195.467	0.215895
0.7	150.881	1.5366
0.8	109.619	6.18265
0.9	74.4875	16.9585
1	47.3506	35.729
1.1	28.3019	62.5878
1.2	16.0262	96.2196
1.3	8.66847	134.769
1.4	4.51418	176.523
1.5	2.27937	220.195

ULTRACEMCO.B0

A	Call Price	Put Price
0.5	5381.24	0.00197781
0.6	4357.08	0.224318
0.7	3337.78	5.30343
0.8	2353.8	45.7104
0.9	1485.17	201.46
1	824.126	564.802
1.1	401.514	1166.57
1.2	173.429	1962.87
1.3	67.4291	2881.25
1.4	23.9883	3862.2
1.5	7.93051	4870.52

TVSMOTOR.BO

A	Call Price	Put Price
0.5	1037.42	0.000151909
0.6	839.961	0.0247547
0.7	643.186	0.73565
0.8	452.28	7.31461
0.9	282.633	35.1535
1	153.588	103.595
1.1	72.2913	219.783
1.2	29.7592	374.737
1.3	10.892	553.355
1.4	3.60936	743.558
1.5	1.10173	938.536

TITAN.B0

A	Call Price	Put Price
0.5	1883.35	6.40967e-11
0.6	1524.84	5.50162e-06
0.7	1166.32	0.00822327
0.8	808.699	0.90133
0.9	466.778	17.4998
1	199.204	108.444
1.1	57.9478	325.707
1.2	11.3829	637.661
1.3	1.56705	986.365
1.4	0.159429	1343.48
1.5	0.0126376	1701.85

SUNPHARMA.B0

A	Call Price	Put Price
0.5	641.897	7.05705e-18
0.6	519.704	3.4341e-10
0.7	397.512	2.63548e-05
0.8	275.35	0.0310421
0.9	155.4	2.27421
1	57.7425	26.8093
1.1	11.4972	102.757
1.2	1.15948	214.612
1.3	0.062744	335.708
1.4	0.00200416	457.84
1.5	4.15609e-05	580.031

SBIN.B0

A	Call Price	Put Price
0.5	328.9	0.000469786
0.6	266.321	0.0313955
0.7	204.211	0.531152
0.8	144.78	3.71028
0.9	92.8401	14.3803
1	53.2455	37.3957
1.1	27.3431	74.1033
1.2	12.6931	122.063
1.3	5.39766	177.378
1.4	2.13207	236.722
1.5	0.792493	297.993

RELIANCE.B0

A	Call Price	Put Price
0.5	1324.34	4.35611e-14
0.6	1072.23	7.00391e-08
0.7	820.13	0.000647233
0.8	568.239	0.21329
0.9	323.618	7.69518
1	128.543	64.7227
1.1	31.1213	219.404
1.2	4.46507	444.851
1.3	0.397724	692.887
1.4	0.0236334	944.615
1.5	0.00100663	1196.7

PIDILITIND.B0

A	Call Price	Put Price
0.5	1392.12	3.79383e-10
0.6	1127.11	1.36244e-05
0.7	862.117	0.0118382
0.8	598.033	0.933791
0.9	347.131	15.038
1	151.872	84.7853
1.1	46.8293	244.749
1.2	10.1272	473.053
1.3	1.58973	729.522
1.4	0.189995	993.129
1.5	0.0181284	1257.96

NTPC.B0

A	Call Price	Put Price
0.5	158.357	0.00829018
0.6	128.347	0.142262
0.7	99.0728	1.0112
0.8	71.9833	4.06522
0.9	48.919	11.1445
1	31.1027	23.4718
1.1	18.595	41.1077
1.2	10.533	63.1892
1.3	5.69937	88.4992
1.4	2.96927	115.913
1.5	1.49999	144.587

NAUKRI.B0

A	Call Price	Put Price
0.5	2632.18	0.259901
0.6	2134.44	3.54139
0.7	1651.58	21.6971
0.8	1208.09	79.2236
0.9	831.998	204.148
1	540.267	413.434
1.1	332.528	706.712
1.2	195.352	1070.55
1.3	110.348	1486.56
1.4	60.3492	1937.58
1.5	32.1526	2410.4

MFSL.B0

A	Call Price	Put Price
0.5	489.035	0.00151333
0.6	396.015	0.0750884
0.7	303.898	1.05162
0.8	216.273	6.51981
0.9	140.135	23.4753
1	81.9991	58.4324
1.1	43.4352	112.962
1.2	21.0219	183.642
1.3	9.41007	265.123
1.4	3.94502	352.752
1.5	1.56707	443.467

MARUTI.B0

A	Call Price	Put Price
0.5	5276.85	1.6206e-11
0.6	4272.34	3.82567e-06
0.7	3267.84	0.0107297
0.8	2265.04	1.72132
0.9	1300.26	41.4524
1	540.303	286.01
1.1	147.229	897.446
1.2	25.9099	1780.64
1.3	3.06623	2762.31
1.4	0.25894	3764.01
1.5	0.0165578	4768.28

LT.B0

A	Call Price	Put Price
0.5	1807.07	0.000130139
0.6	1463.1	0.0280964
0.7	1120.07	0.996867
0.8	786.145	11.0688
0.9	487.934	56.8538
1	261.099	174.016
1.1	119.741	376.655
1.2	47.5159	648.426
1.3	16.6021	961.509
1.4	5.20839	1294.11
1.5	1.4947	1634.39

IRCTC.BO

A	Call Price	Put Price
0.5	458.485	4.21436
0.6	380.498	12.7027
0.7	310.112	28.7929
0.8	248.854	54.0109
0.9	197.175	88.8076
1	154.666	132.775
1.1	120.392	184.976
1.2	93.1797	244.24
1.3	71.826	309.362
1.4	55.2156	379.228
1.5	42.3775	452.865

HINDUNILVR.B0

A	Call Price	Put Price
0.5	1364.55	2.36142e-14
0.6	1104.8	4.98635e-08
0.7	845.036	0.000545789
0.8	585.476	0.199184
0.9	333.126	7.6081
1	131.54	65.7812
1.1	31.3332	225.334
1.2	4.3686	458.129
1.3	0.373831	713.893
1.4	0.0211348	973.299
1.5	0.000849795	1233.04

DLF.B0

A	Call Price	Put Price
0.5	372.246	0.0018262
0.6	301.459	0.0759786
0.7	231.473	0.951355
0.8	165.155	5.49417
0.9	107.729	18.9296
1	63.8265	45.8879
1.1	34.4532	87.3758
1.2	17.0987	140.882
1.3	7.89238	202.537
1.4	3.42821	268.934
1.5	1.41659	337.784

COLPAL.B0

A	Call Price	Put Price
0.5	1295.8	0.00227871
0.6	1049.27	0.140525
0.7	804.716	2.25931
0.8	571.069	15.2832
0.9	367.19	58.0745
1	211.709	149.264
1.1	109.621	293.847
1.2	51.4594	482.355
1.3	22.1864	699.753
1.4	8.90516	933.142
1.5	3.3698	1174.28

BANKBARODA.B0

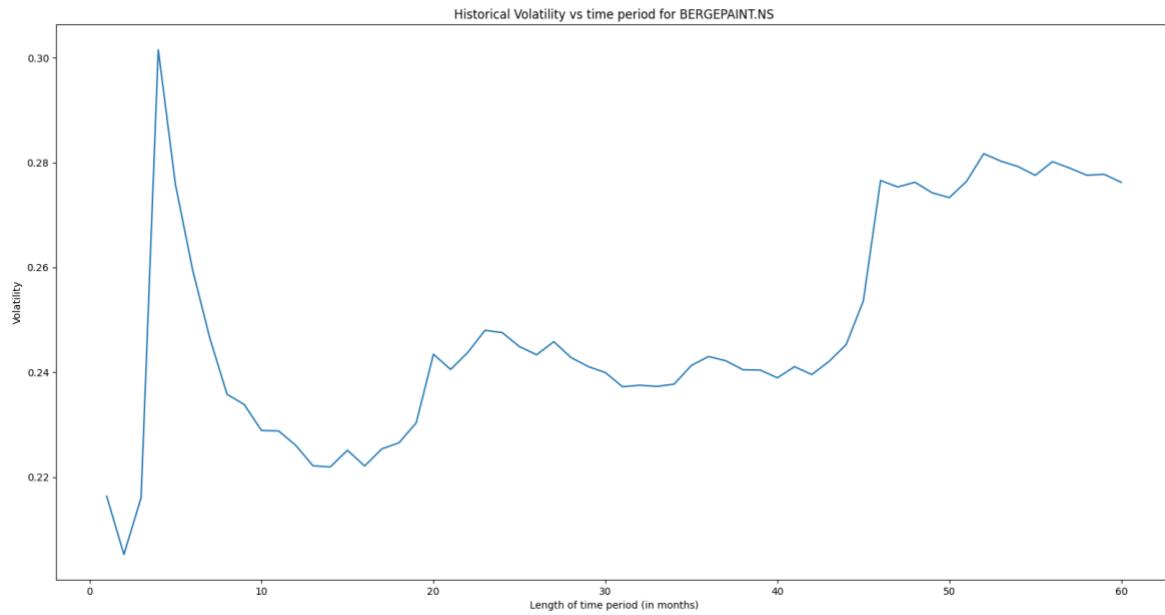
A	Call Price	Put Price
0.5	118.403	8.93767e-05
0.6	95.8712	0.00765112
0.7	73.4755	0.151417
0.8	51.952	1.16734
0.9	33.0519	4.80657
1	18.658	12.9521
1.1	9.34482	26.1784
1.2	4.19286	43.5658
1.3	1.70936	63.6217
1.4	0.642815	85.0946
1.5	0.226154	107.217

NSE nifty index

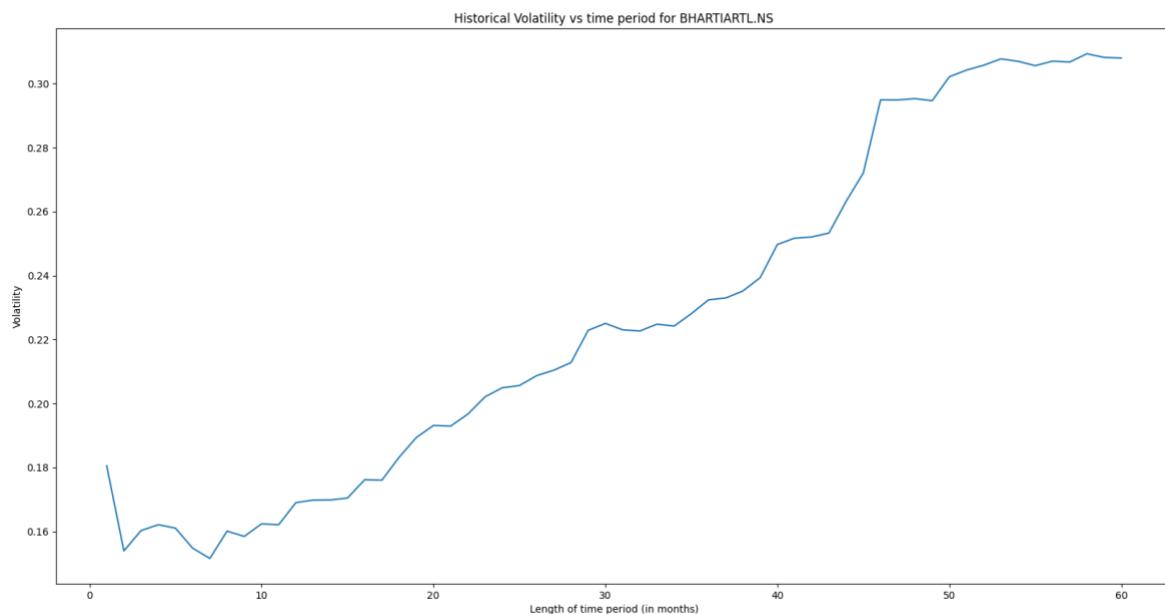
A	Call Price	Put Price
0.5	11134	1.69839e-17
0.6	9014.49	1.92472e-09
0.7	6895.01	0.000249557
0.8	4775.92	0.402749
0.9	2691.15	35.1163
1	985.627	449.077
1.1	187.402	1770.34
1.2	17.3463	3719.77
1.3	0.830407	5822.74
1.4	0.0227549	7941.41
1.5	0.000394898	10060.9

Q1 (c)

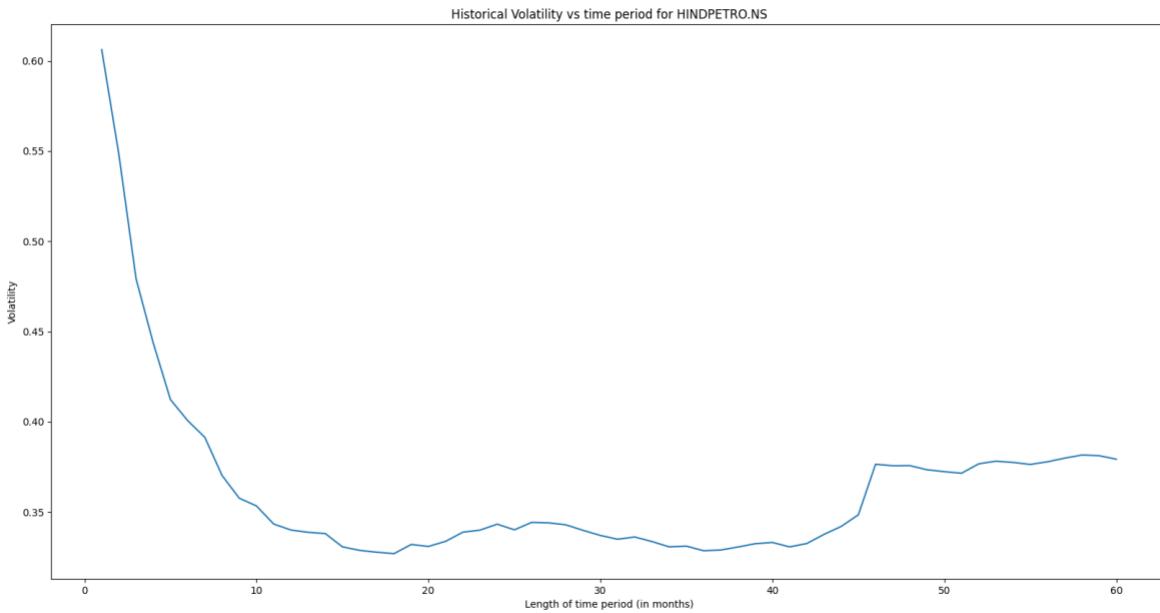
BERGEPAINT.NS volatility



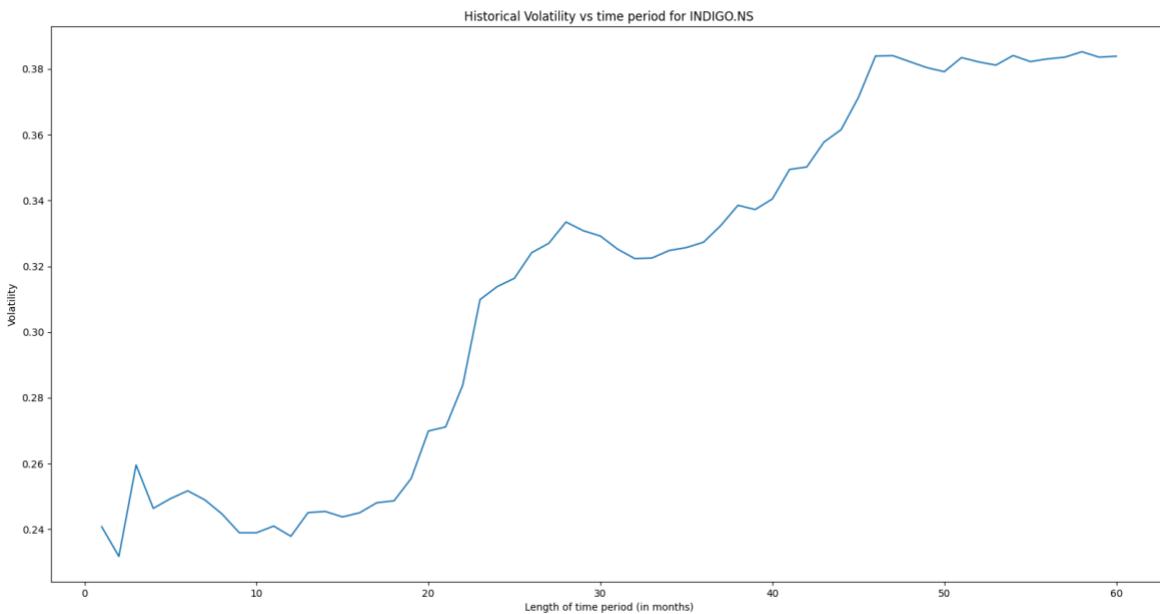
BHARTIARTL.NS volatility



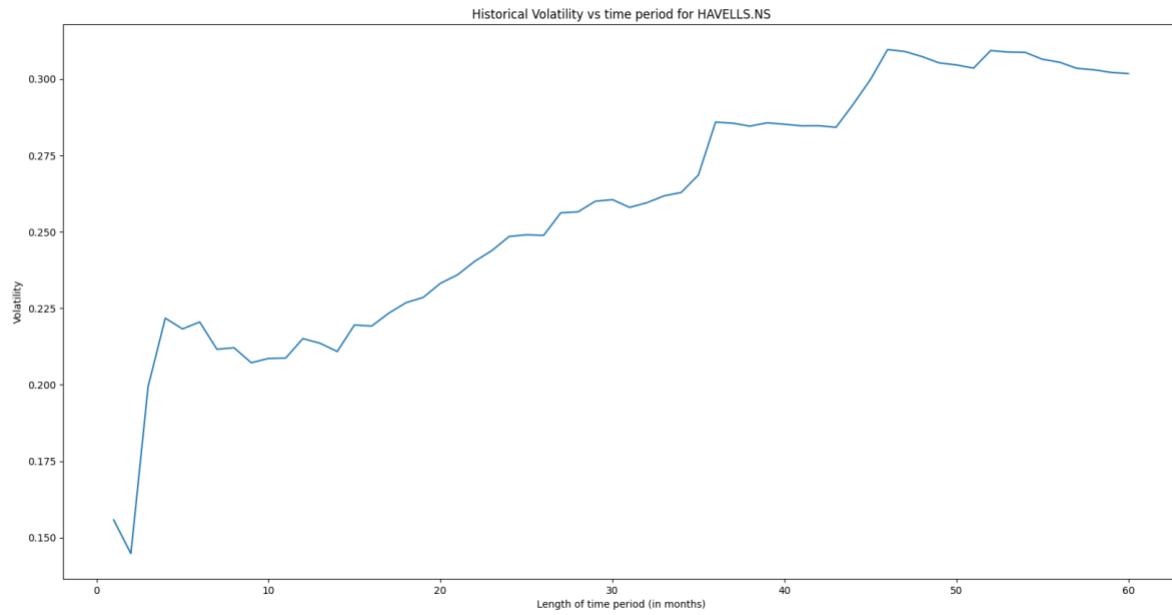
HINDPETRO.NS_volatility



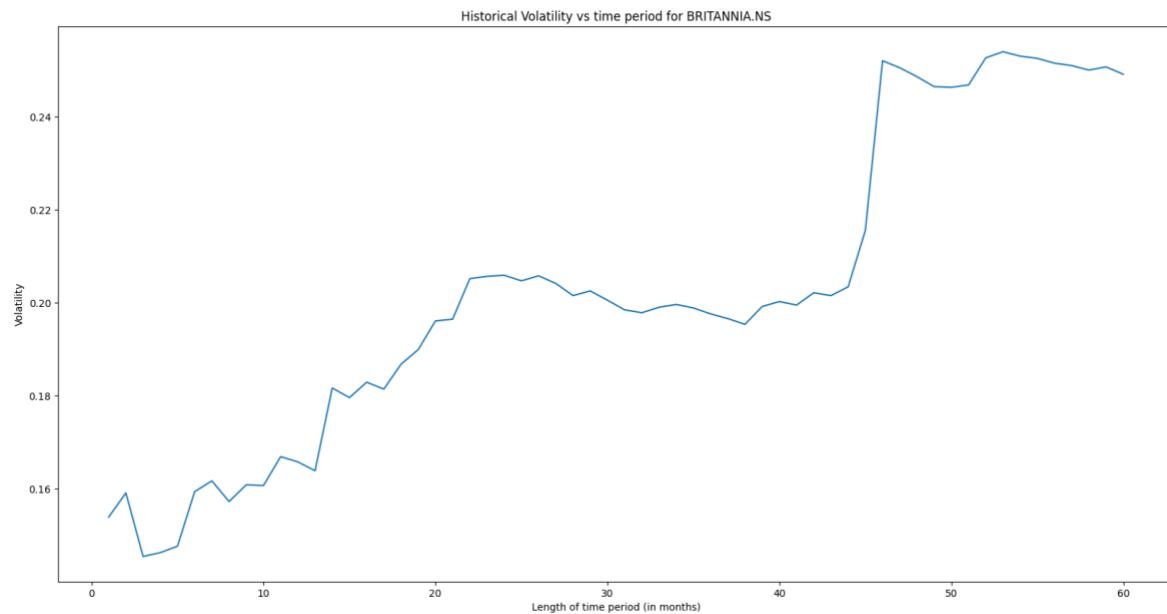
INDIGO.NS_volatility



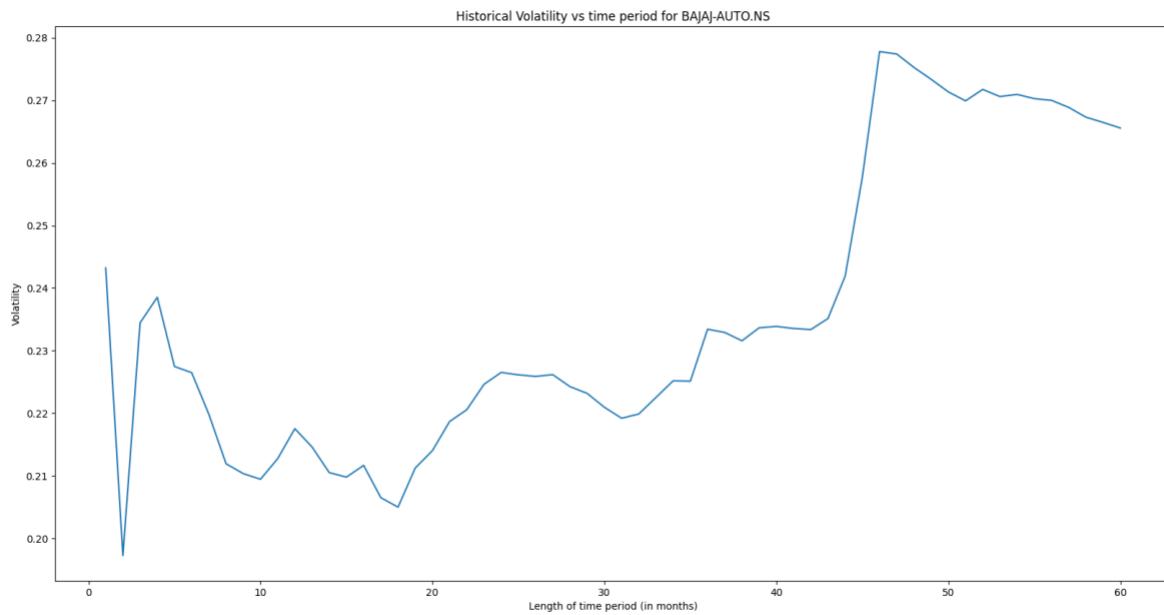
HAVELLS.NS_volatility



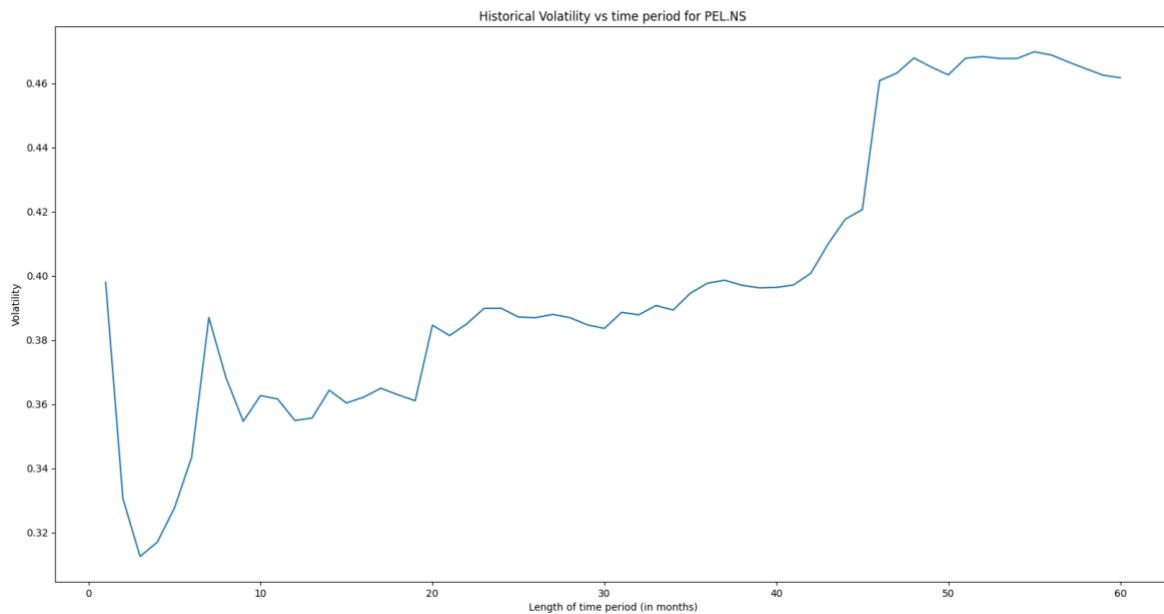
BRITANNIA.NS_volatility



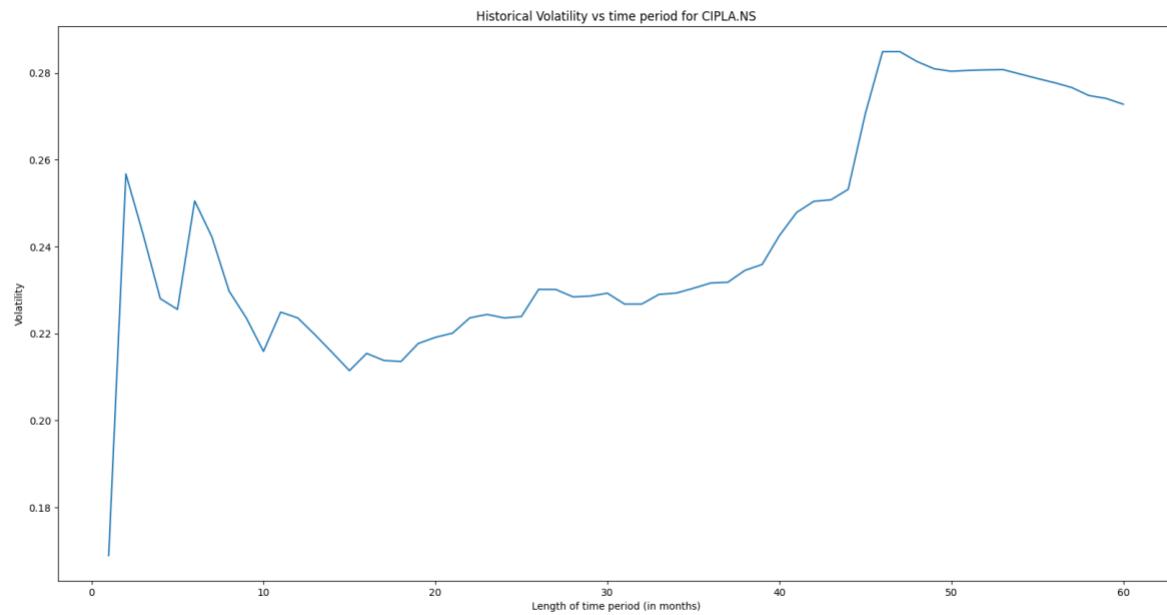
BAJAJ-AUTO.NS_volatility



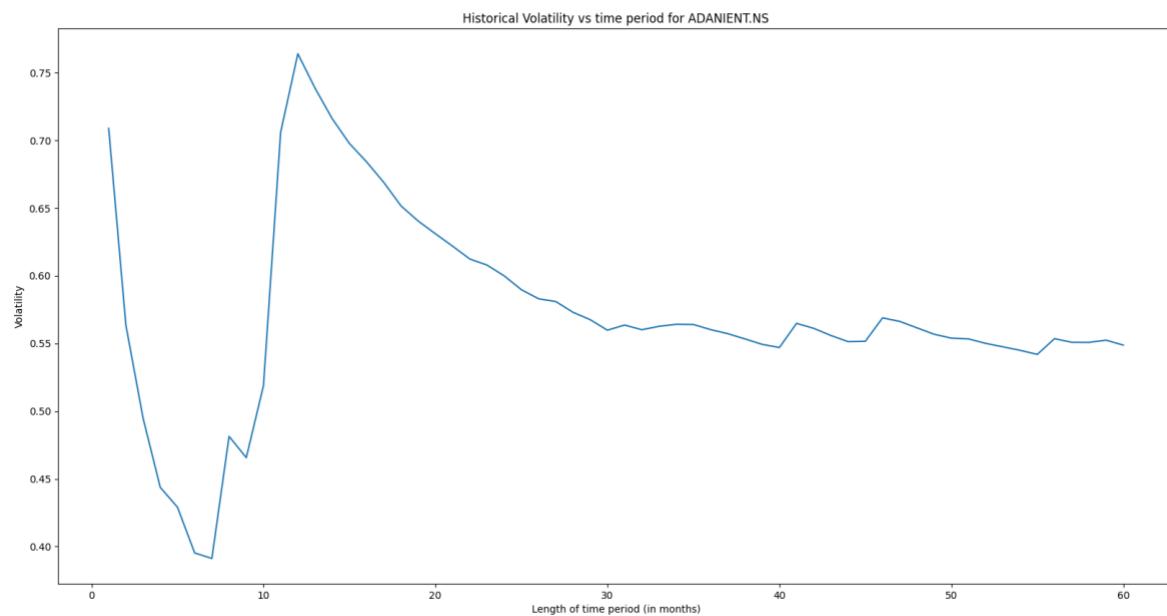
PEL.NS_volatility



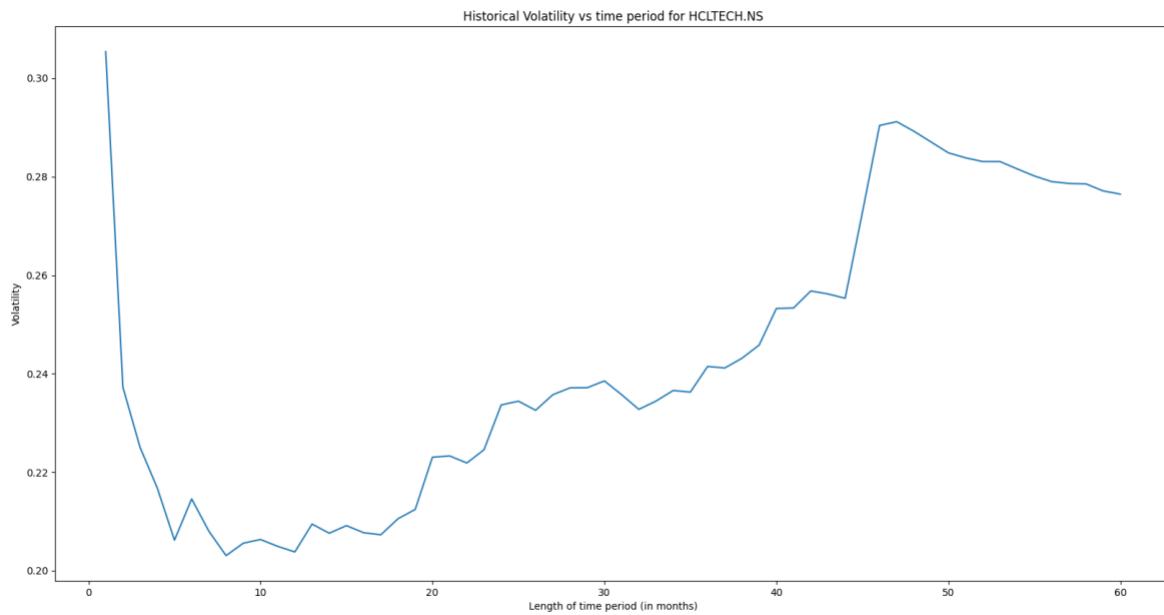
CIPLA.NS_volatility



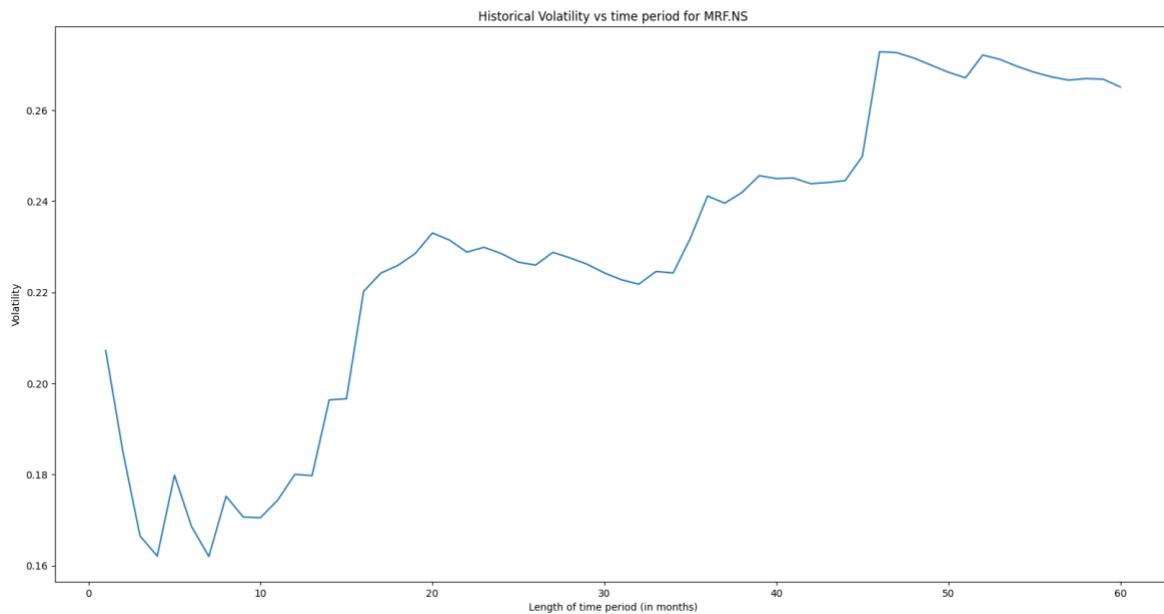
ADANIENT.NS_volatility



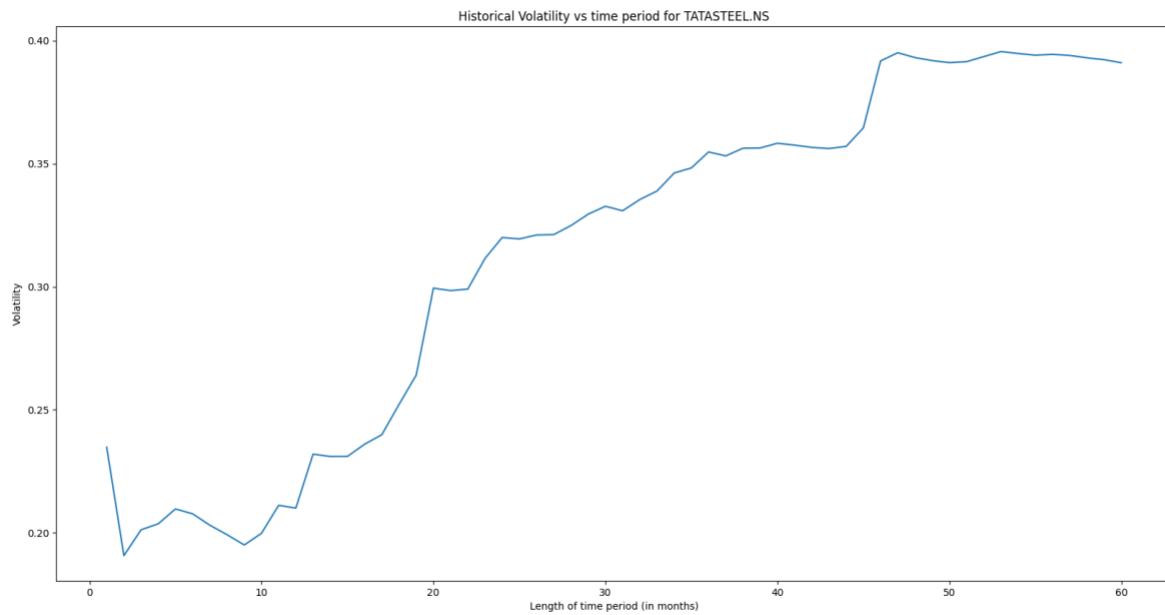
HCLTECH.NS_volatility



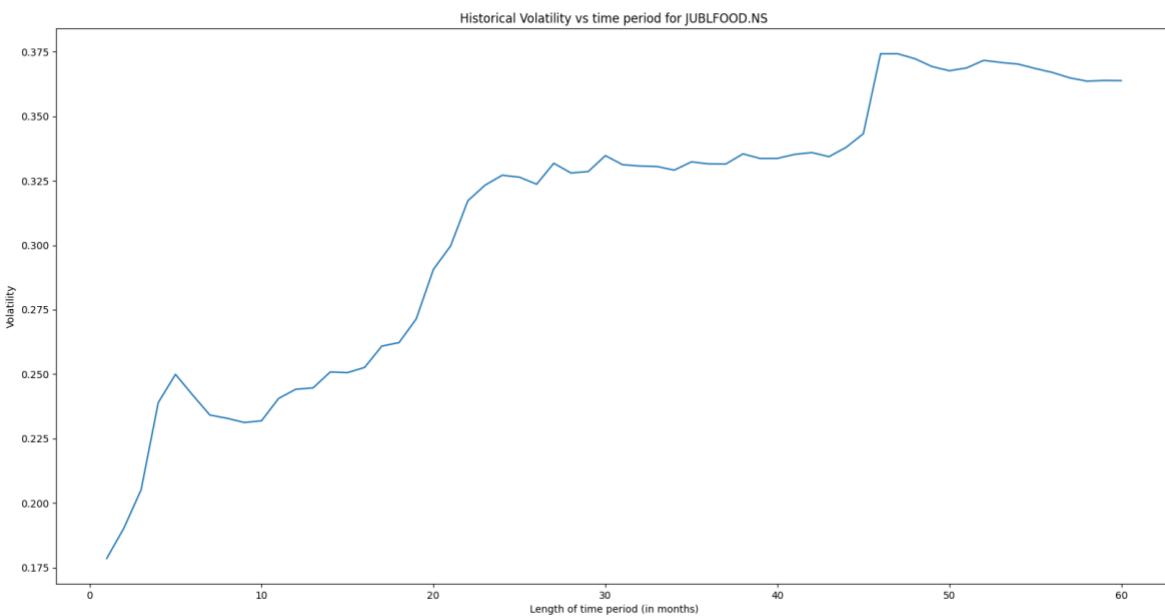
MRF.NS_volatility



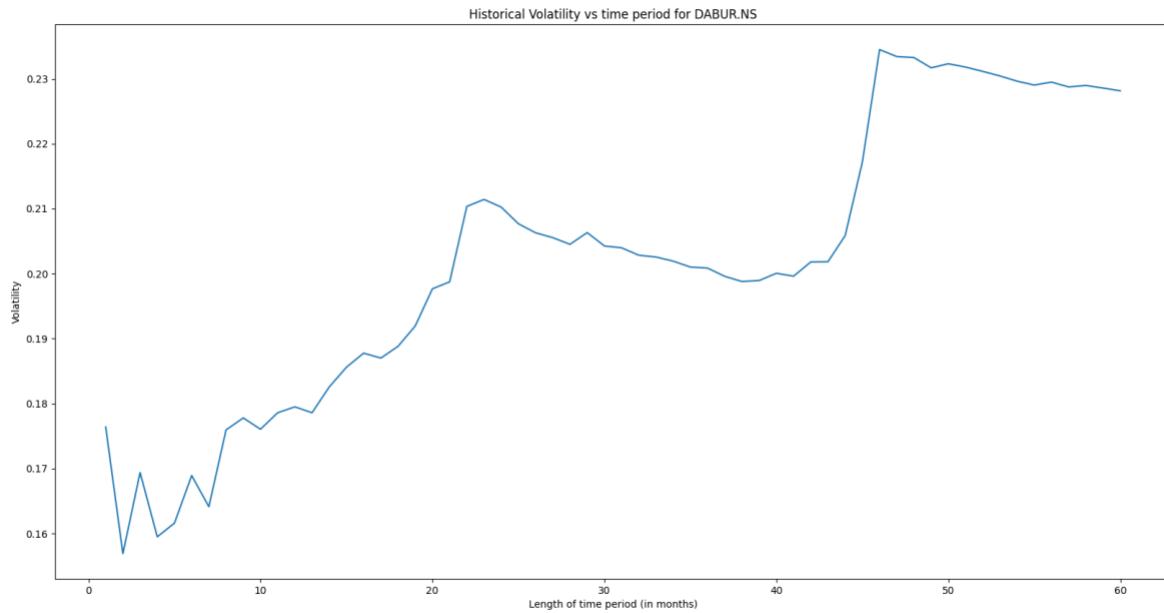
TATASTEEL.NS volatility



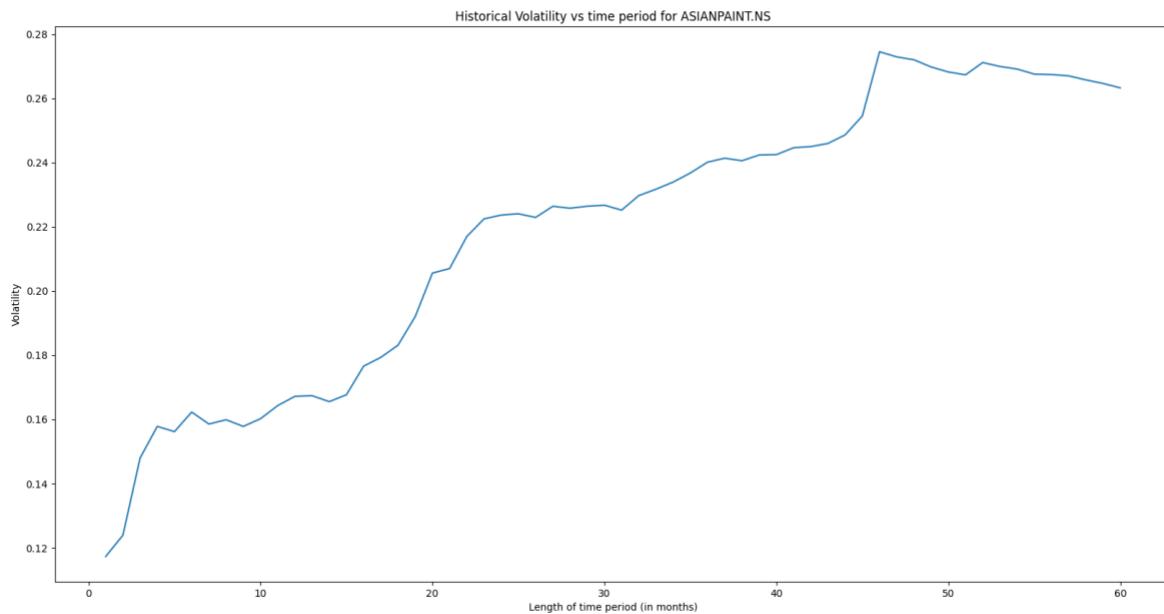
JUBLFOOD.NS volatility



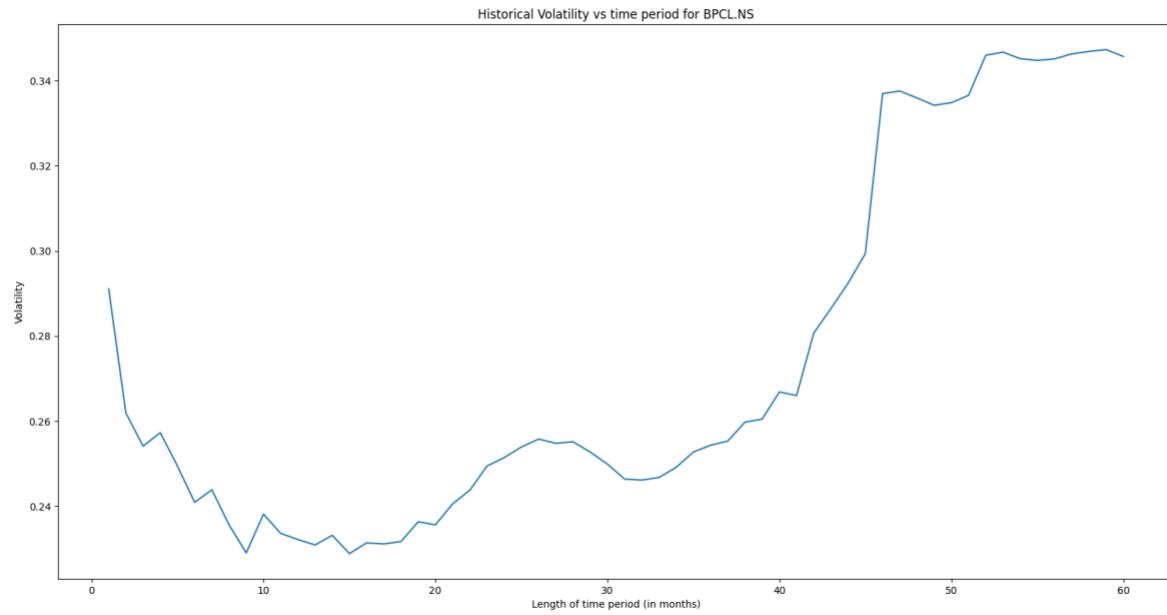
DABUR.NS_volatility



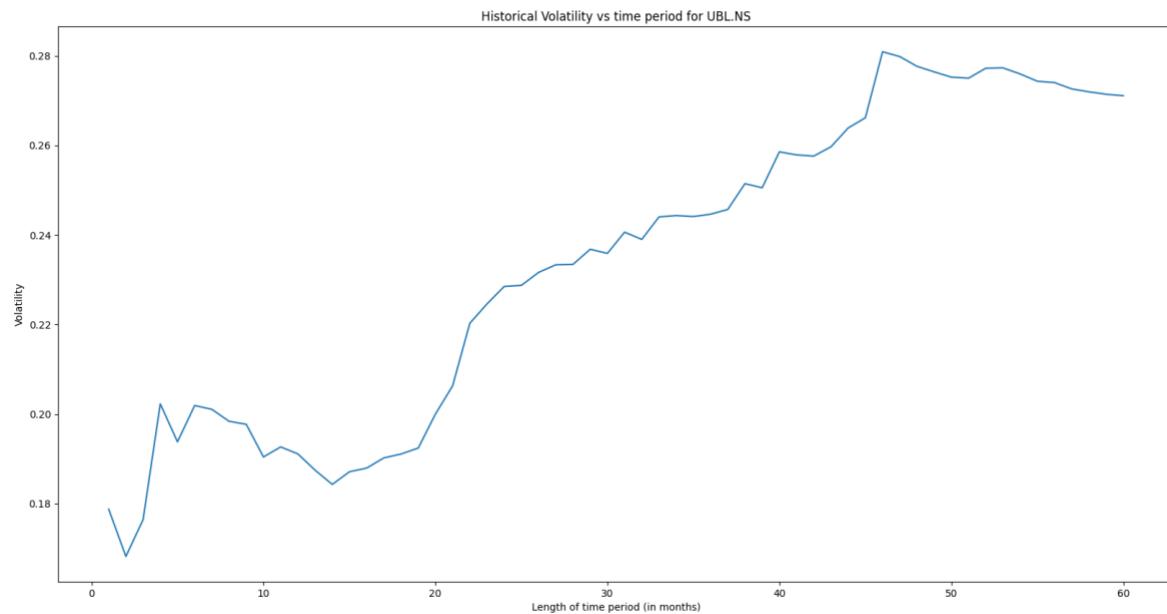
ASIANPAINT.NS_volatility



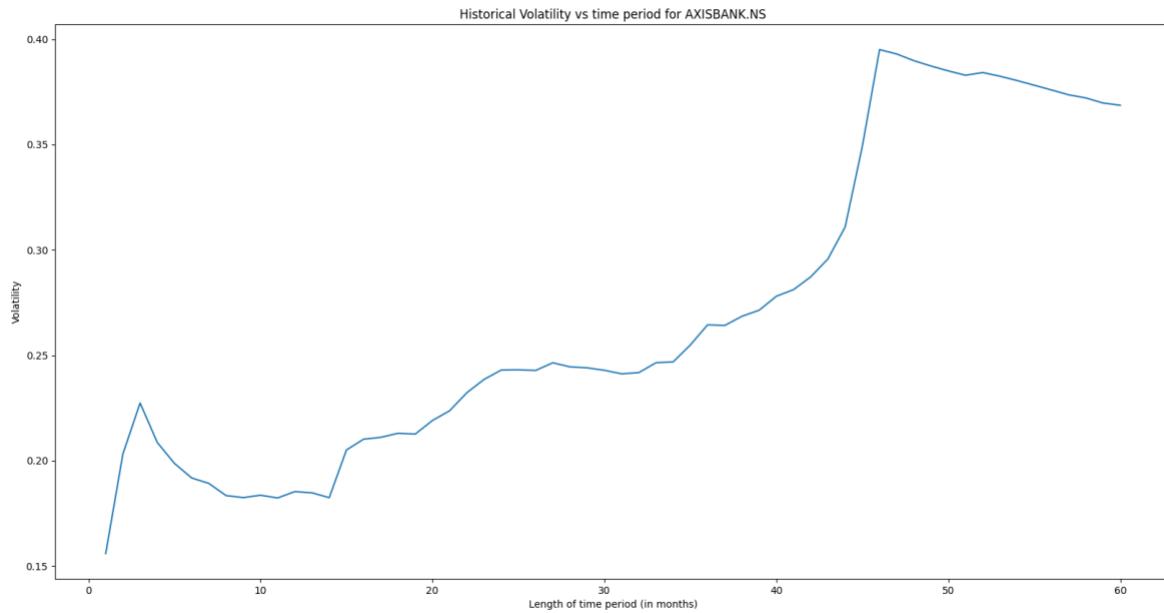
BPCL.NS_volatility



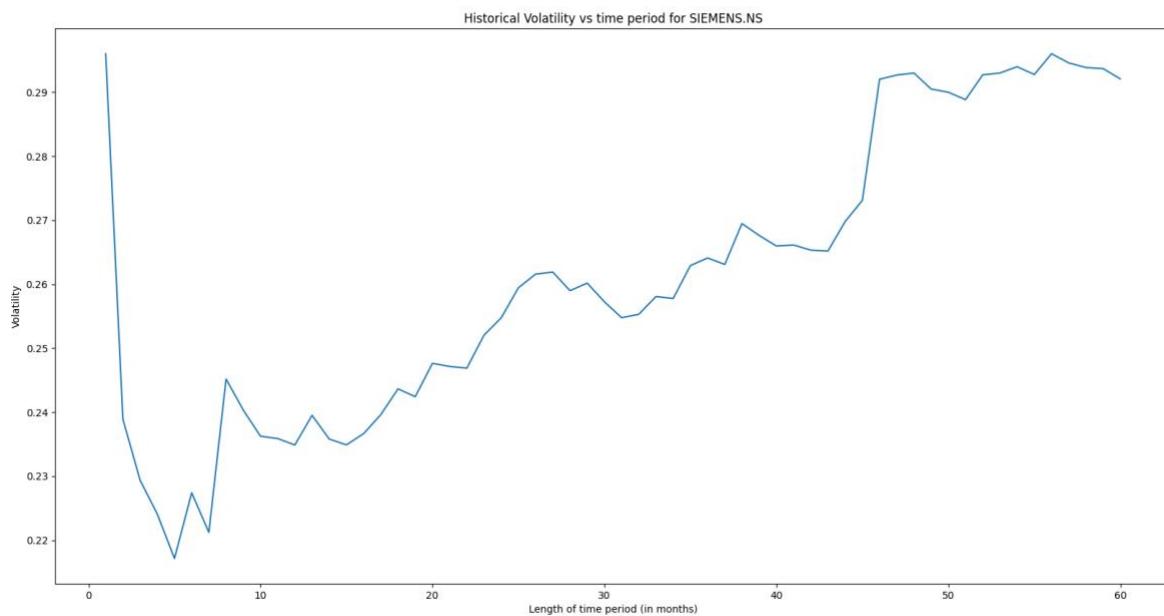
UBL.NS_volatility



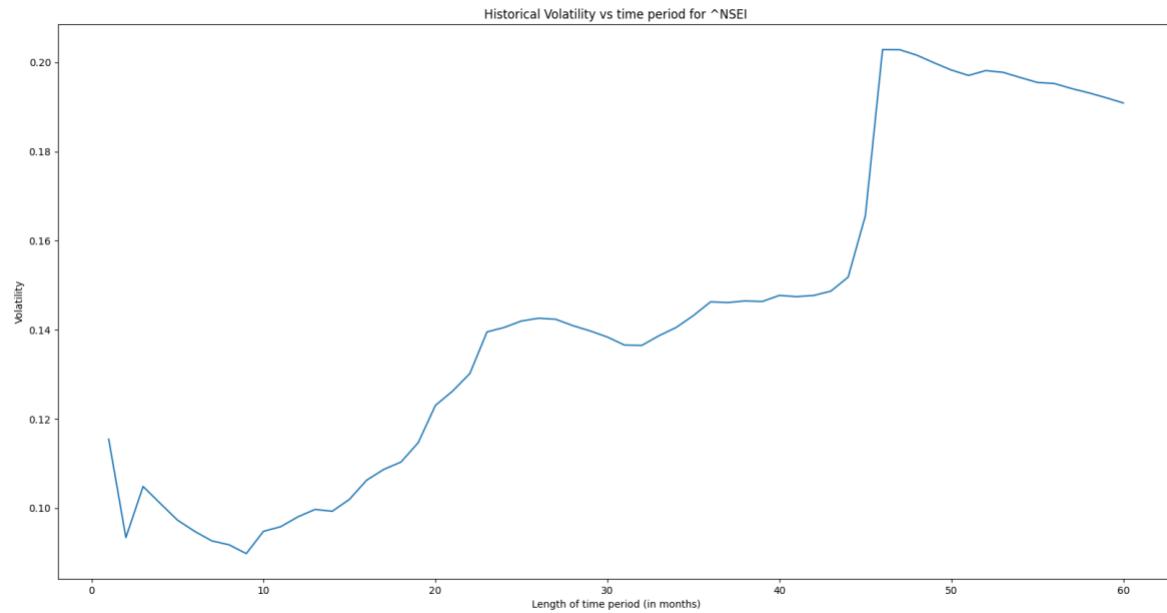
AXISBANK.NS_volatility



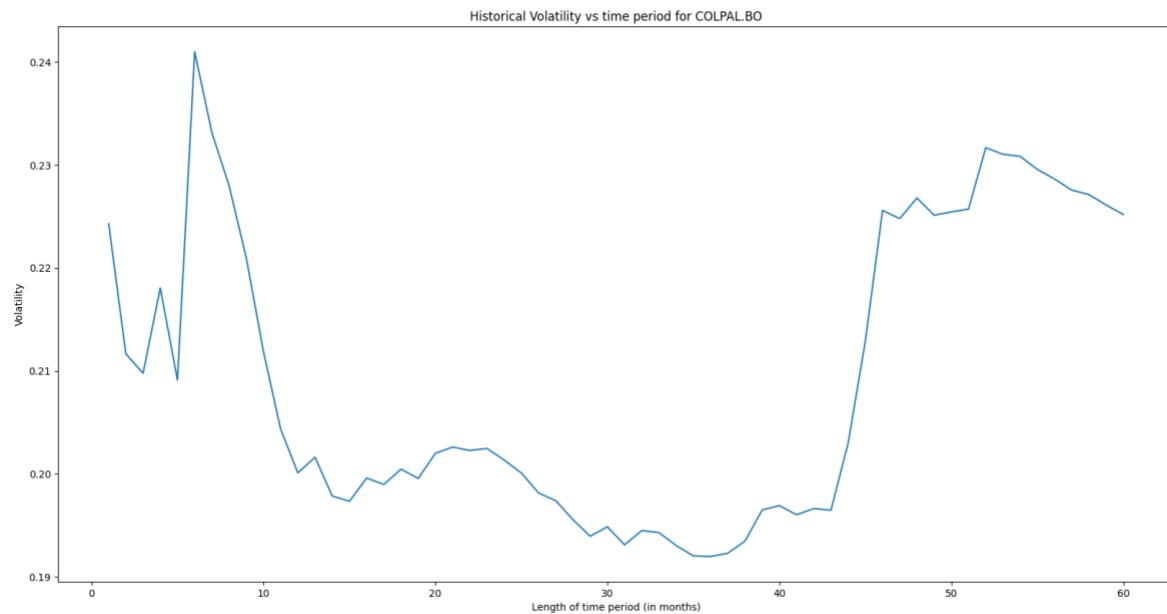
SIEMENS.NS_volatility



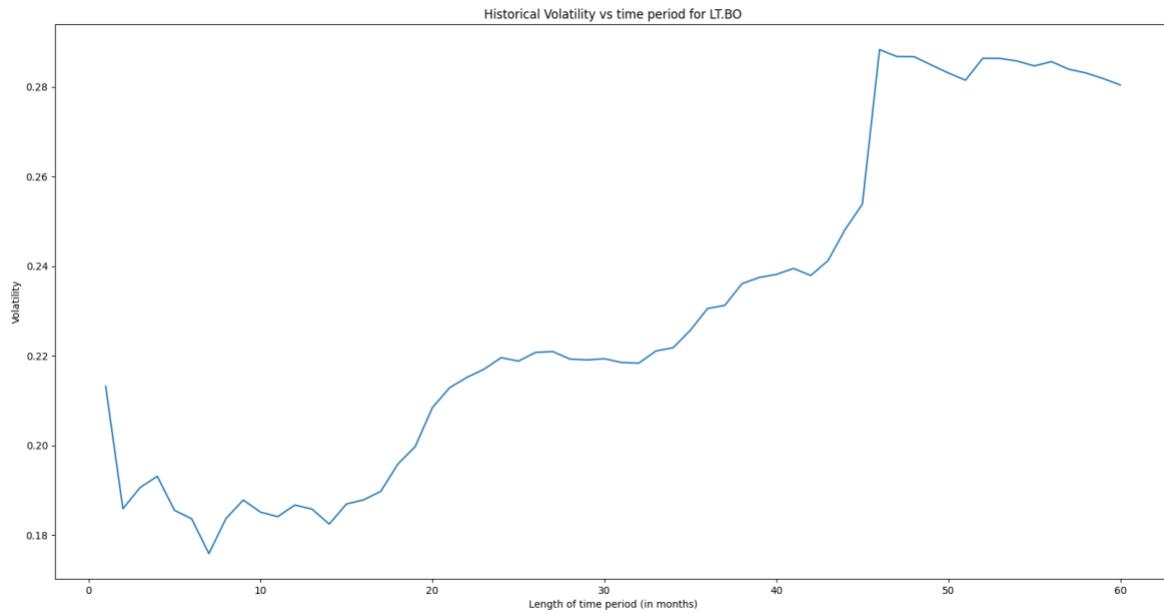
$\wedge NSEI_volatility$



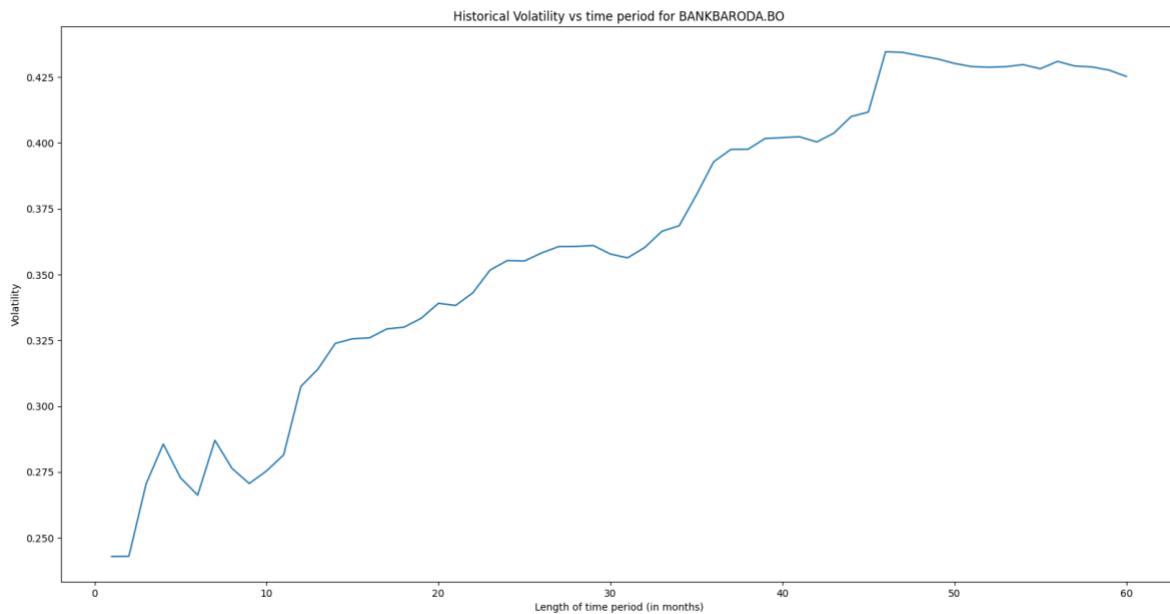
$COLPAL.BO_volatility$



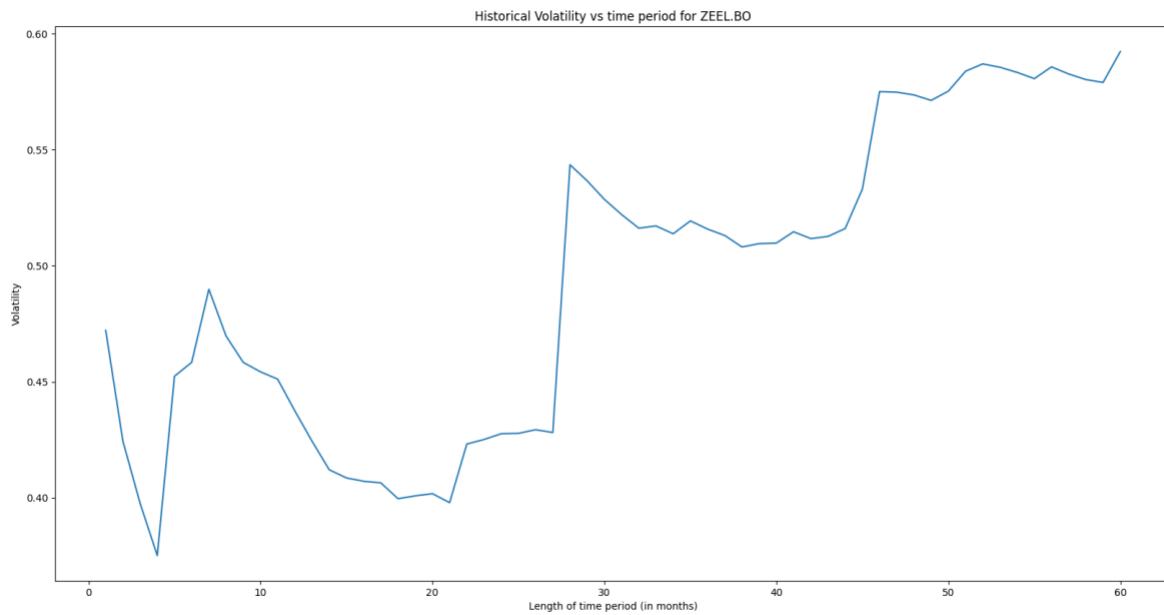
LT.BO.volatility



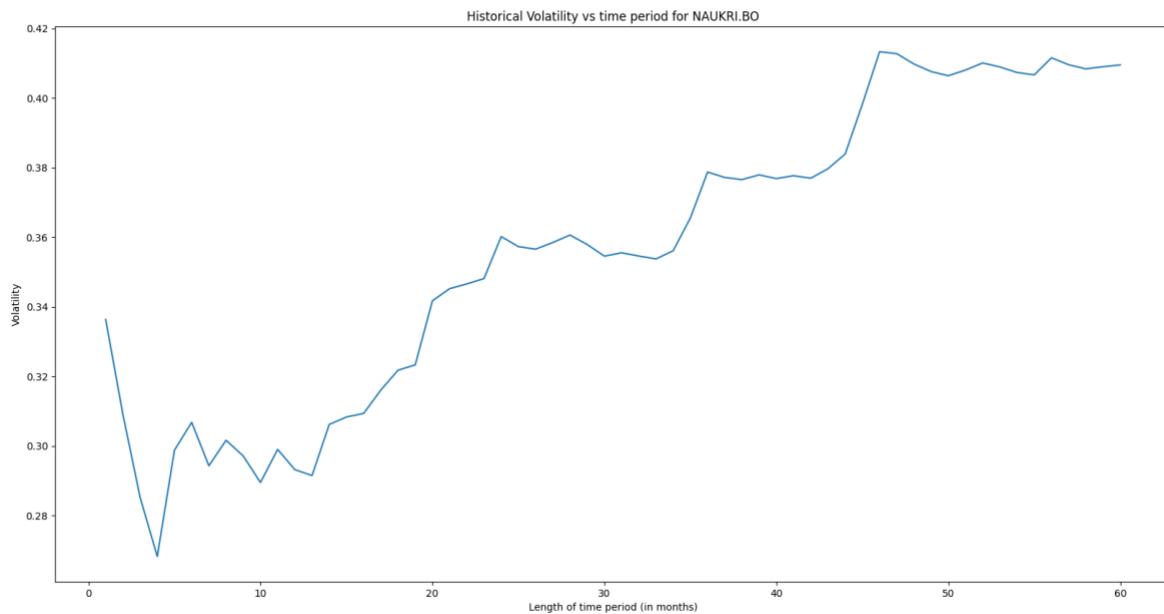
BANKBARODA.BO.volatility



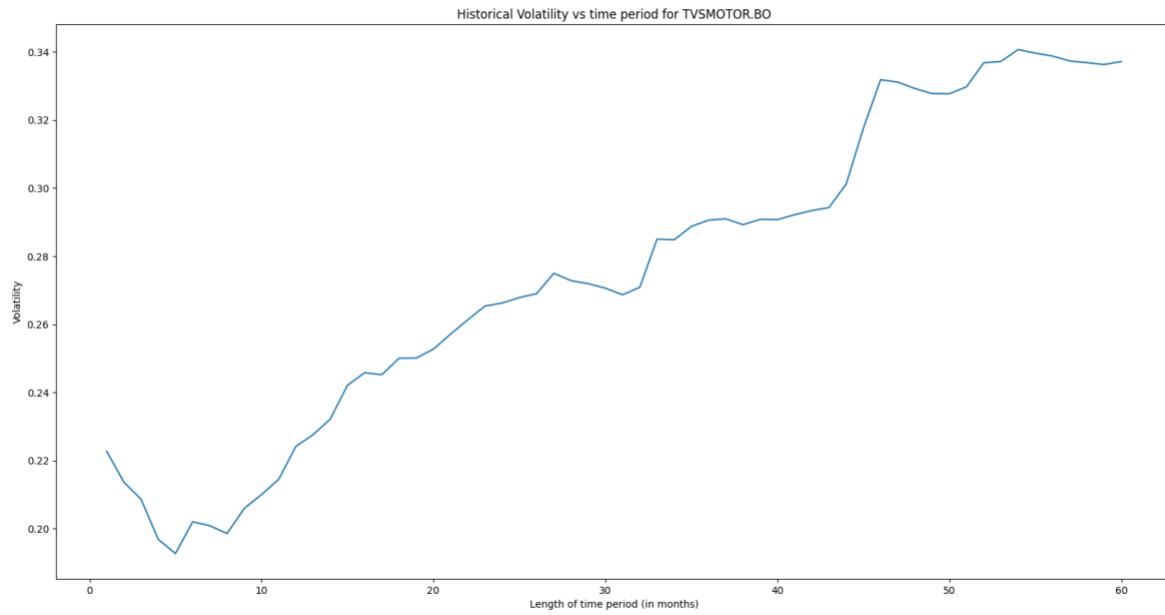
ZEEL.BO volatility



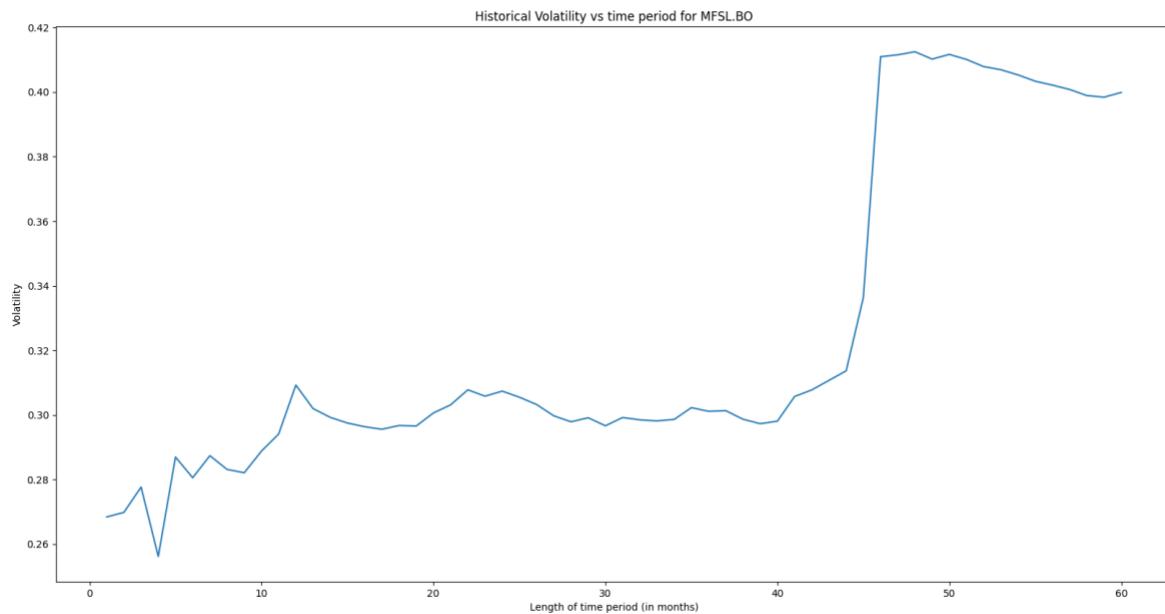
NAUKRI.BO volatility



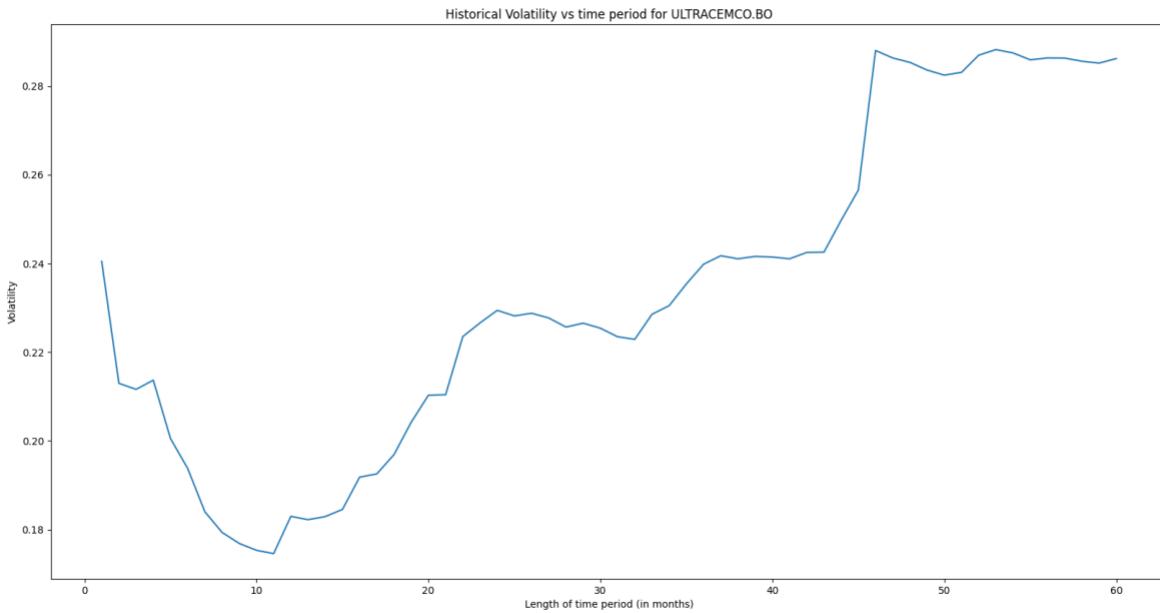
TVSMOTOR.BO volatility



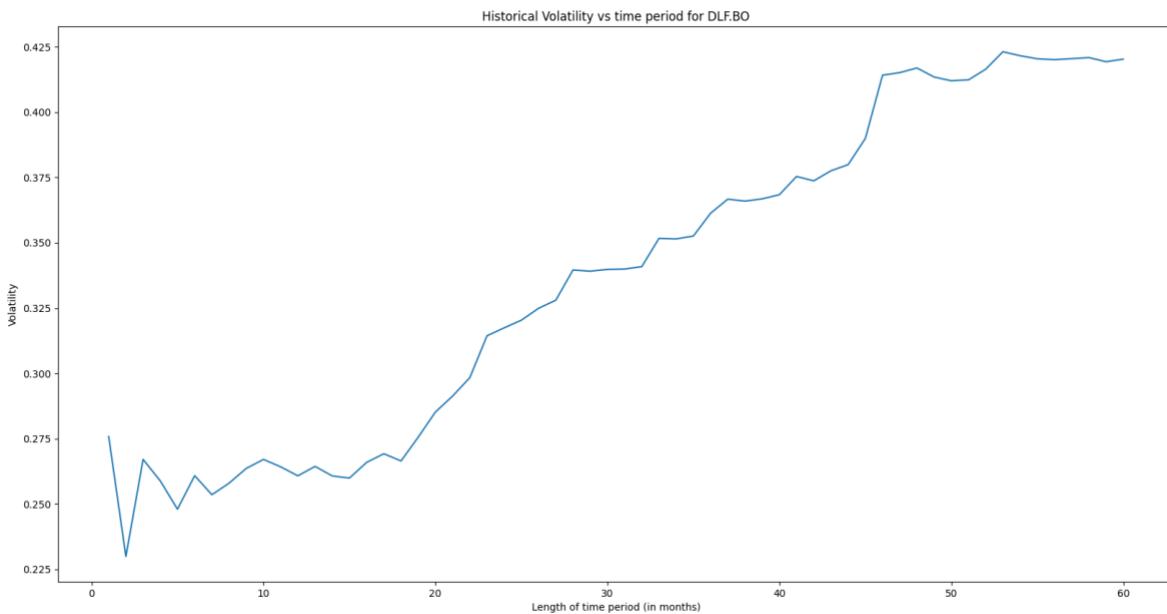
MFSL.BO volatility



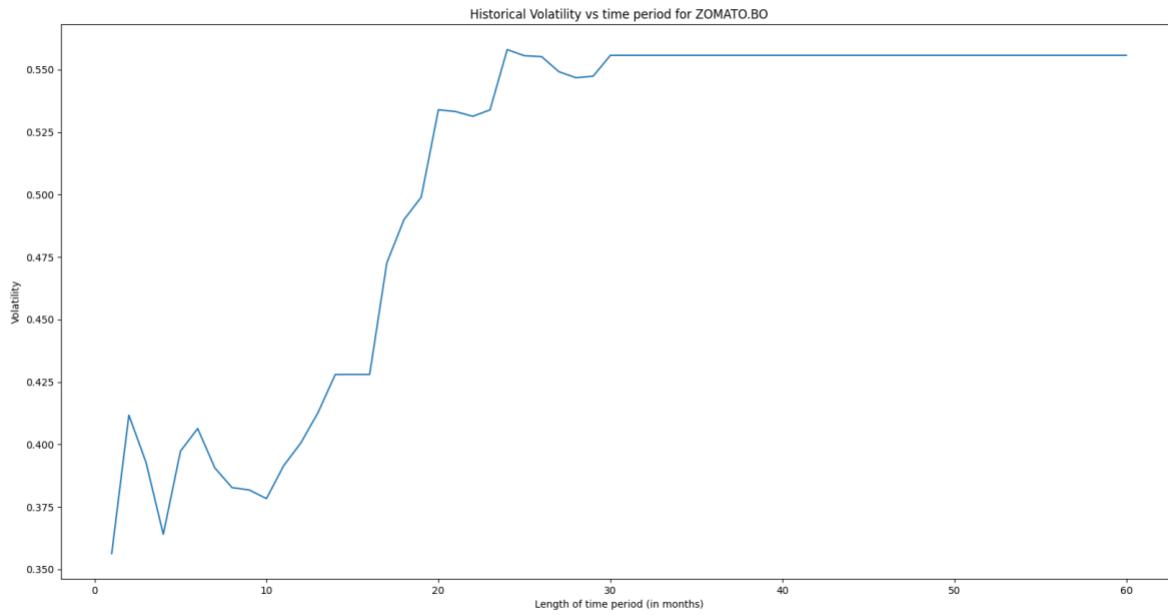
ULTRACEMCO.BO_volatility



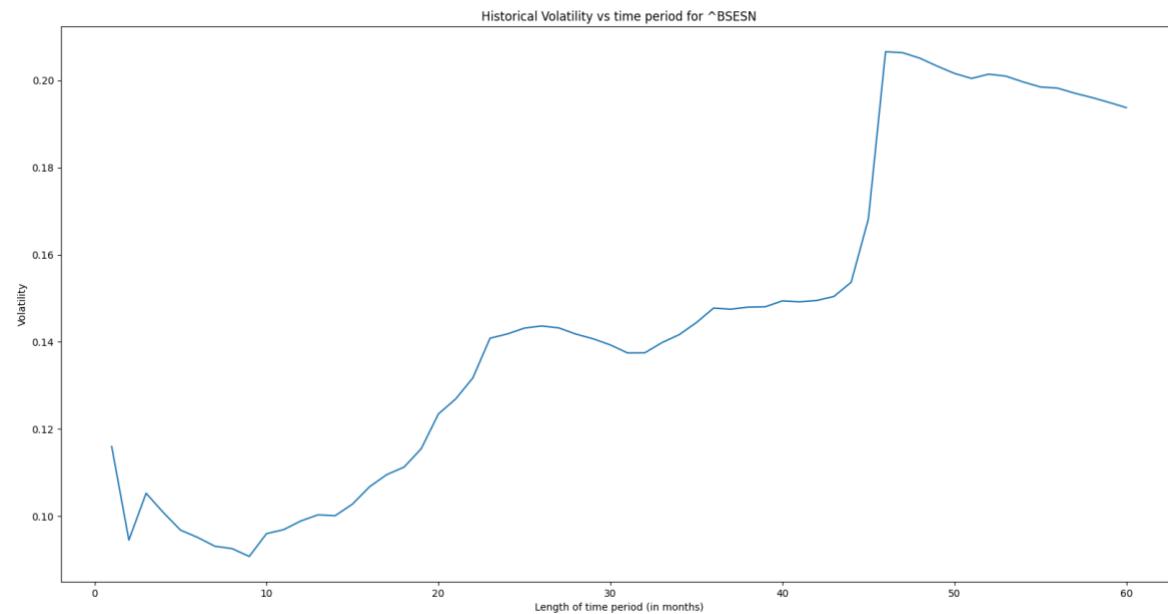
DLF.BO_volatility



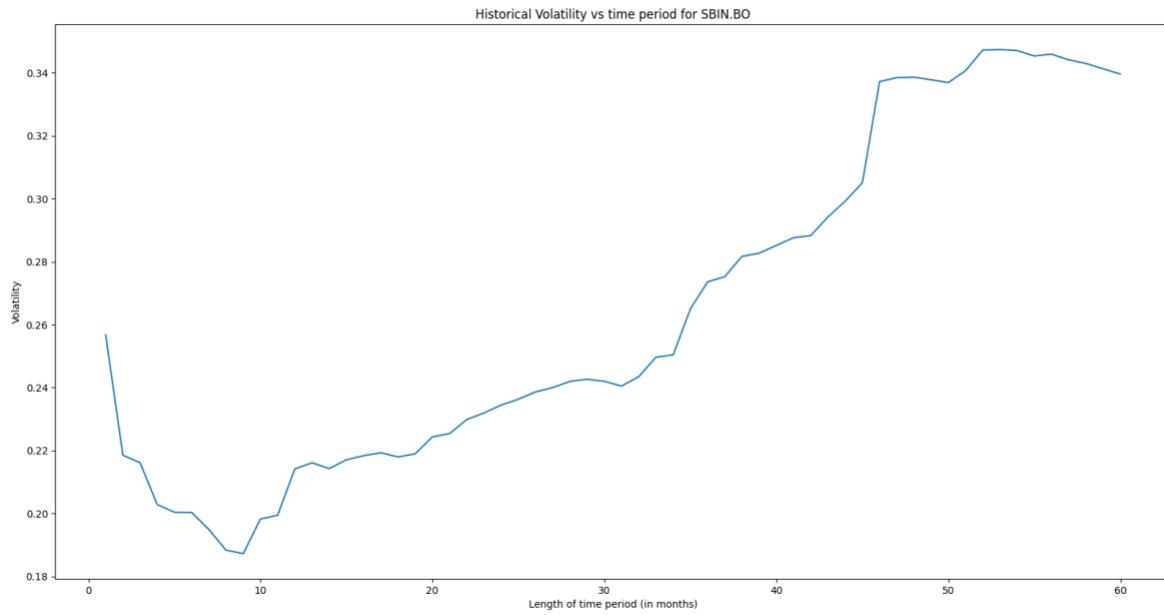
ZOMATO.BO_volatility



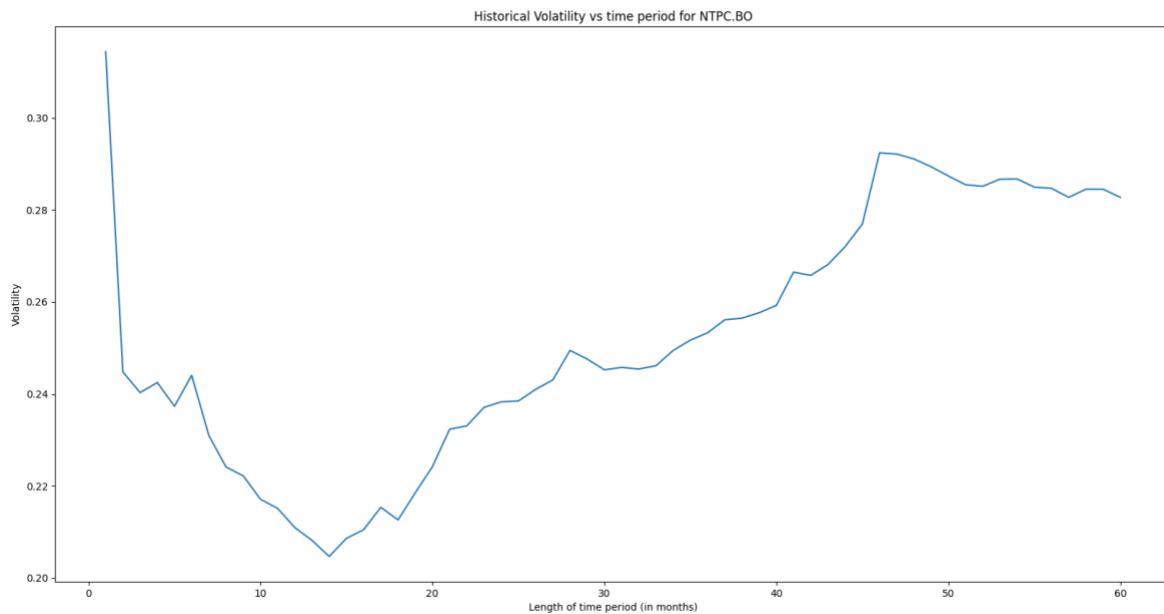
^BSESN_volatility



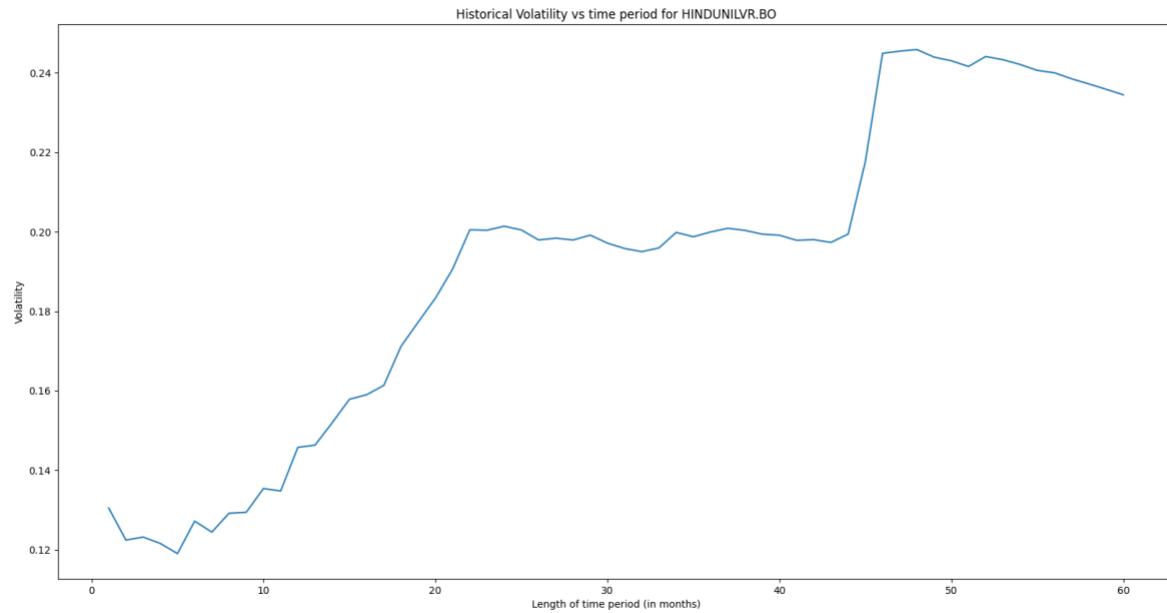
SBIN.BO volatility



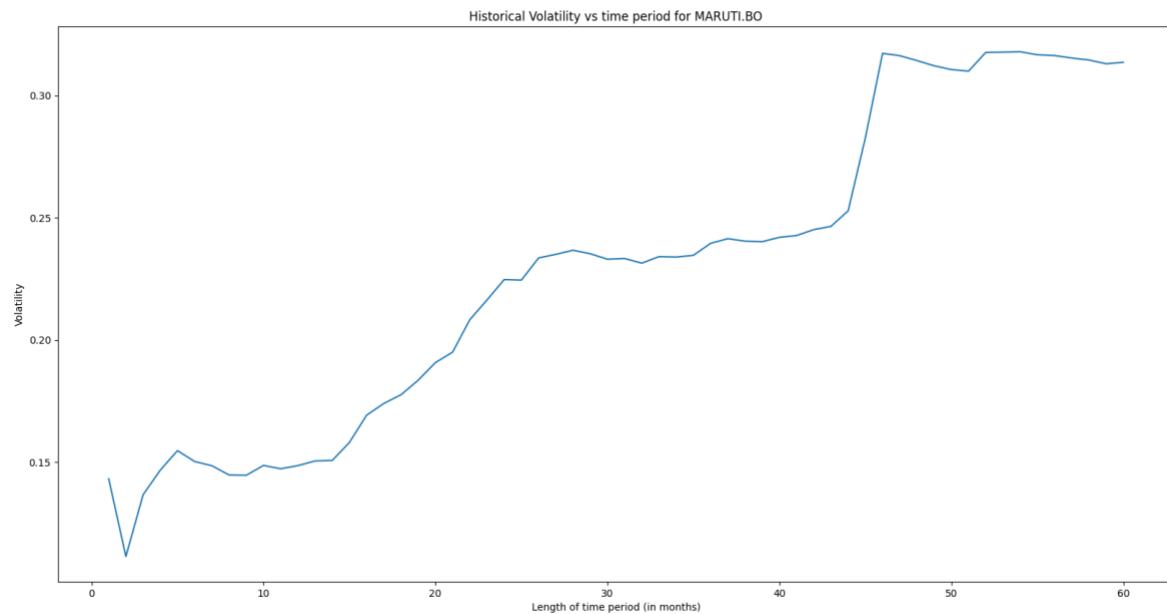
NTPC.BO volatility



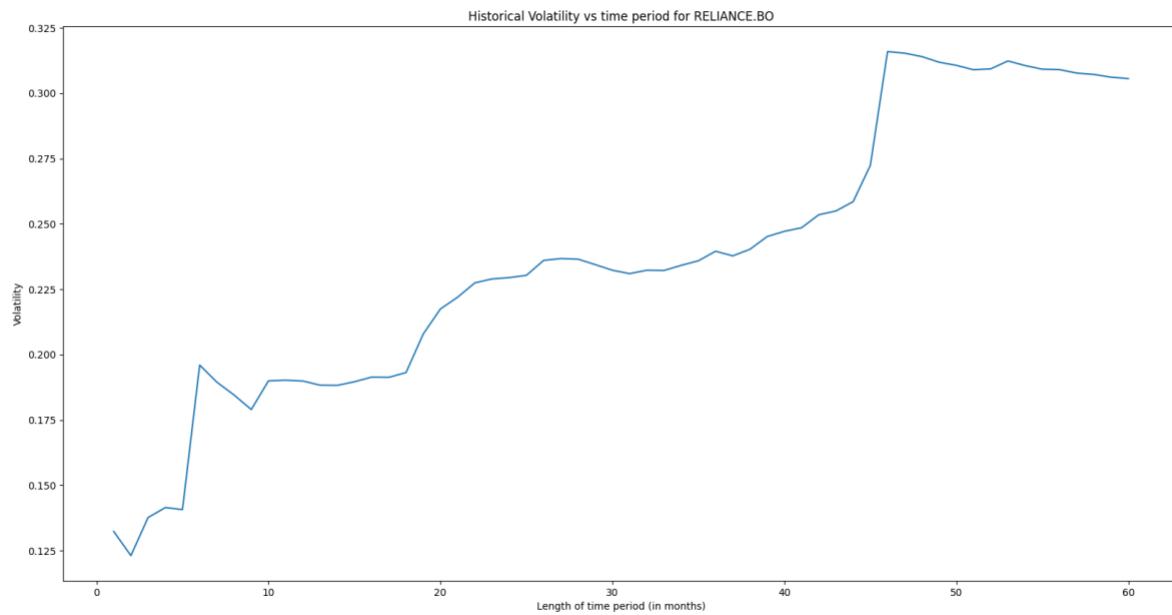
HINDUNILVR.BO volatility



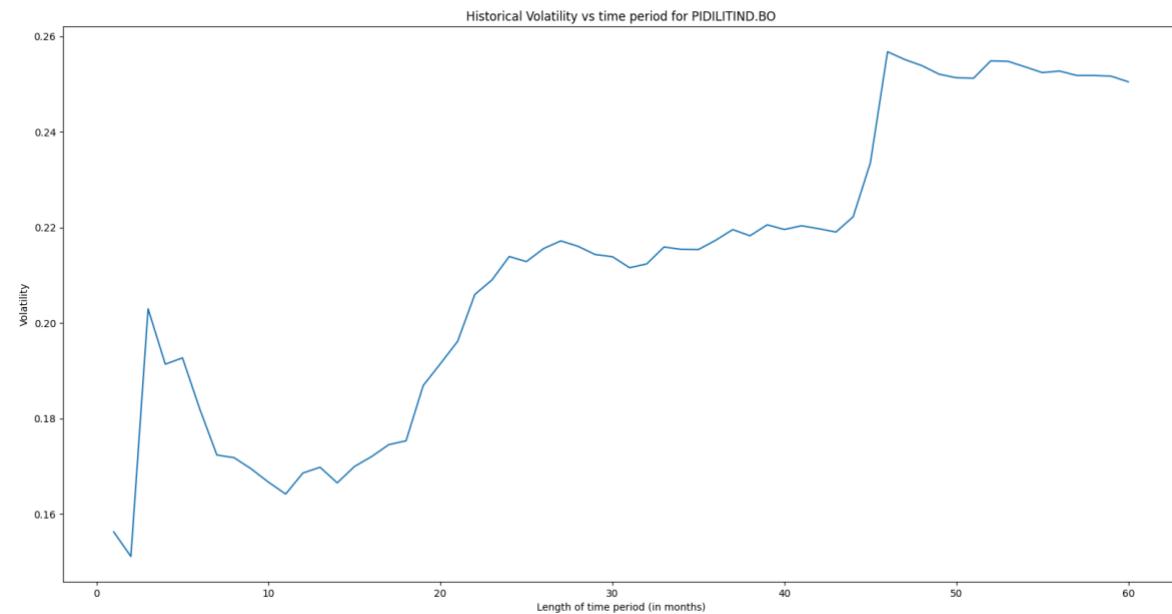
MARUTI.BO volatility



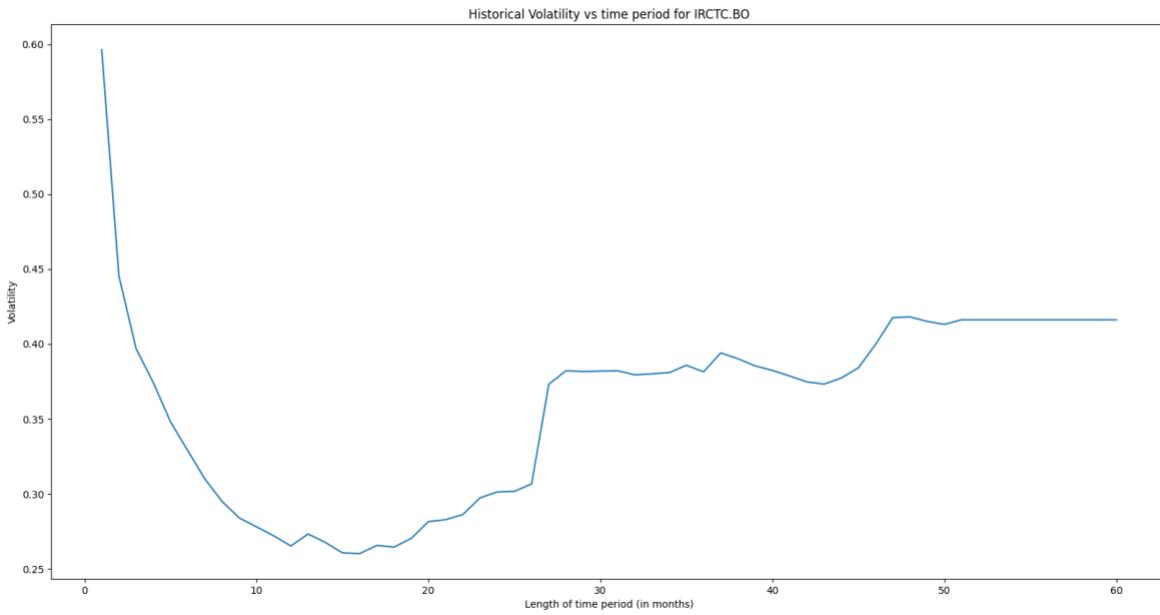
*RELIANCE.BO*_volatility



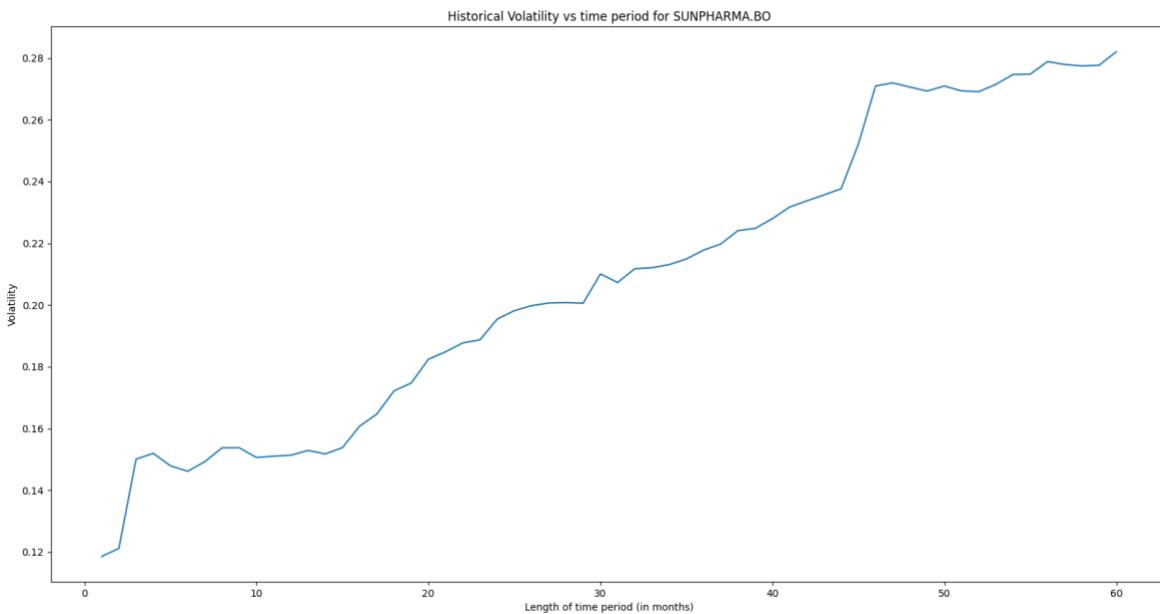
*PIDILITIND.BO*_volatility



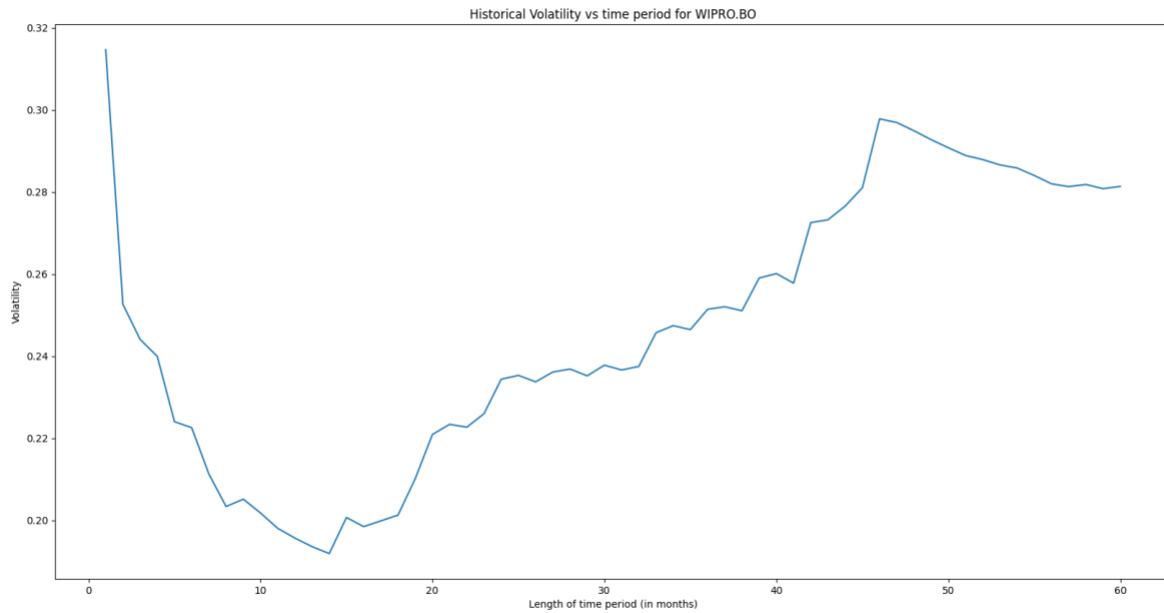
IRCTC.BO volatility



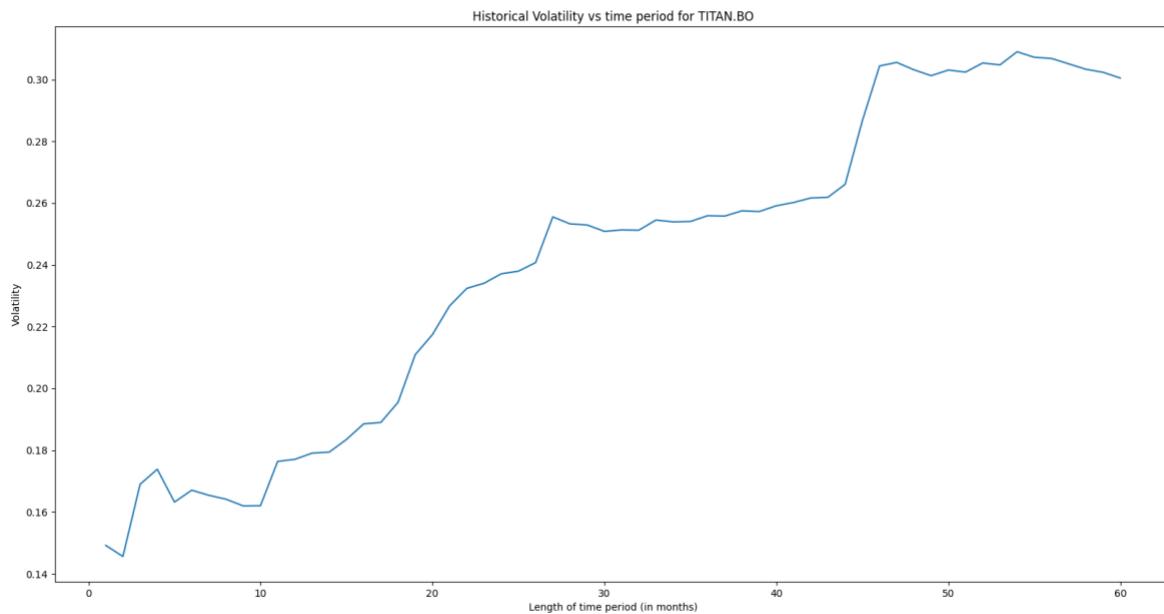
SUNPHARMA.BO volatility



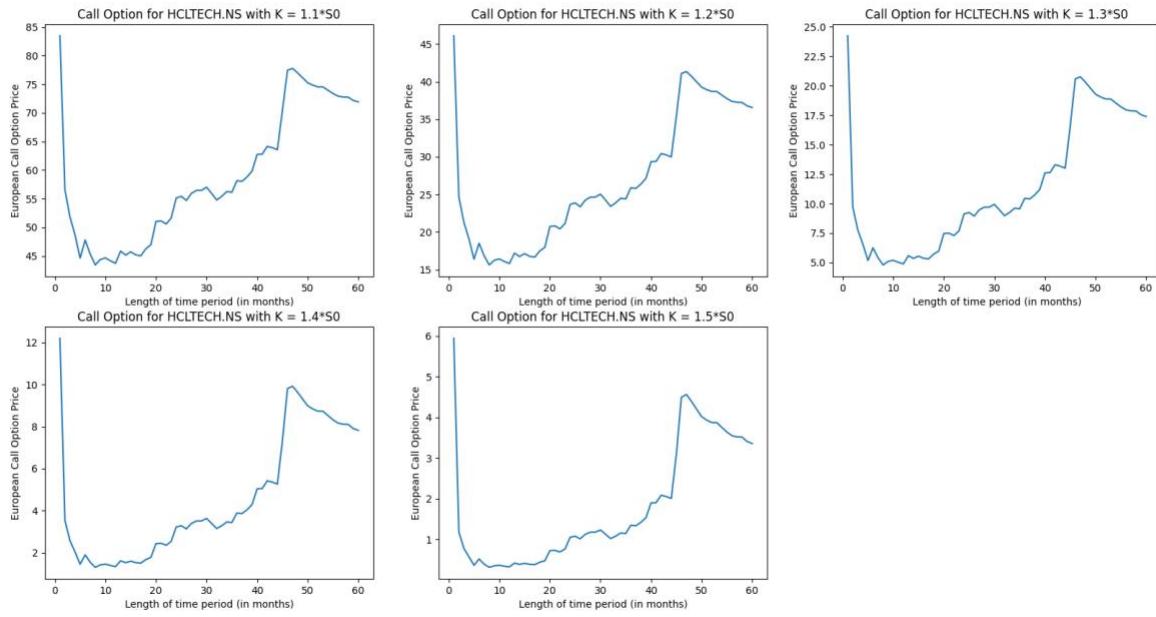
WIPRO.BO_volatility



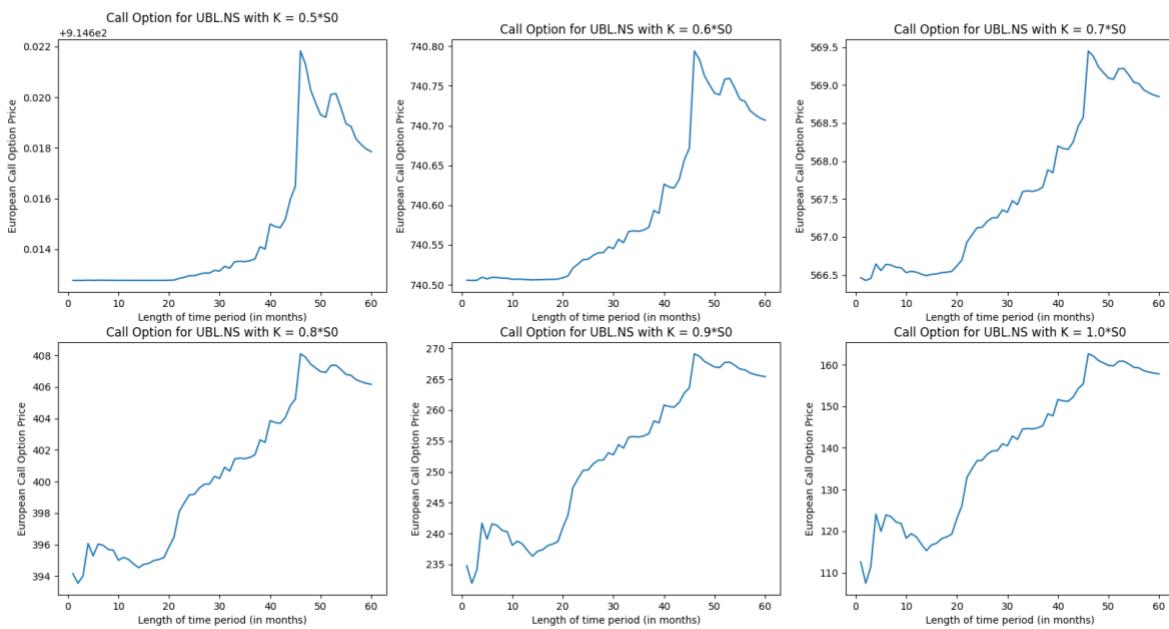
TITAN.BO_volatility



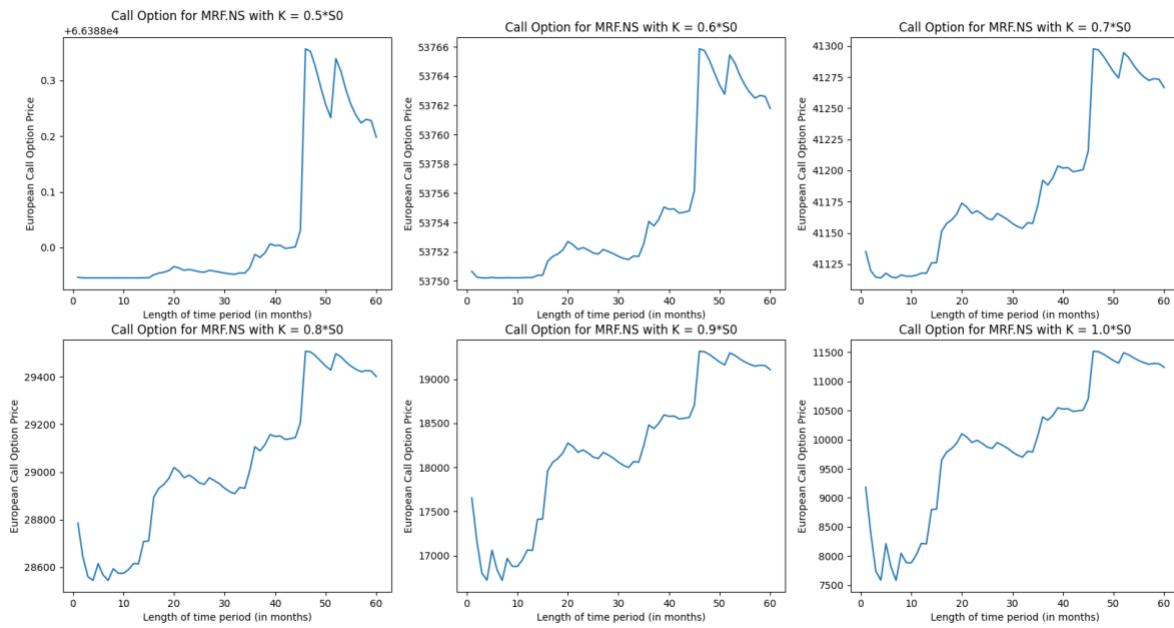
HCLTECH.NS_Call_2



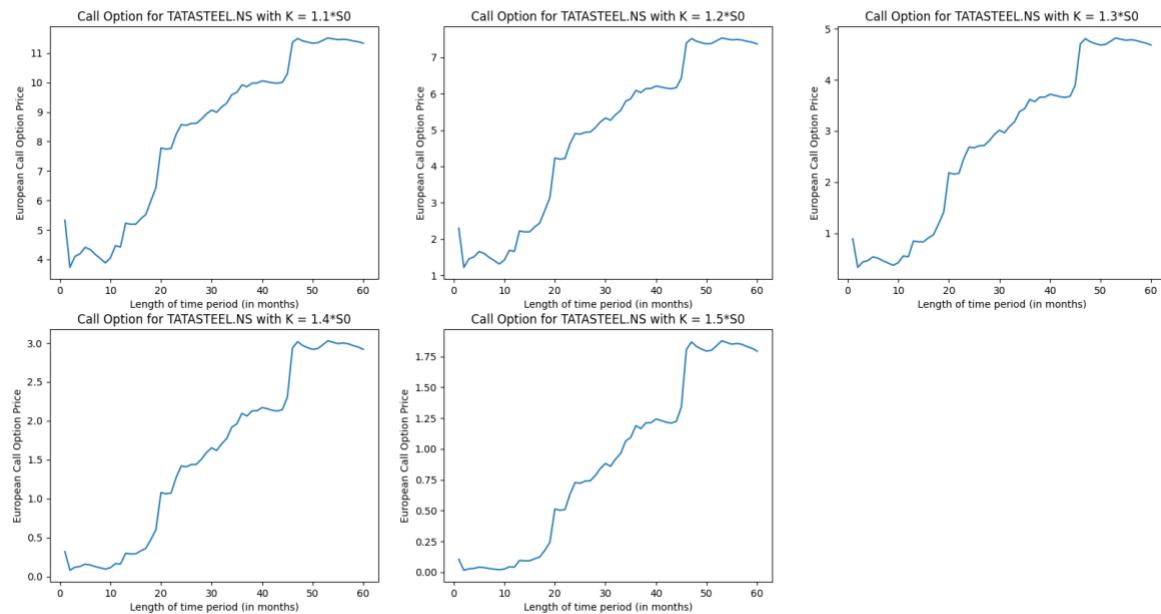
UBL.NS_Call_I



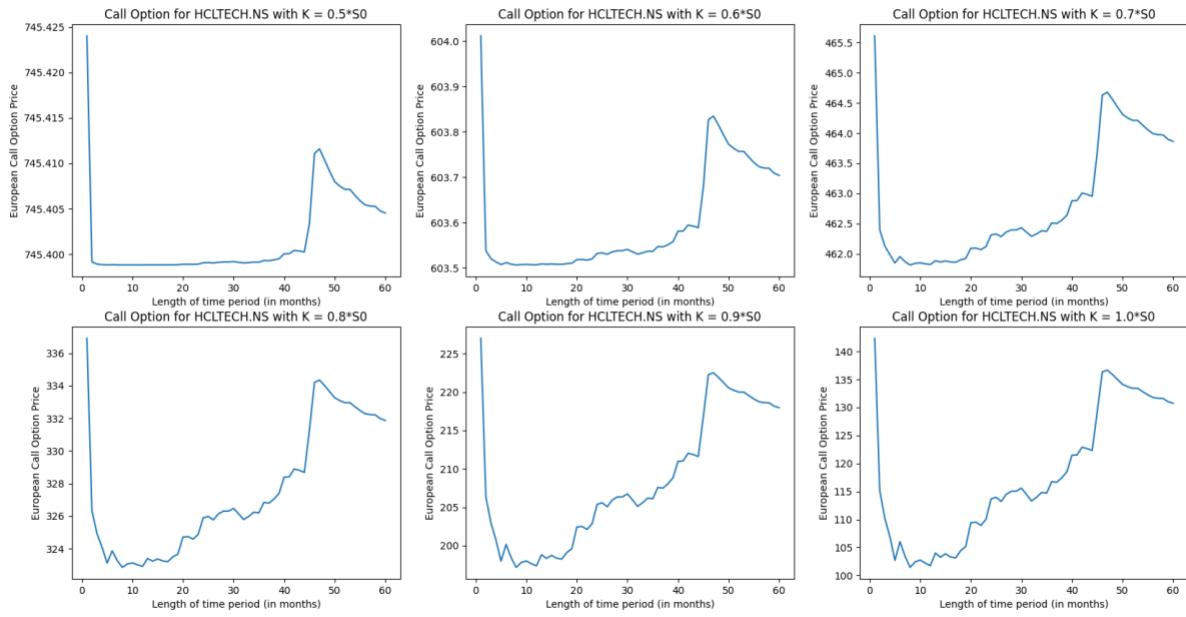
MRF.NS_Call_1



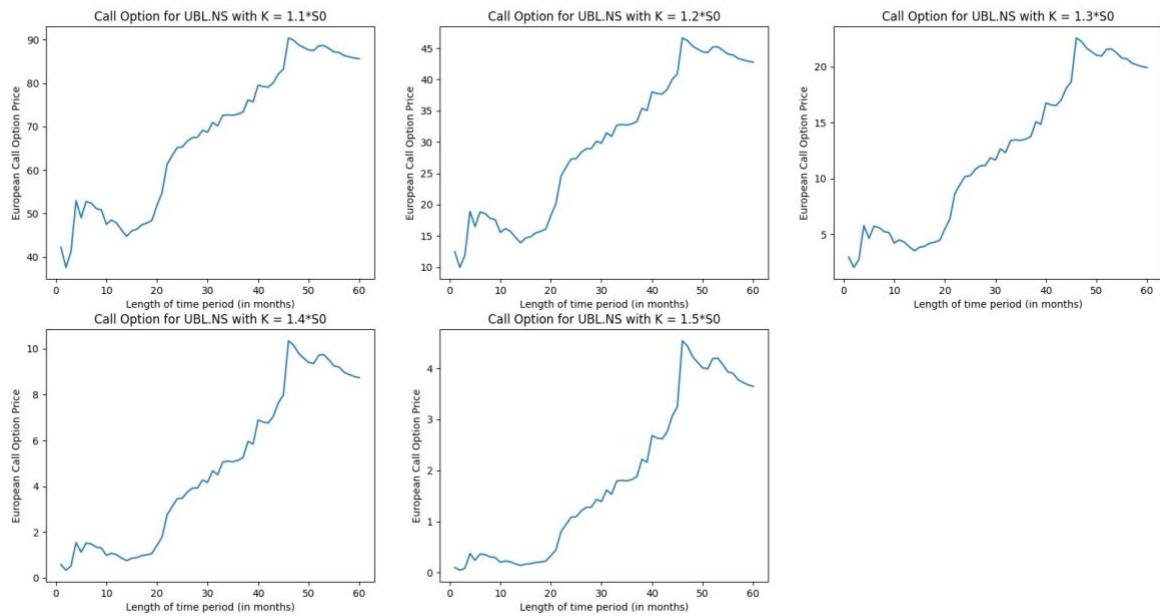
TATASTEEL.NS_Call_2



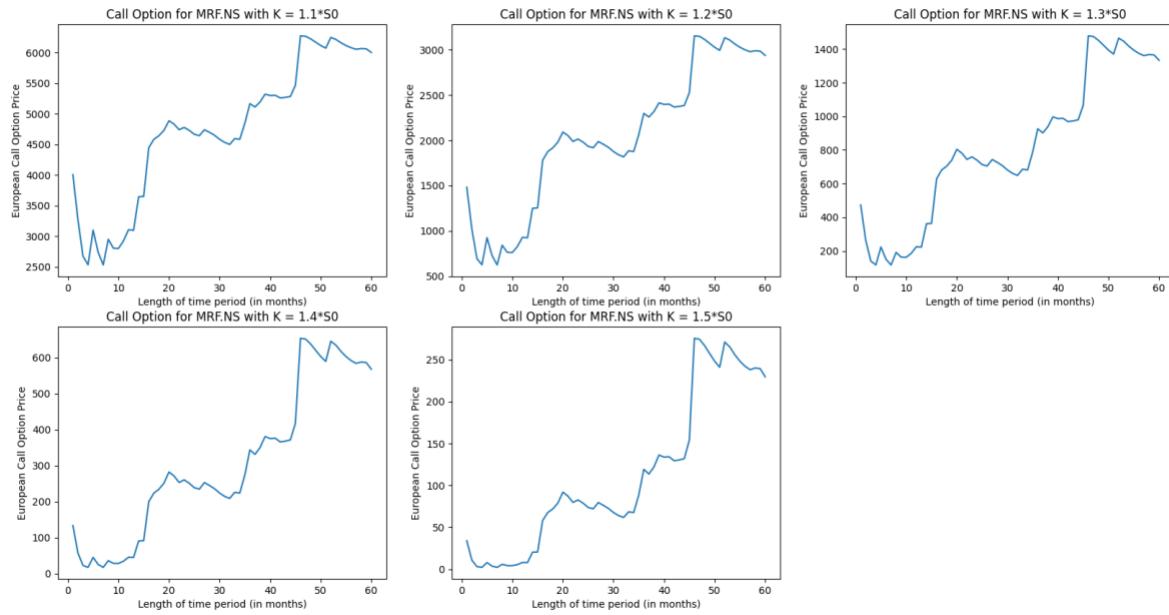
HCLTECH.NS_Call_1



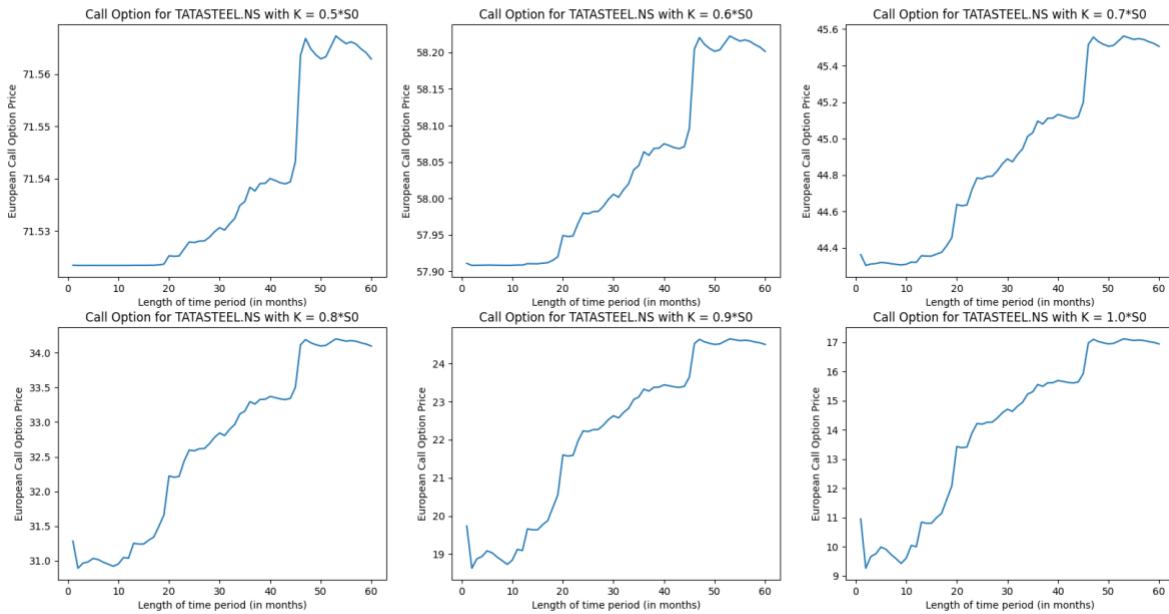
UBL.NS_Call_2



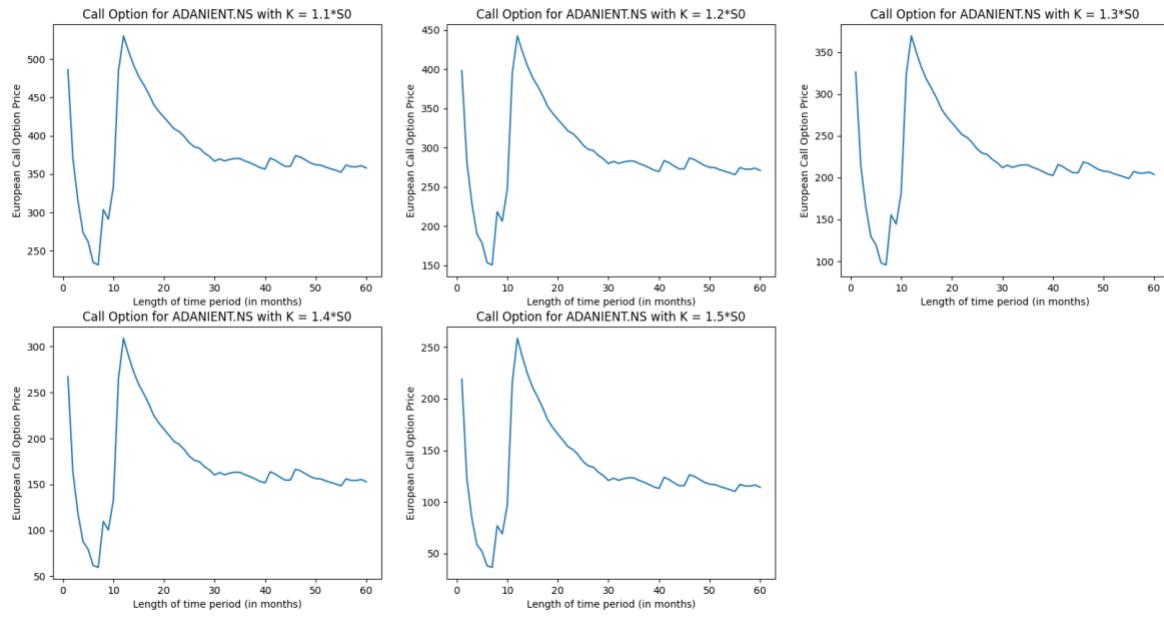
MRF.NS_Call_2



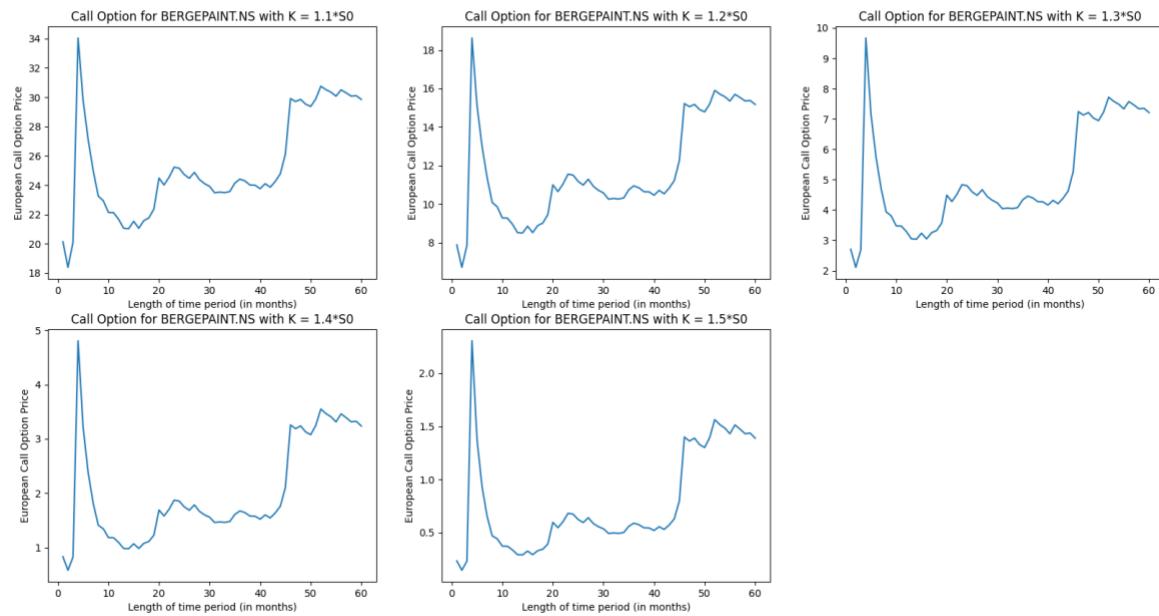
TATASTEEL.NS_Call_1



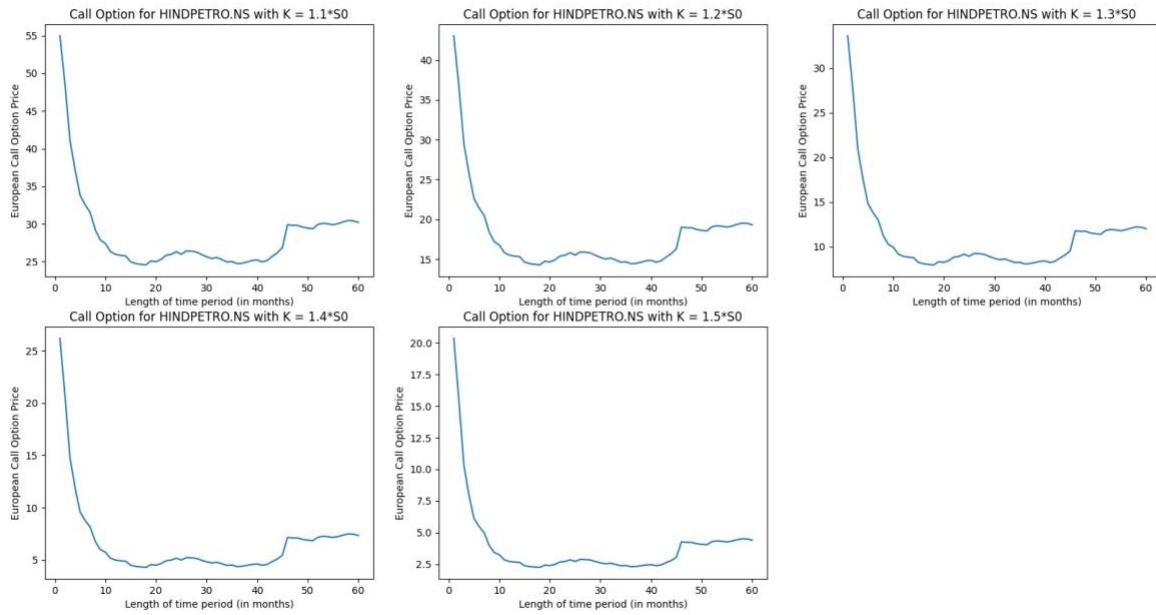
ADANIENT.NS_Call_2



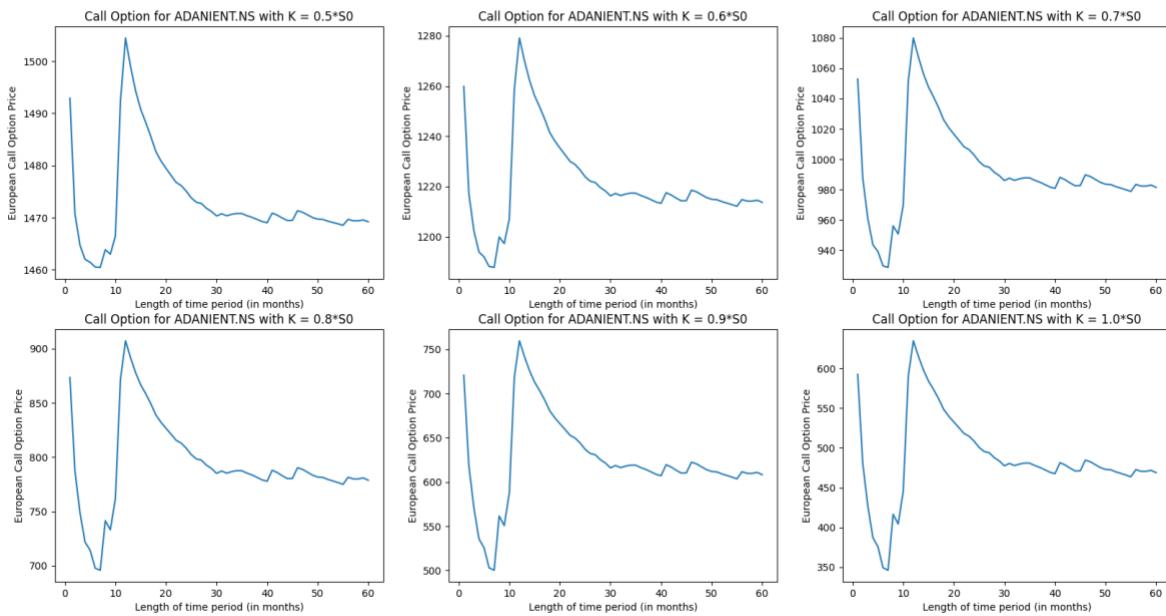
BERGEPAINT.NS_Call_2



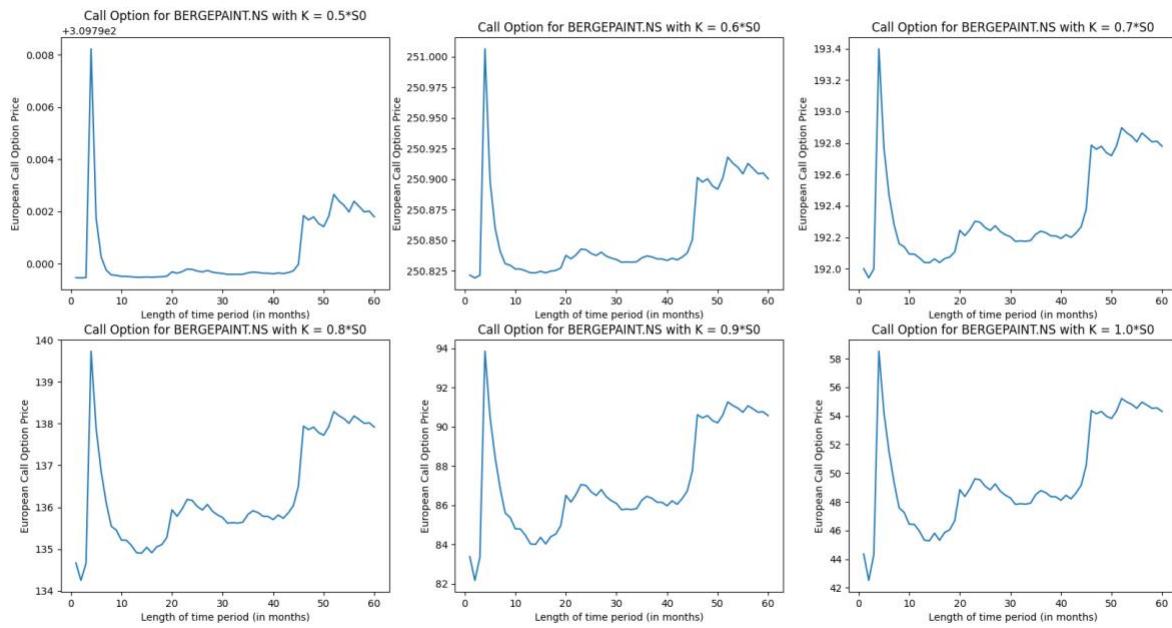
HINDPETRO.NS_Call_2



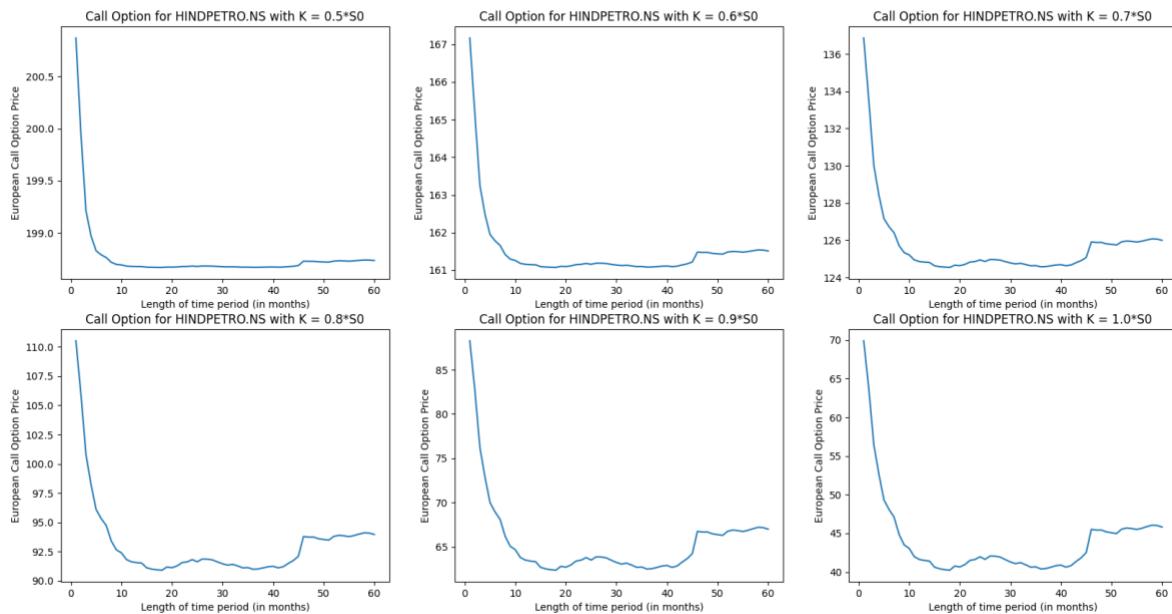
ADANIENT.NS_Call_1



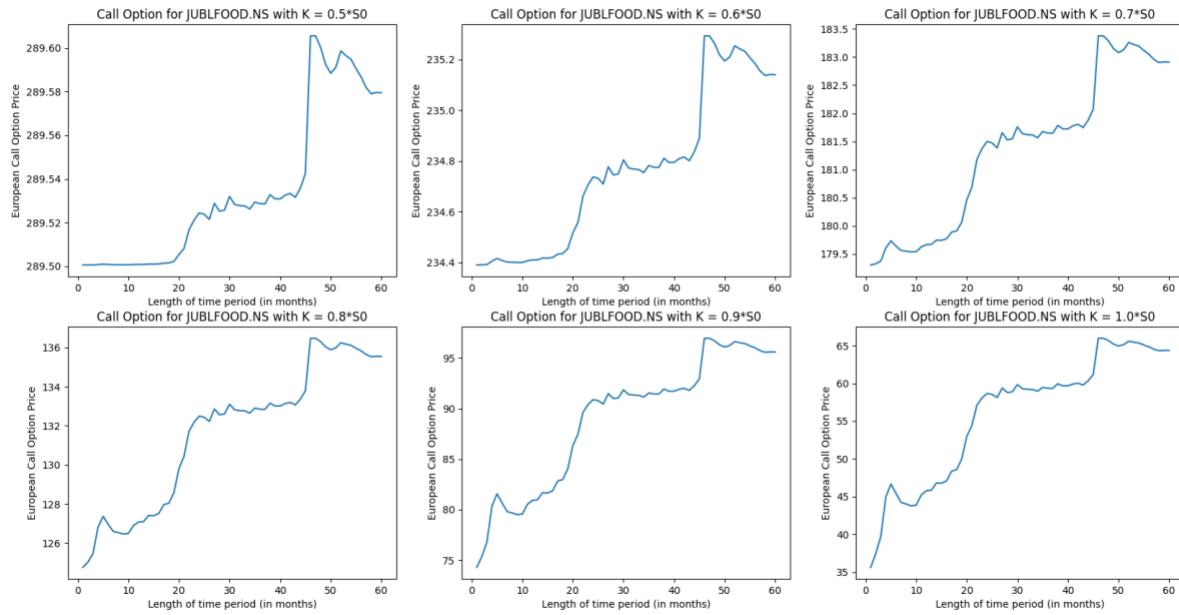
BERGEPAINT.NS_Call_1



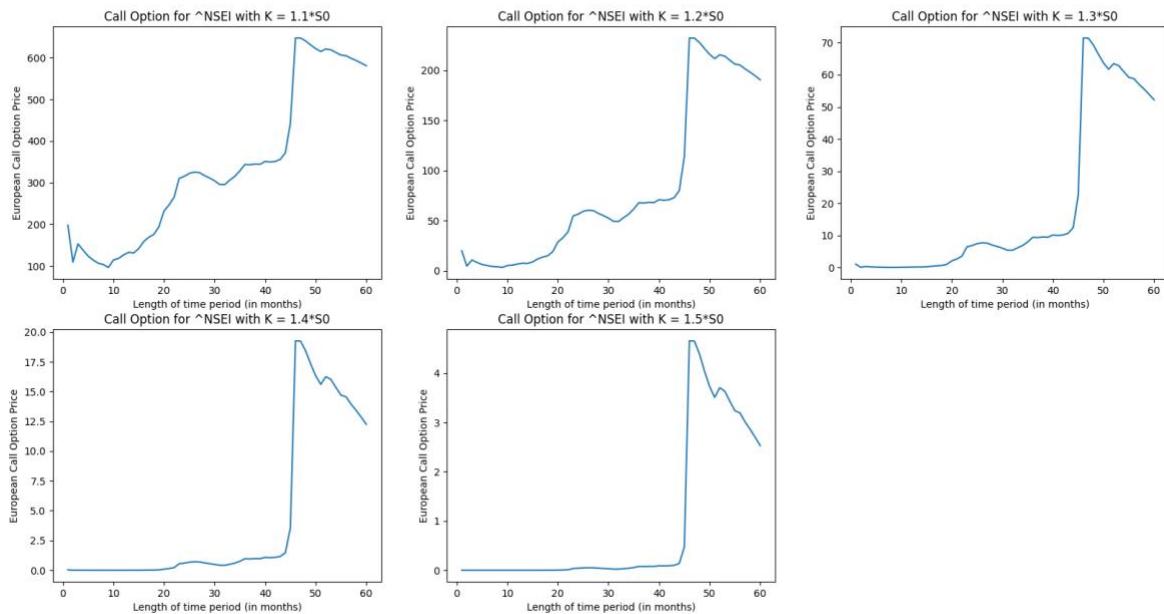
HINDPETRO.NS_Call_1



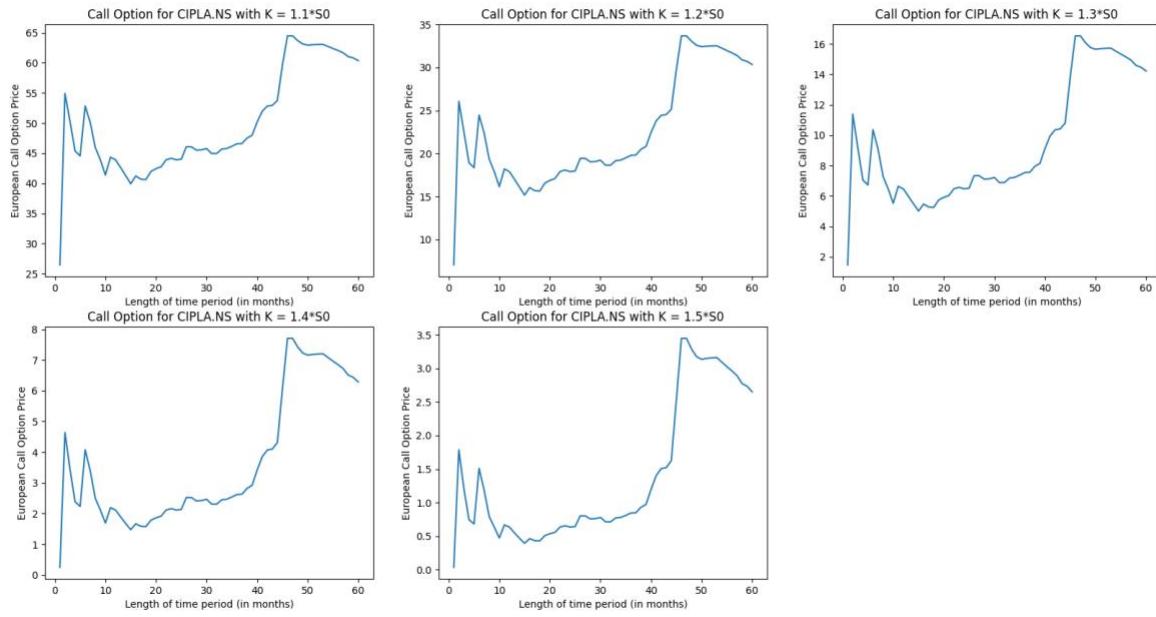
JUBLFOOD.NS_Call_1



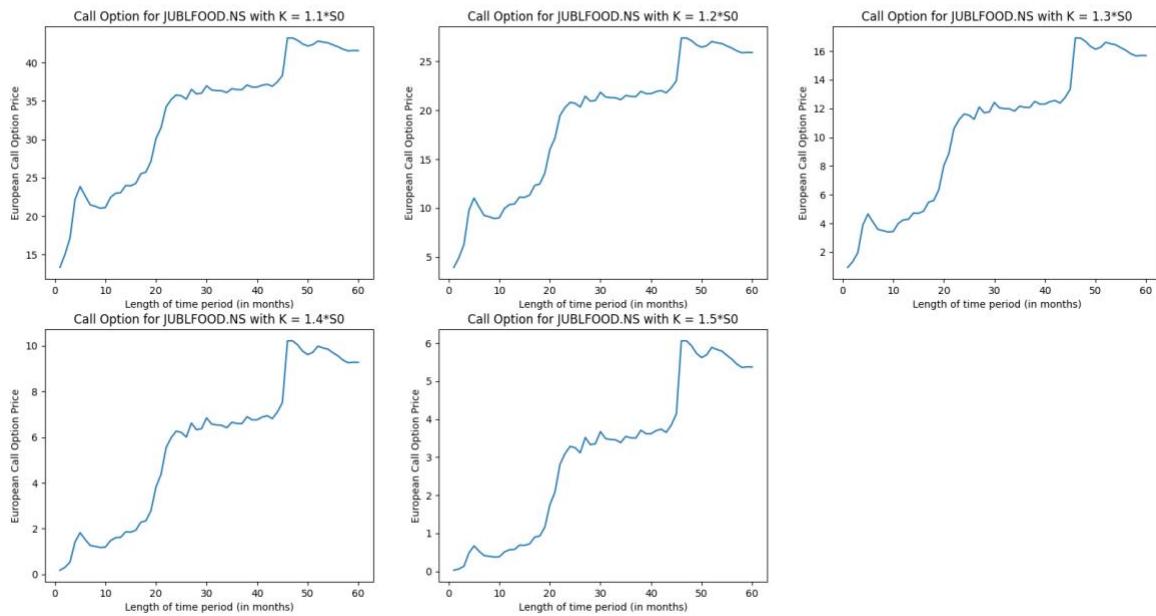
^NSEI_Call_2



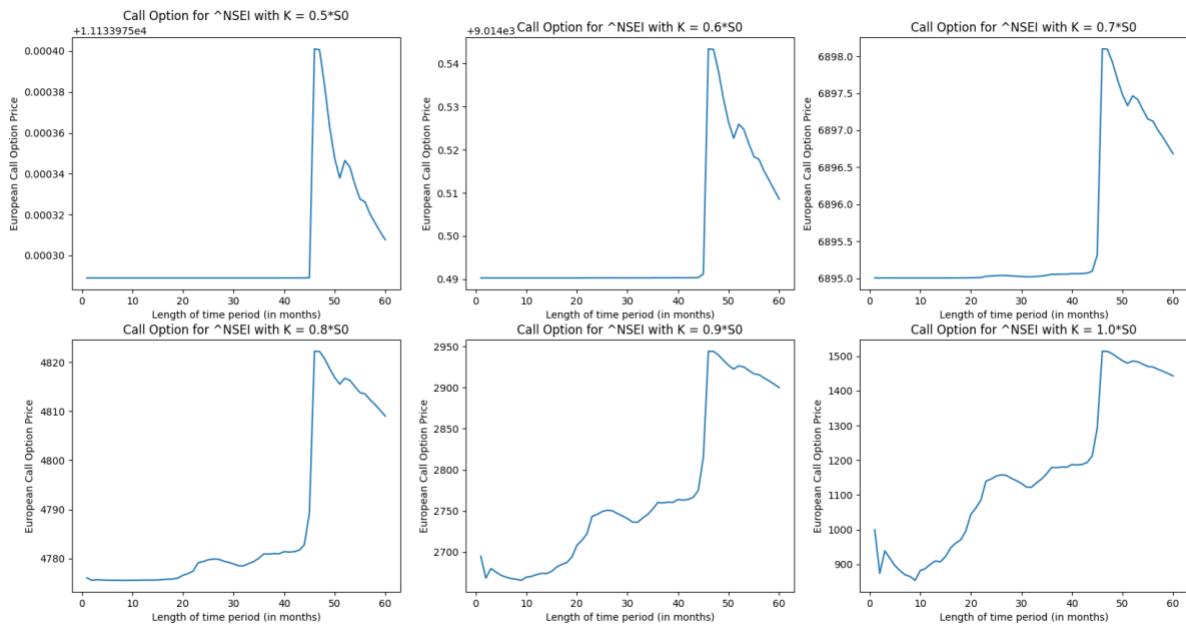
CIPLA.NS_Call_2



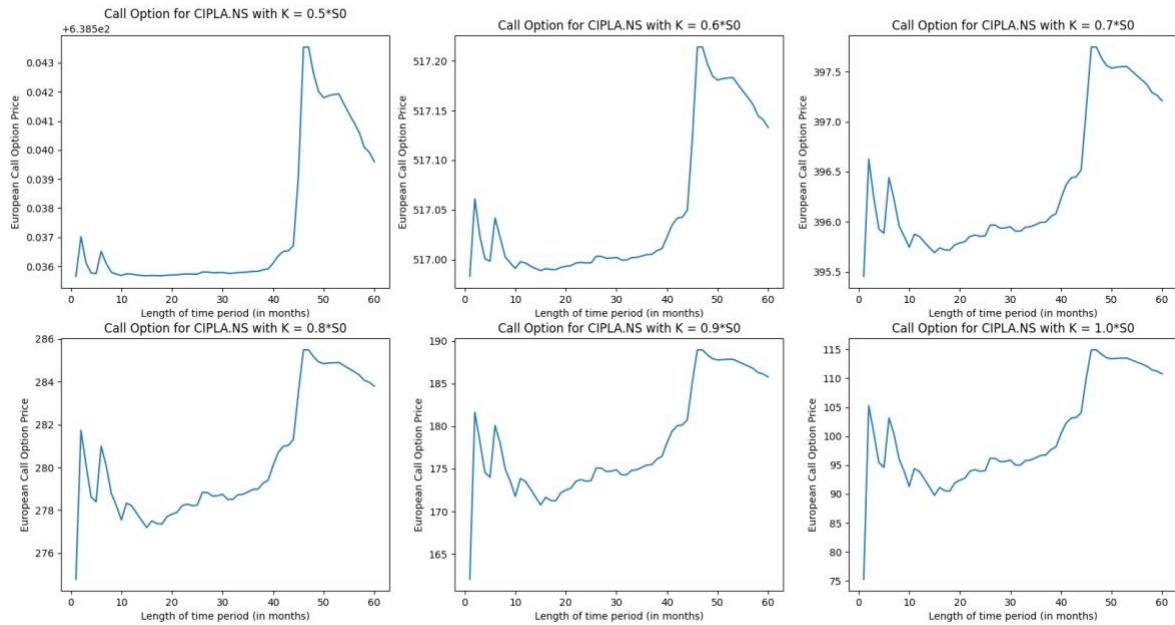
JUBLFOOD.NS_Call_2



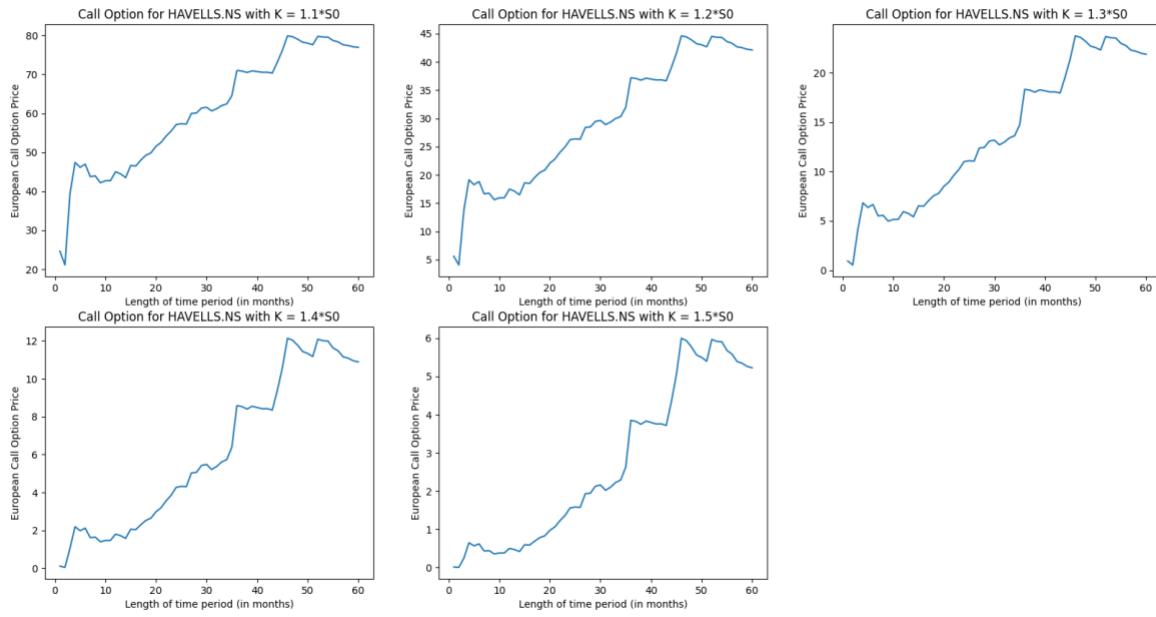
\wedge NSEI_Call_1



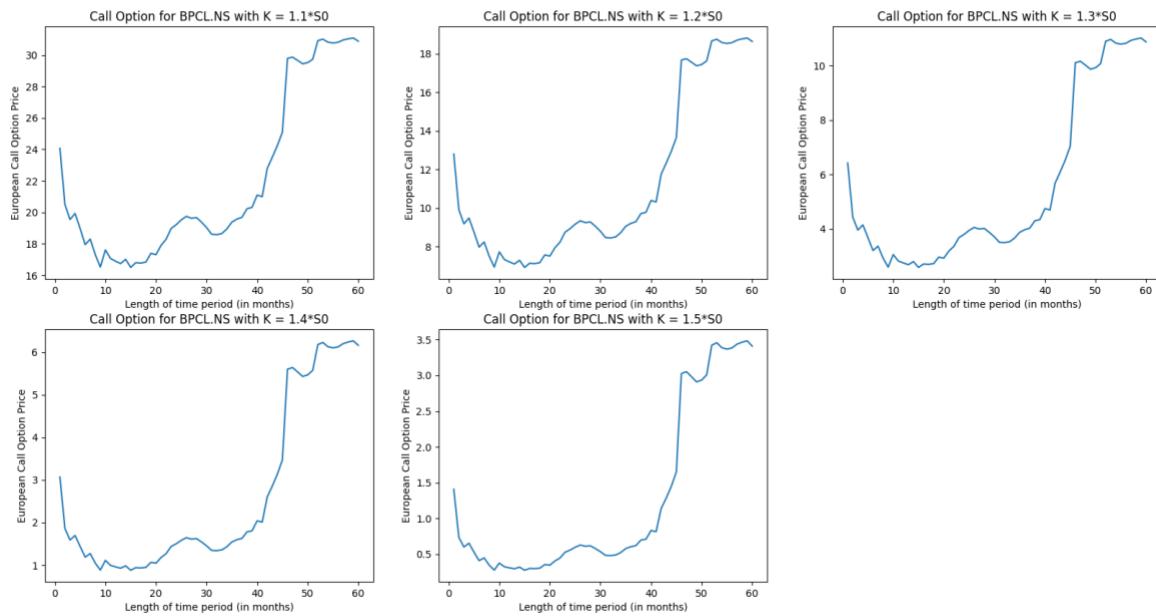
CIPLA.NS_Call_1



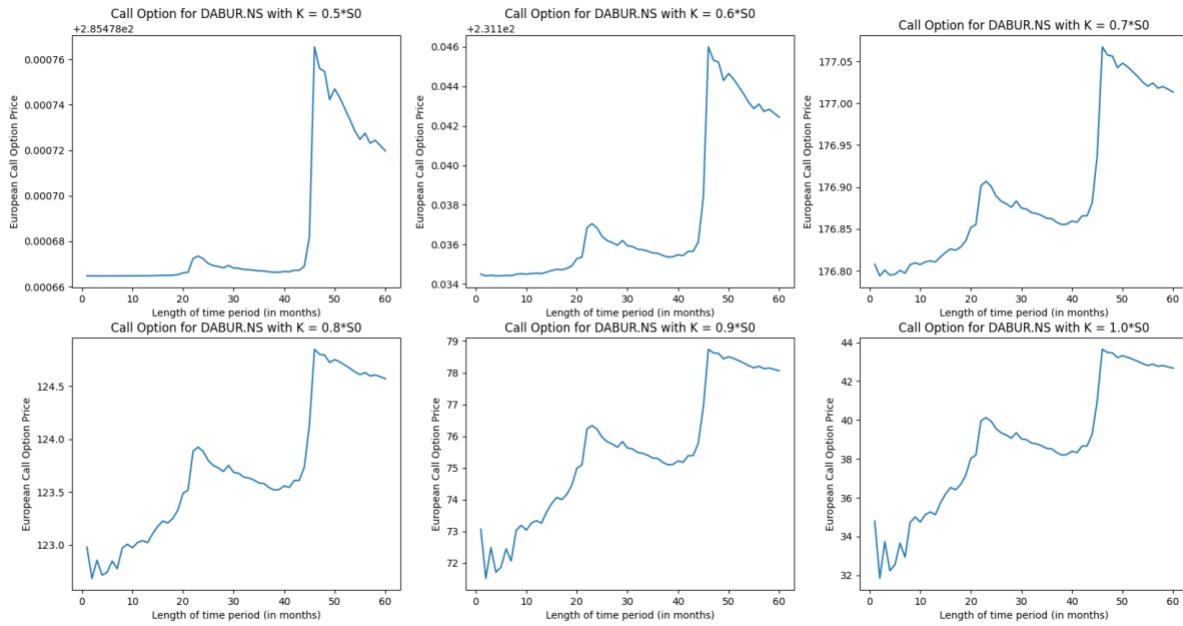
HAVELLS.NS_Call_2



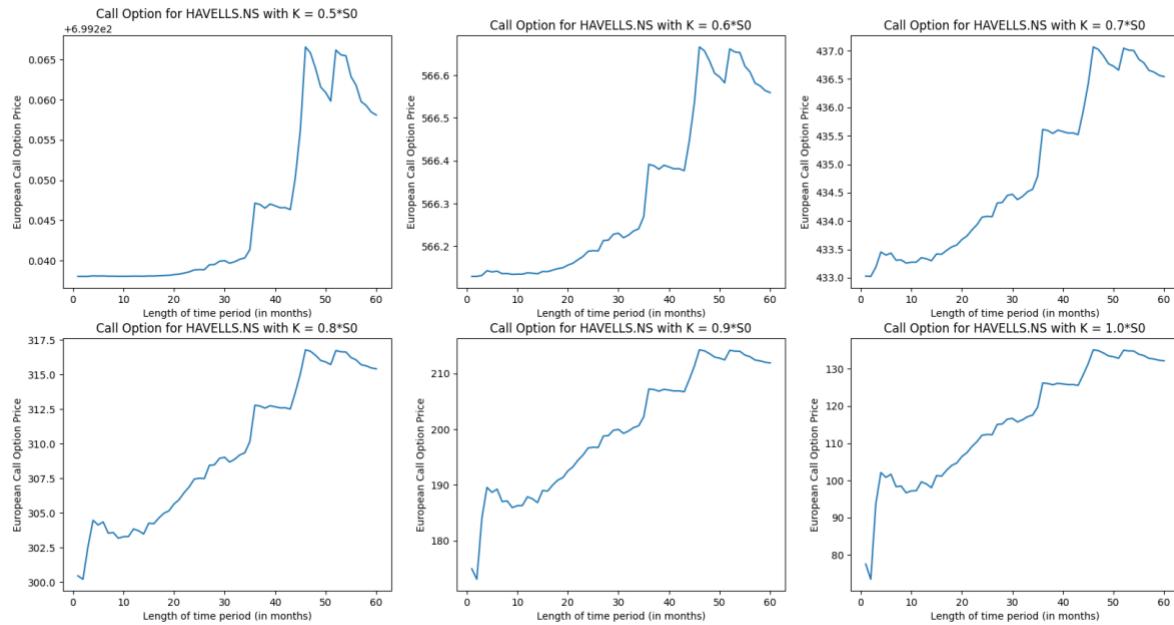
BPCL.NS_Call_2



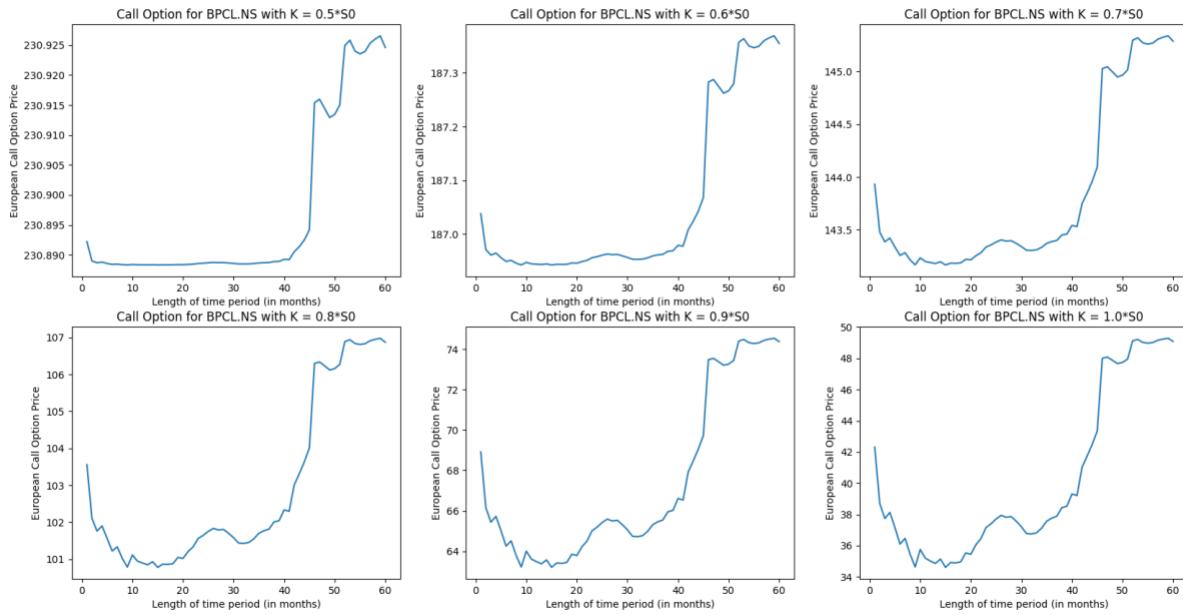
DABUR.NS_Call_I



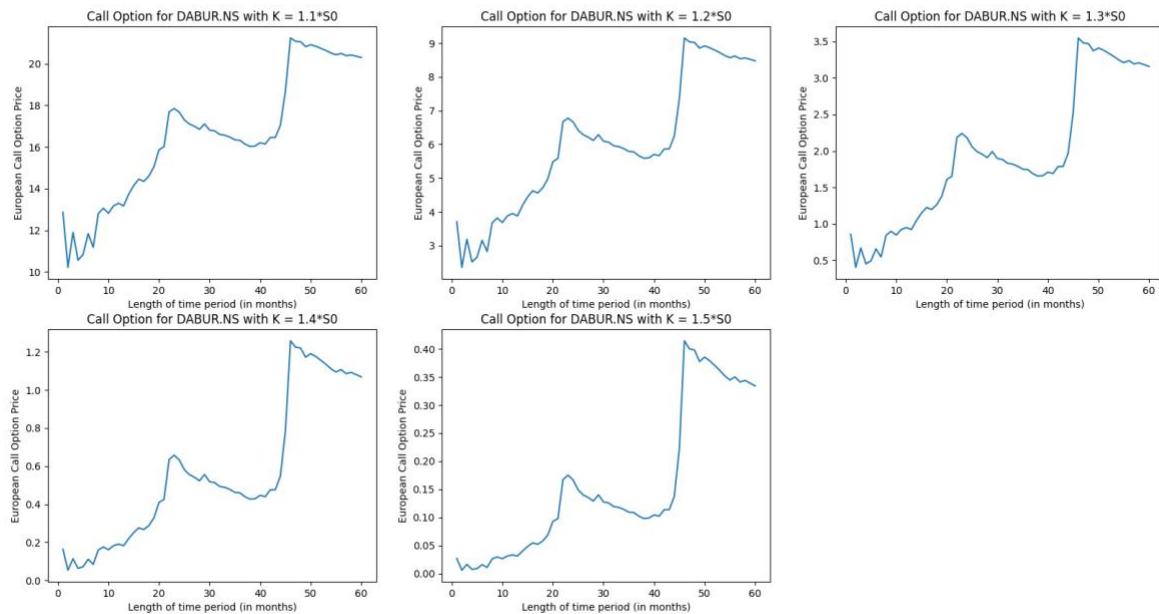
HAVELLS.NS_Call_I



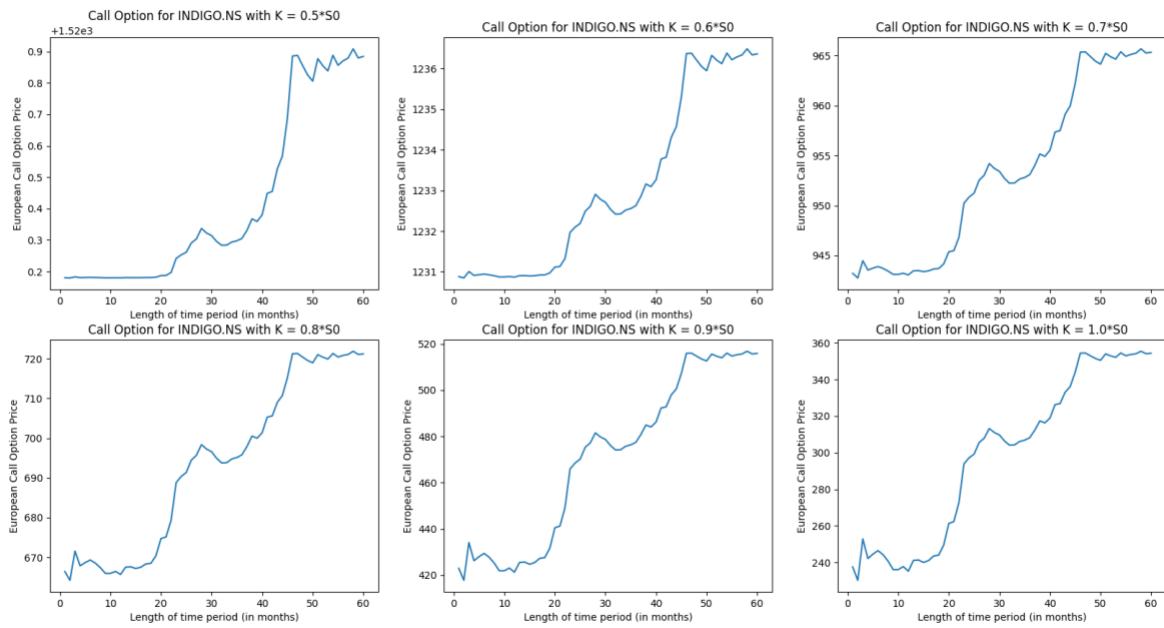
BPCL.NS_Call_1



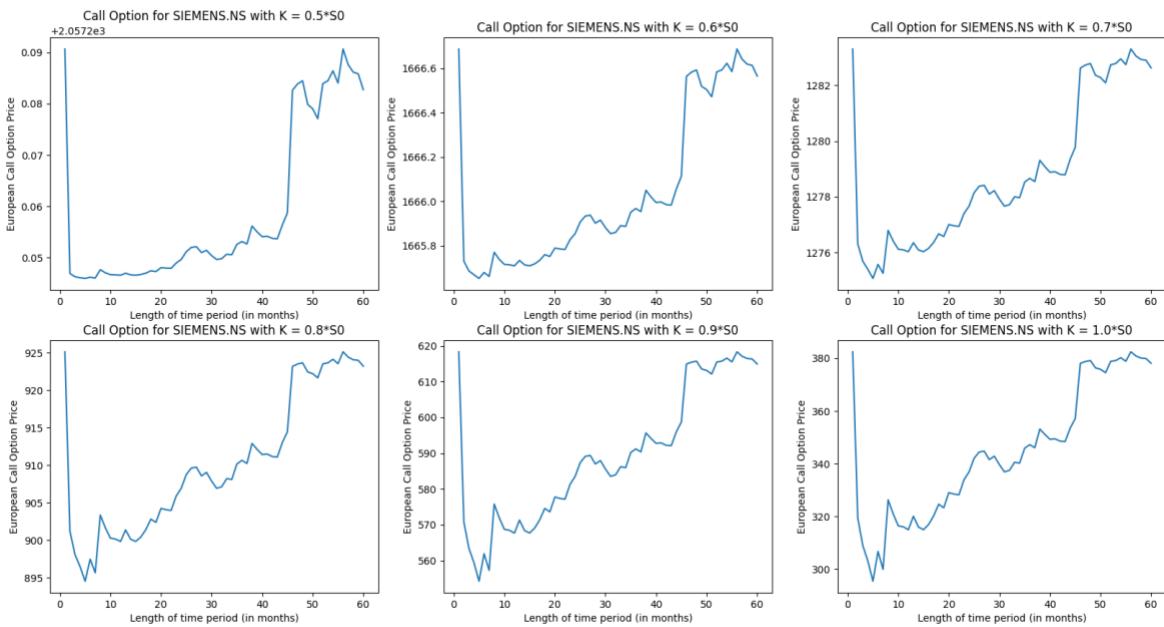
DABUR.NS_Call_2



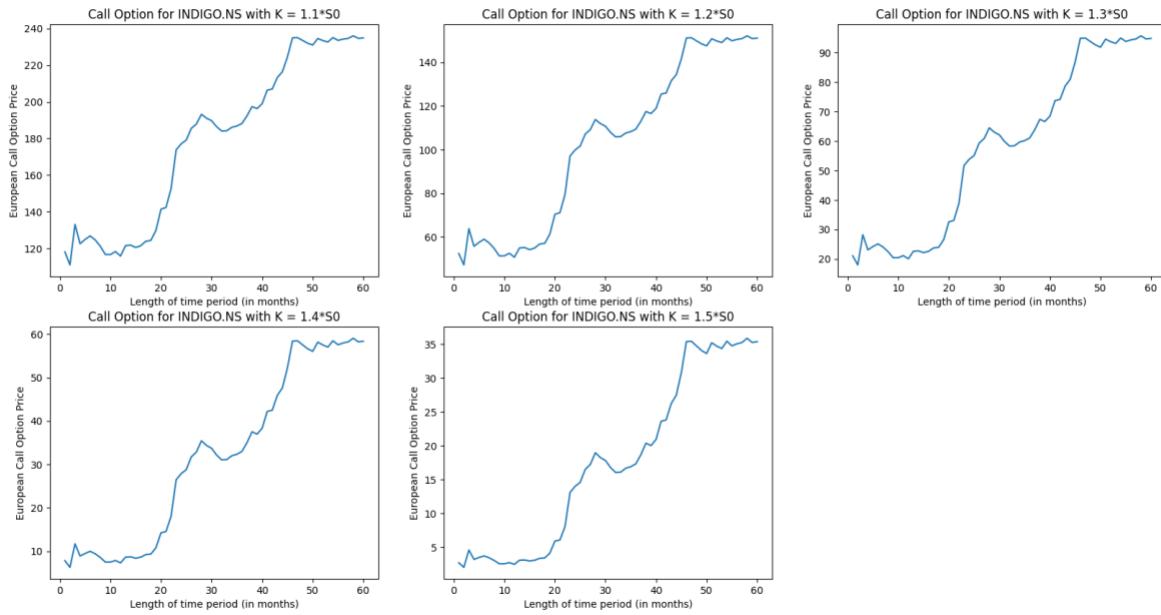
INDIGO.NS_Call_1



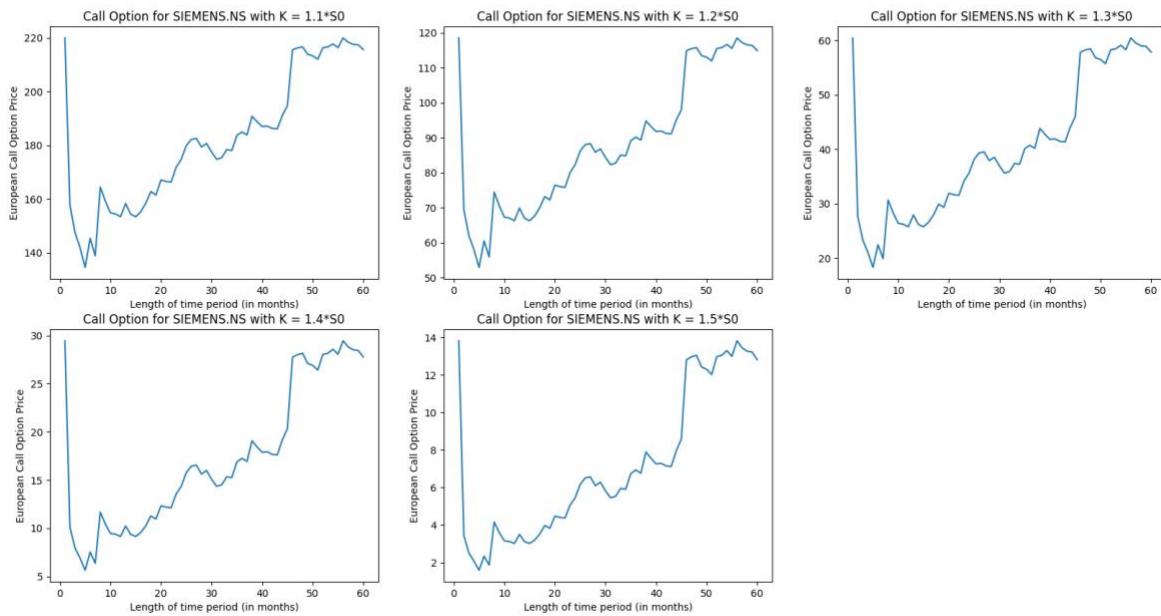
SIEMENS.NS_Call_1



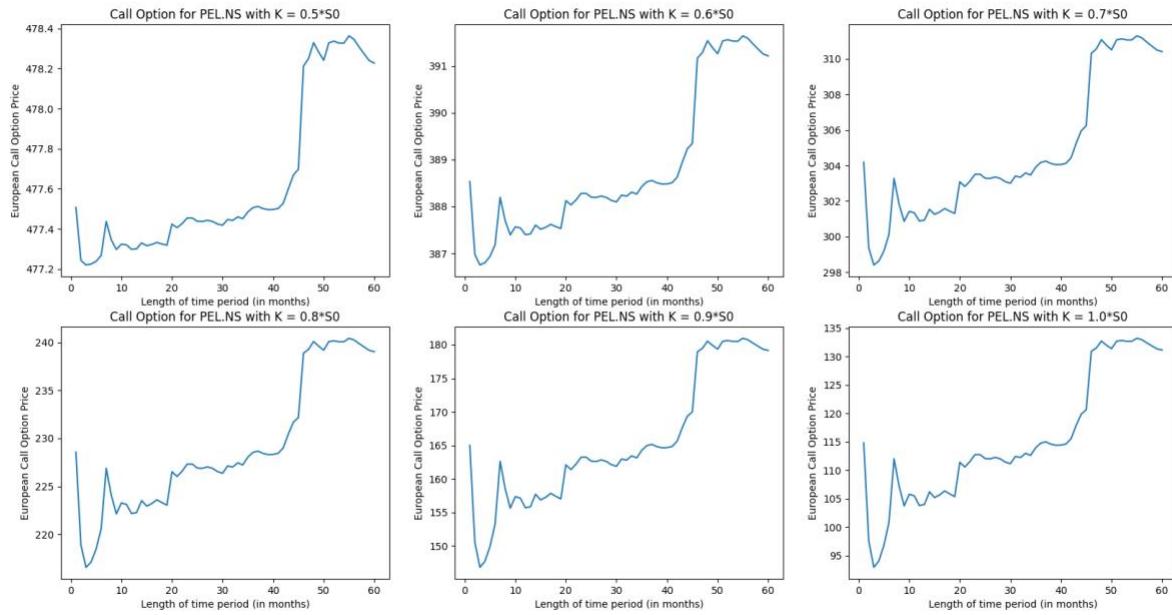
INDIGO.NS_Call_2



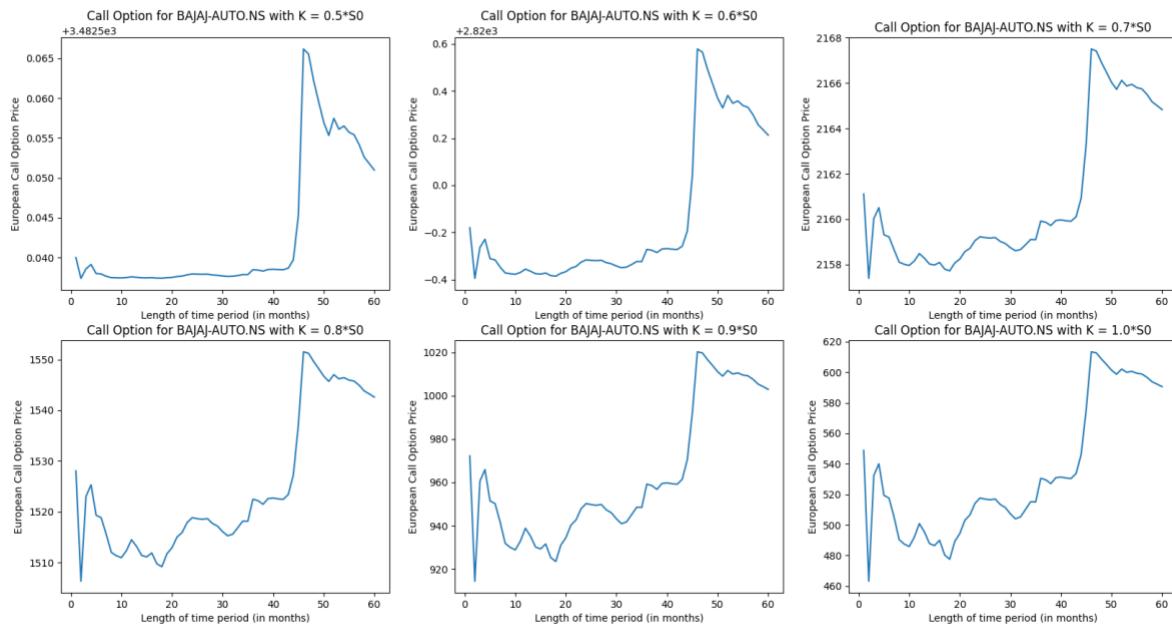
SIEMENS.NS_Call_2



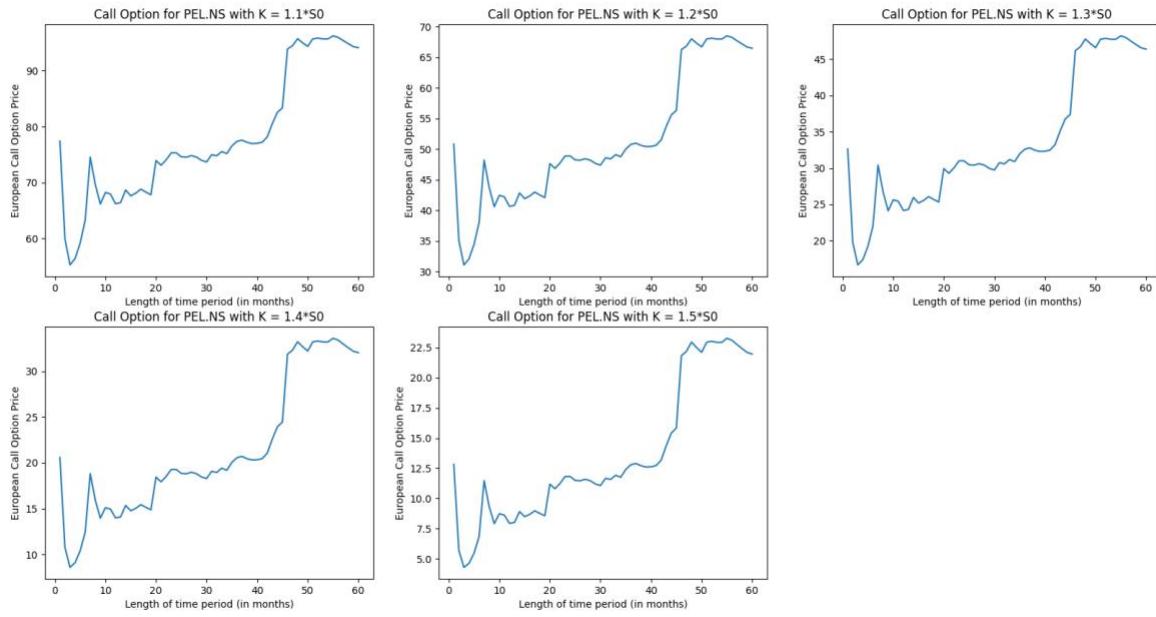
PEL.NS_Call_1



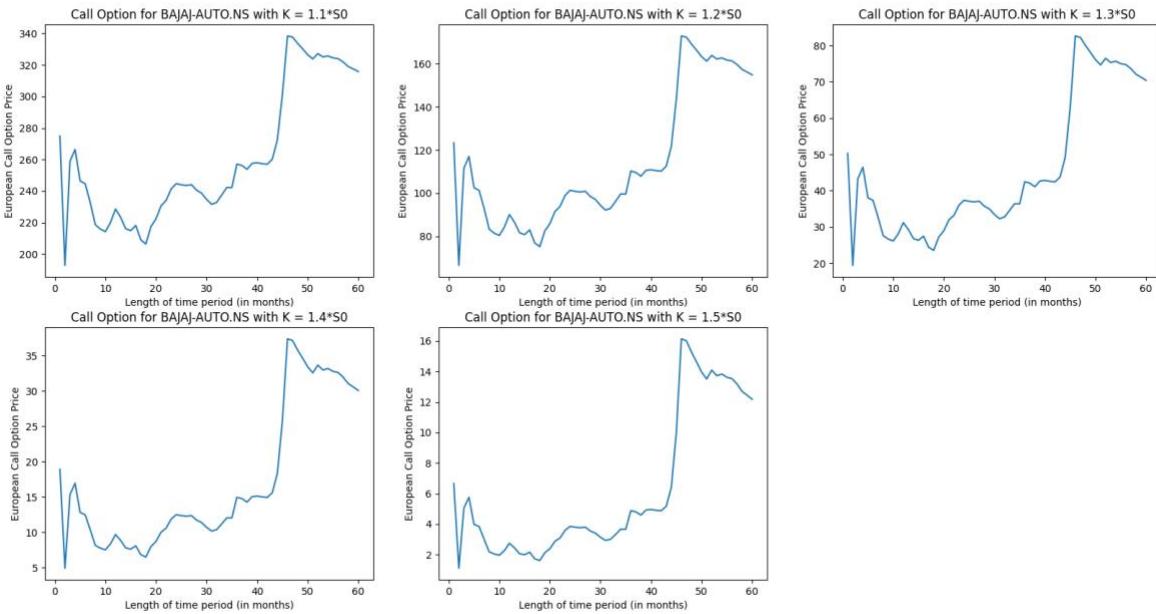
BAJAJ-AUTO.NS_Call_1



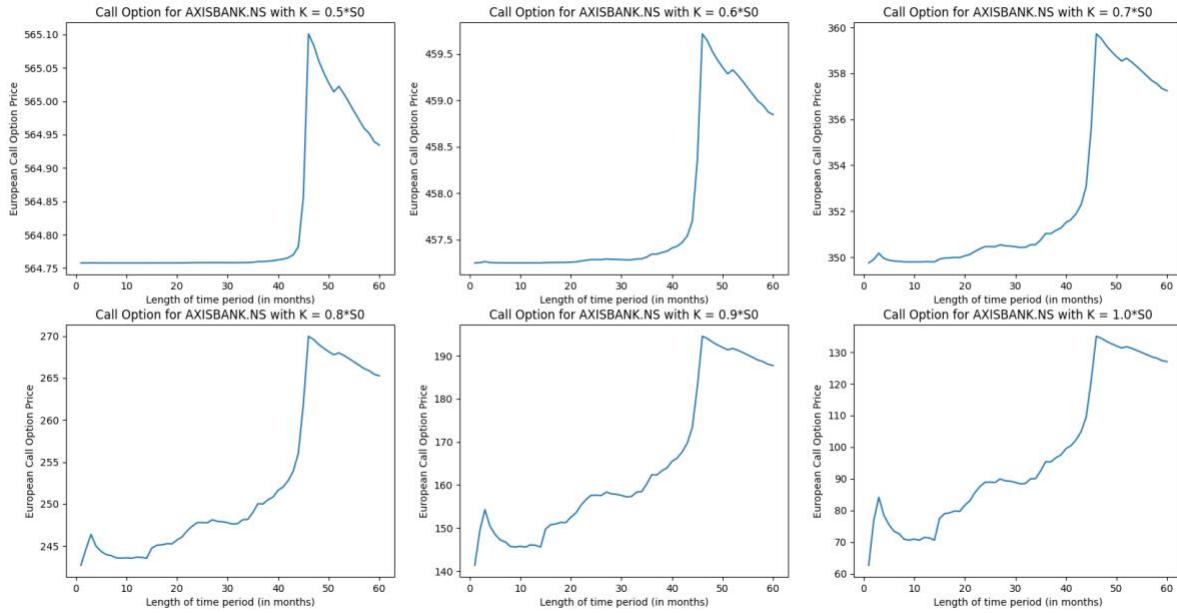
PEL.NS_Call_2



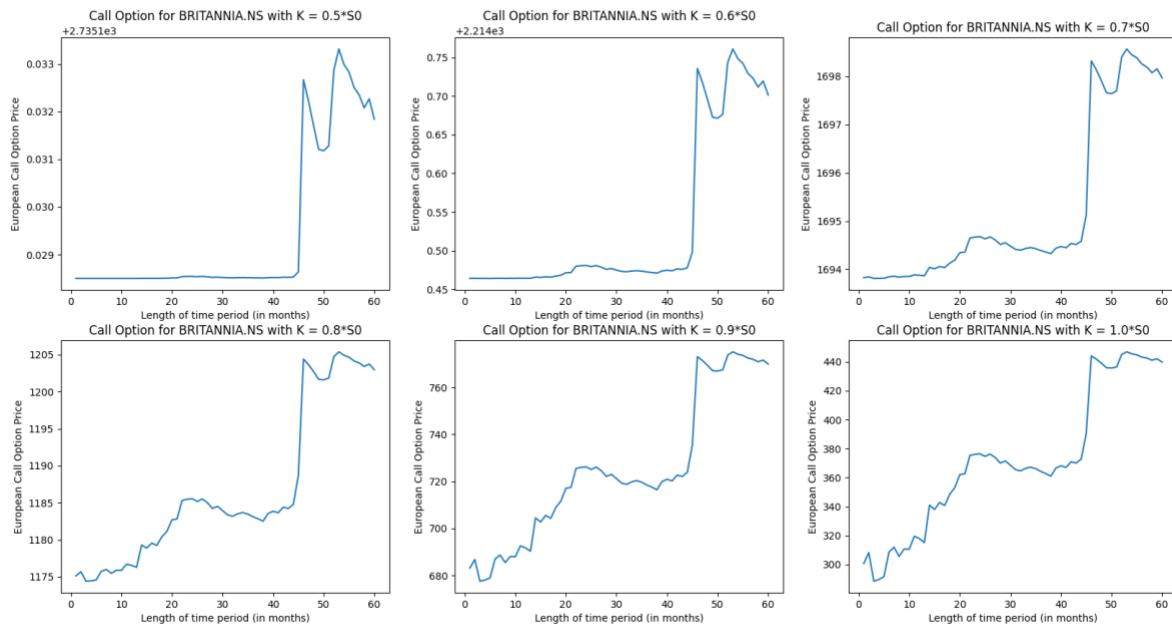
BAJAJ-AUTO.NS_Call_2



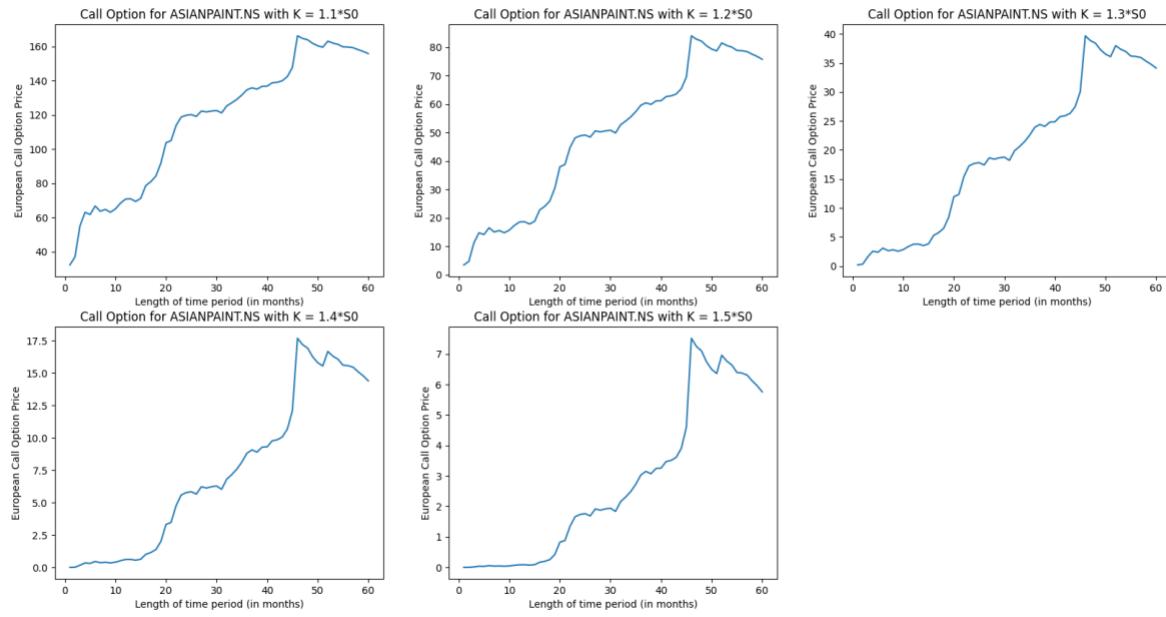
AXISBANK.NS_Call_I



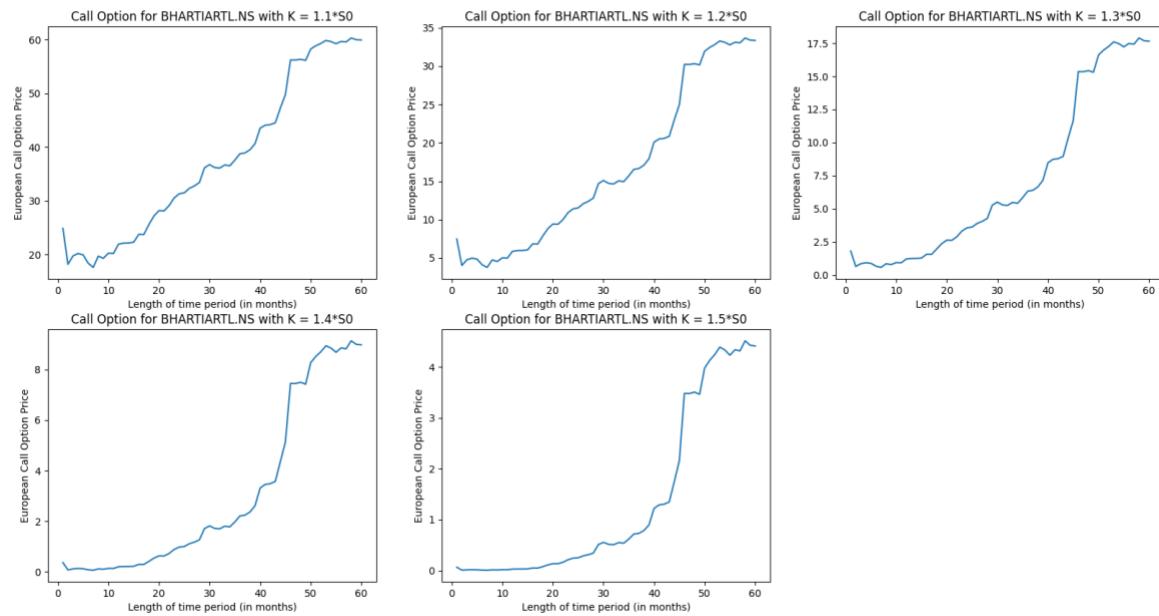
BRITANNIA.NS_Call_I



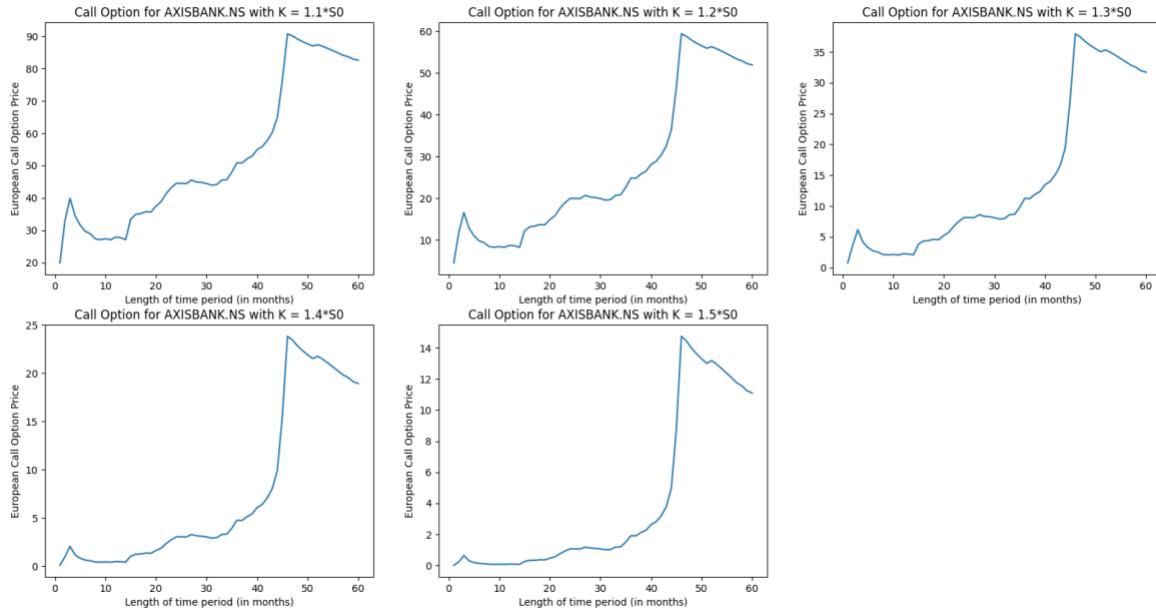
ASIANPAINT.NS_Call_2



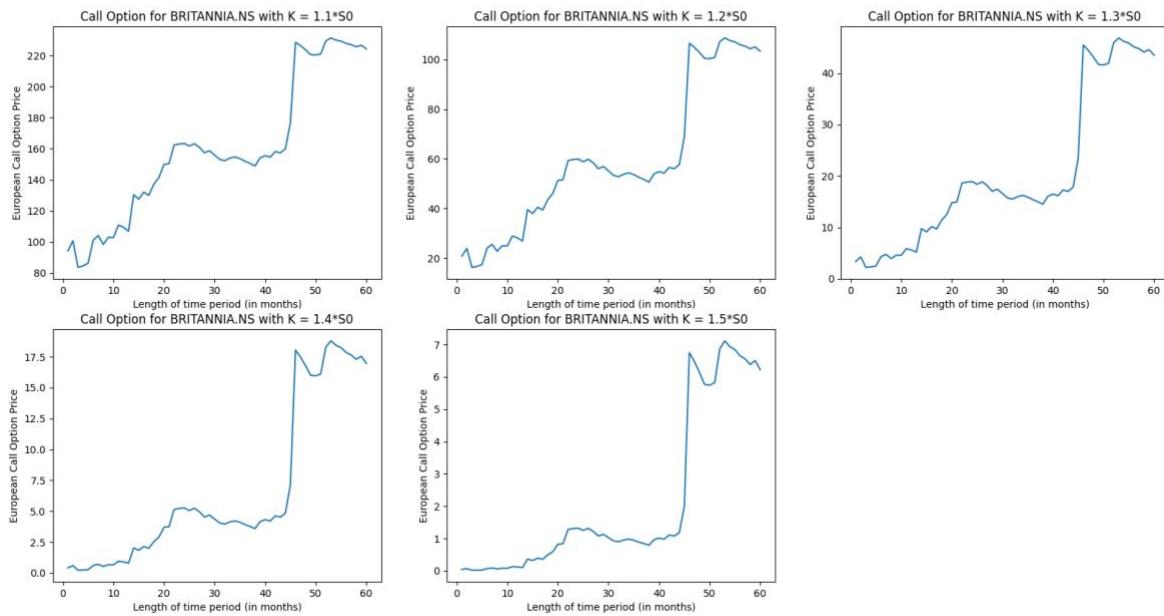
BHARTIARTL.NS_Call_2



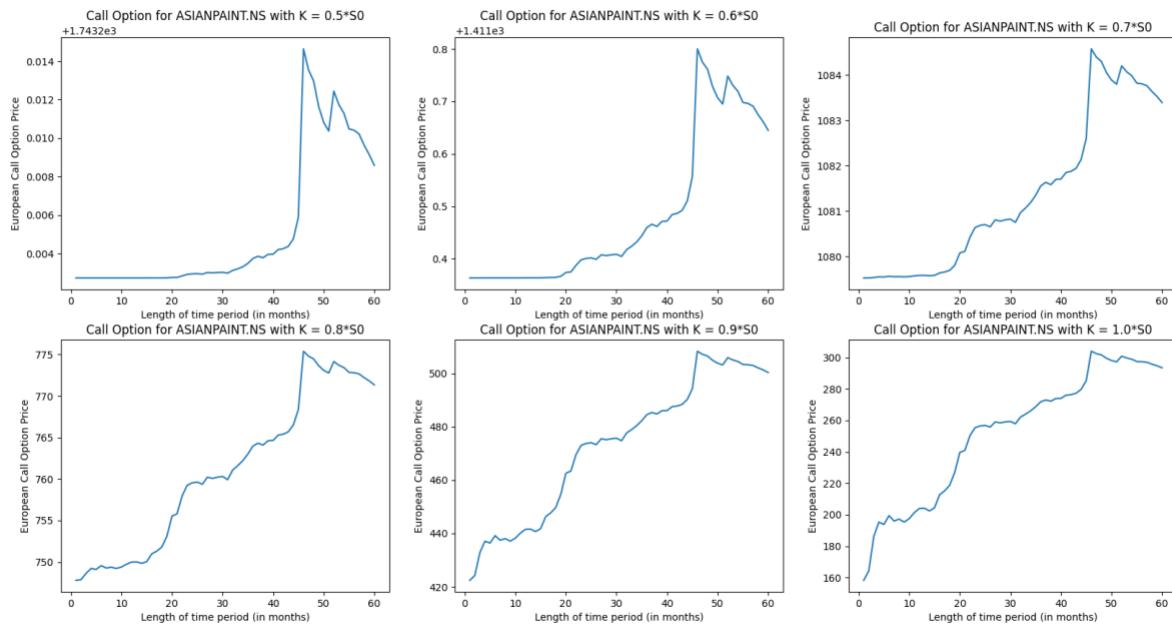
AXISBANK.NS_Call_2



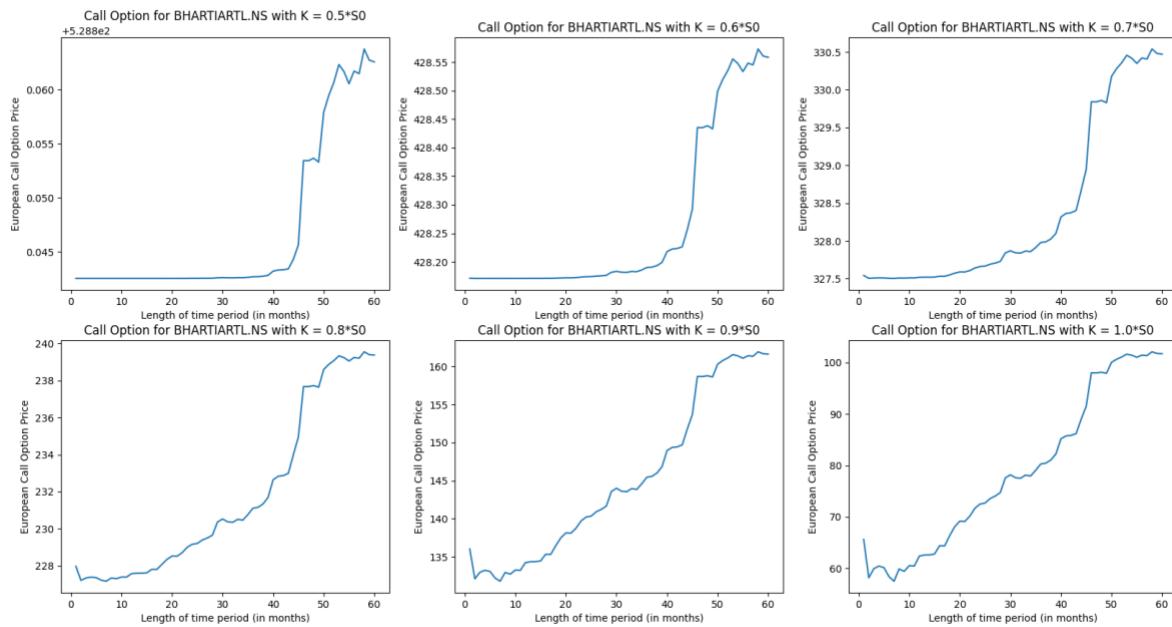
BRITANNIA.NS_Call_2



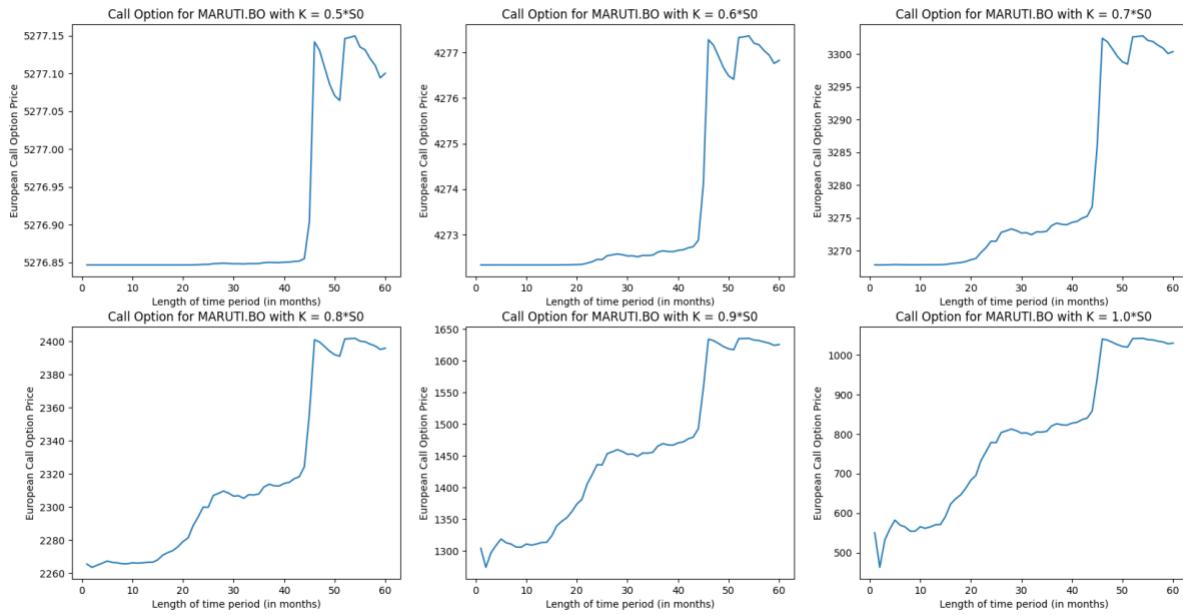
ASIANPAINT.NS_Call_1



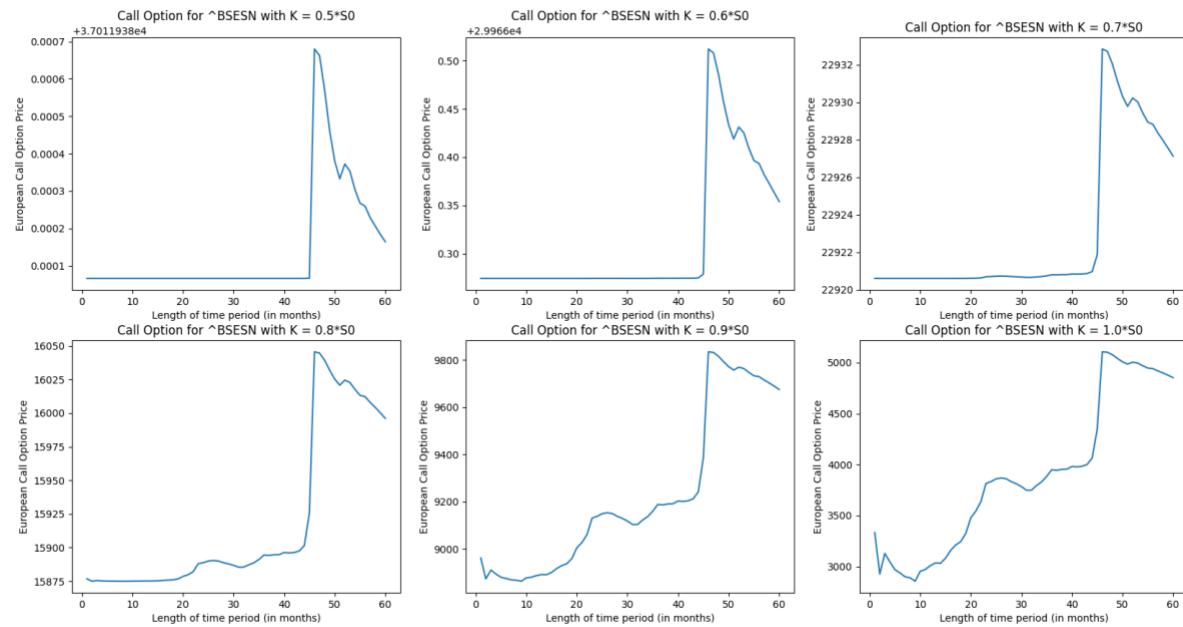
BHARTIARTL.NS_Call_1



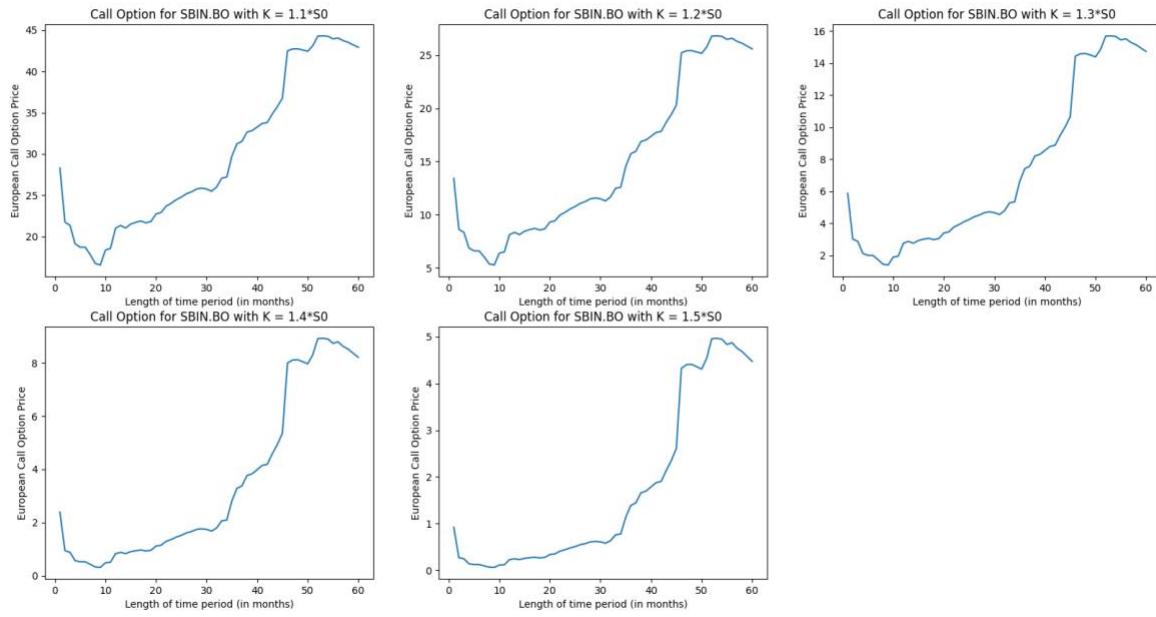
MARUTI.BO_Call_1



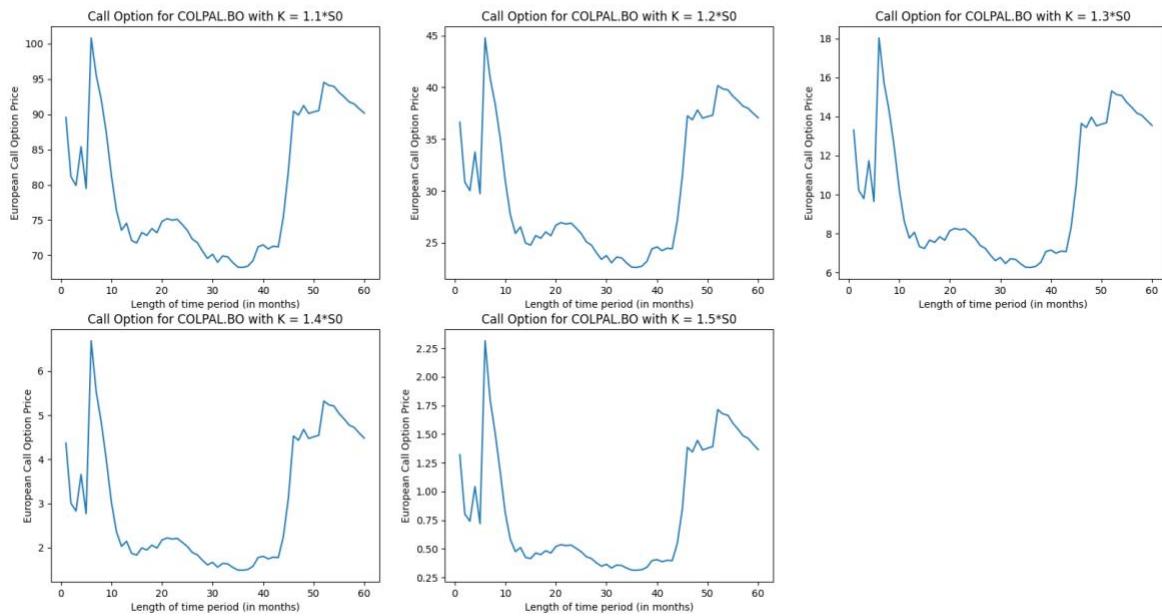
^BSESN_Call_1



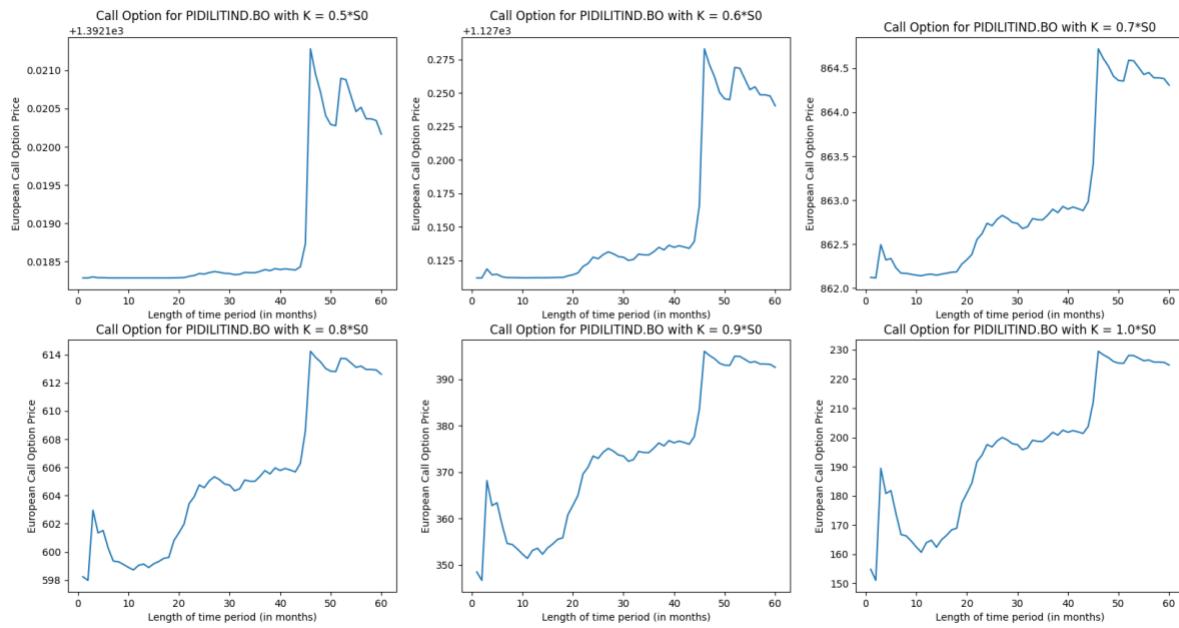
SBIN.BO_Call_2



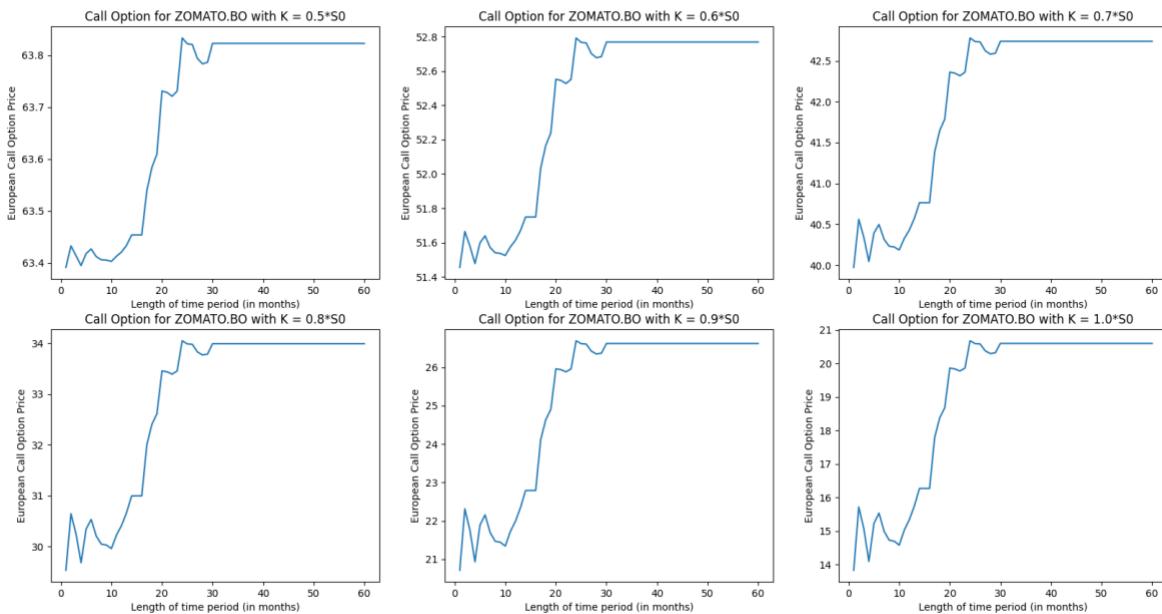
COLPAL.BO_Call_2



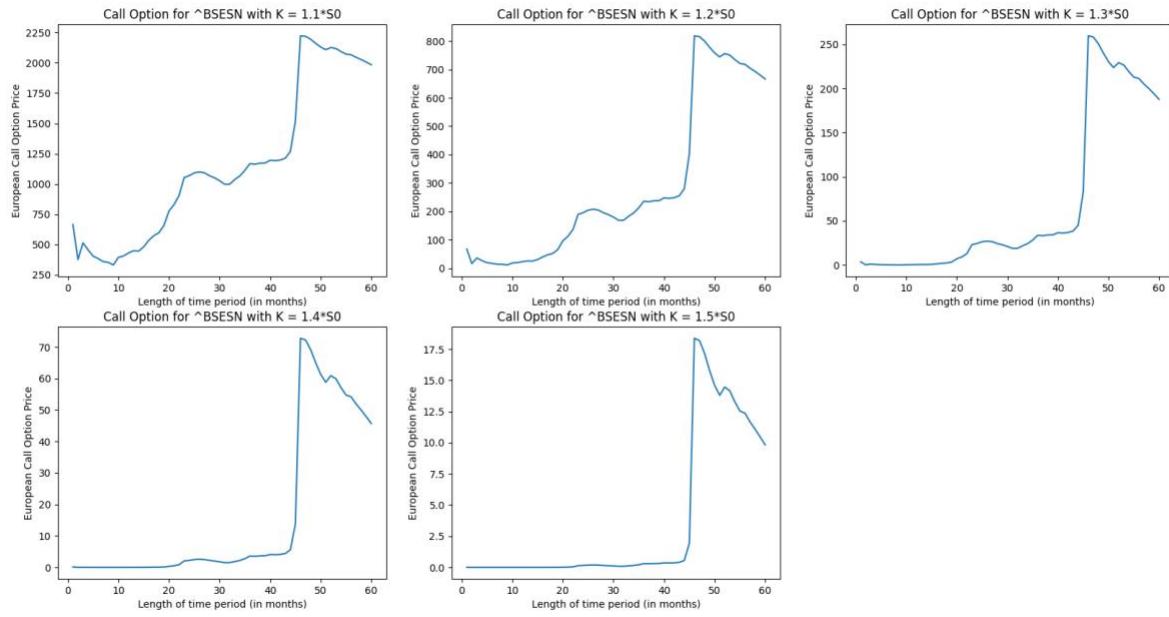
PIDILITIND.BO_Call_1



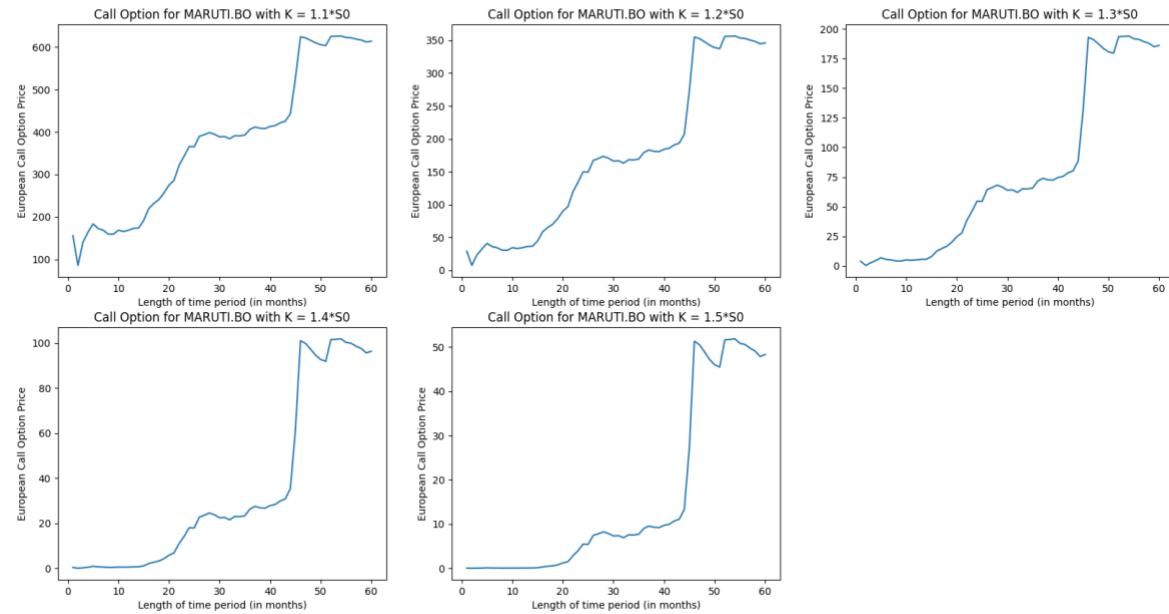
ZOMATO.BO_Call_1



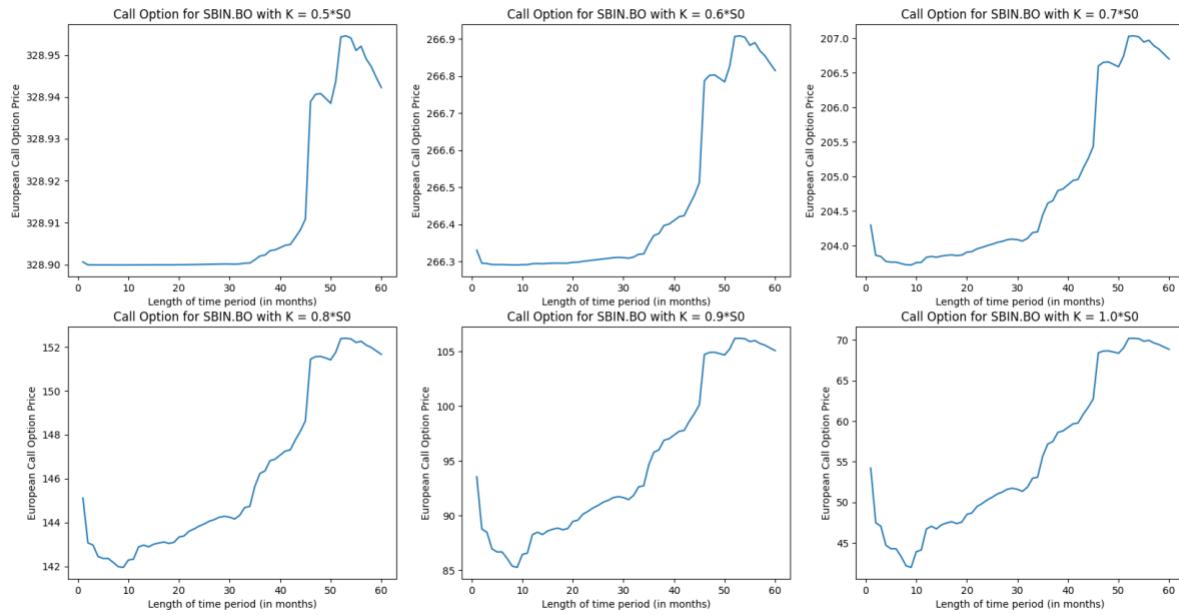
\wedge BSESN_Call_2



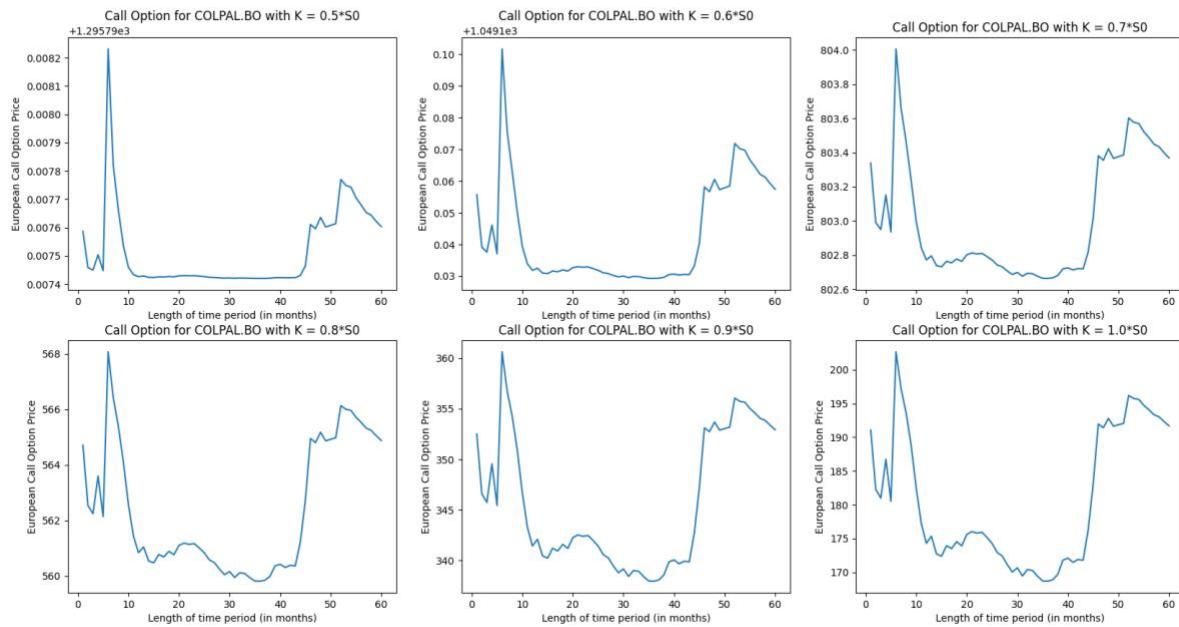
MARUTI.BO_Call_2



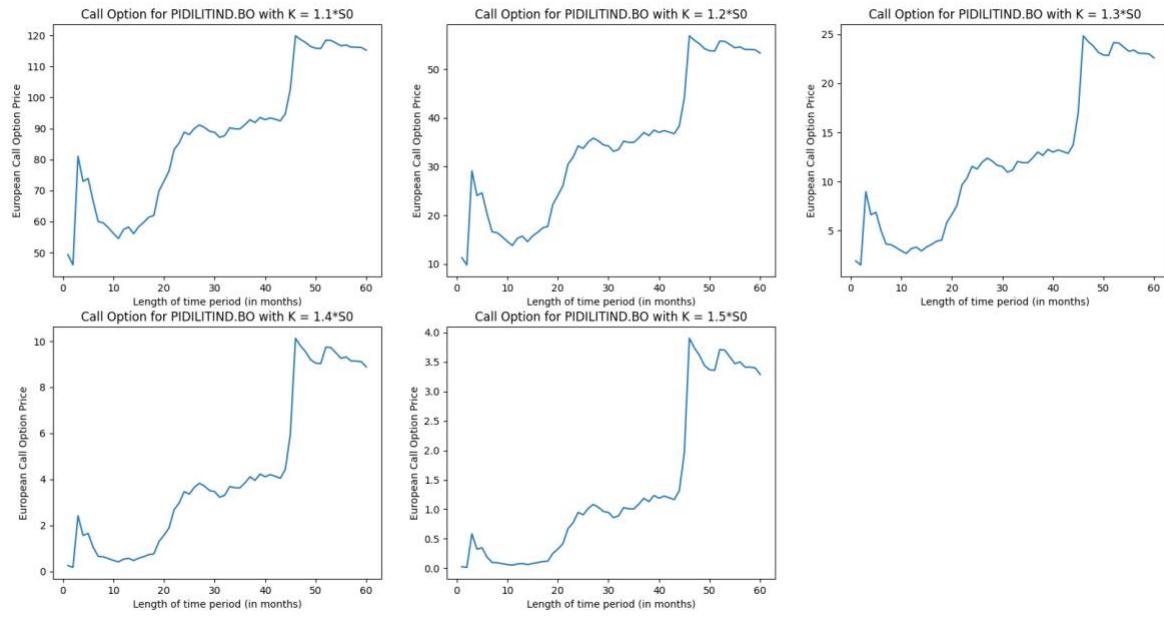
SBIN.BO_Call_1



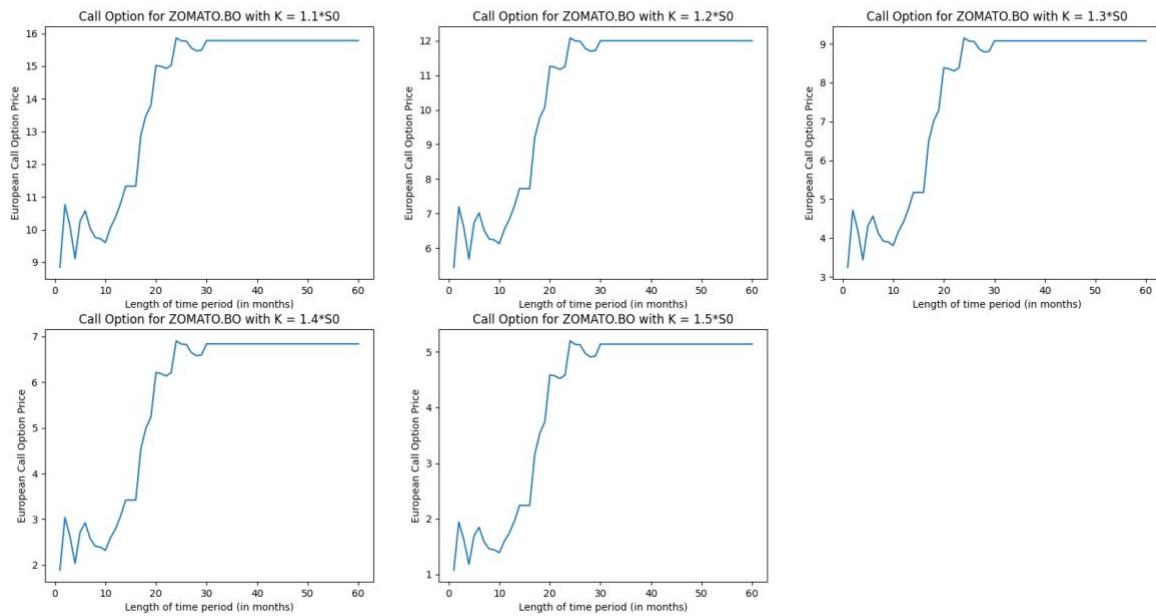
COLPAL.BO_Call_1



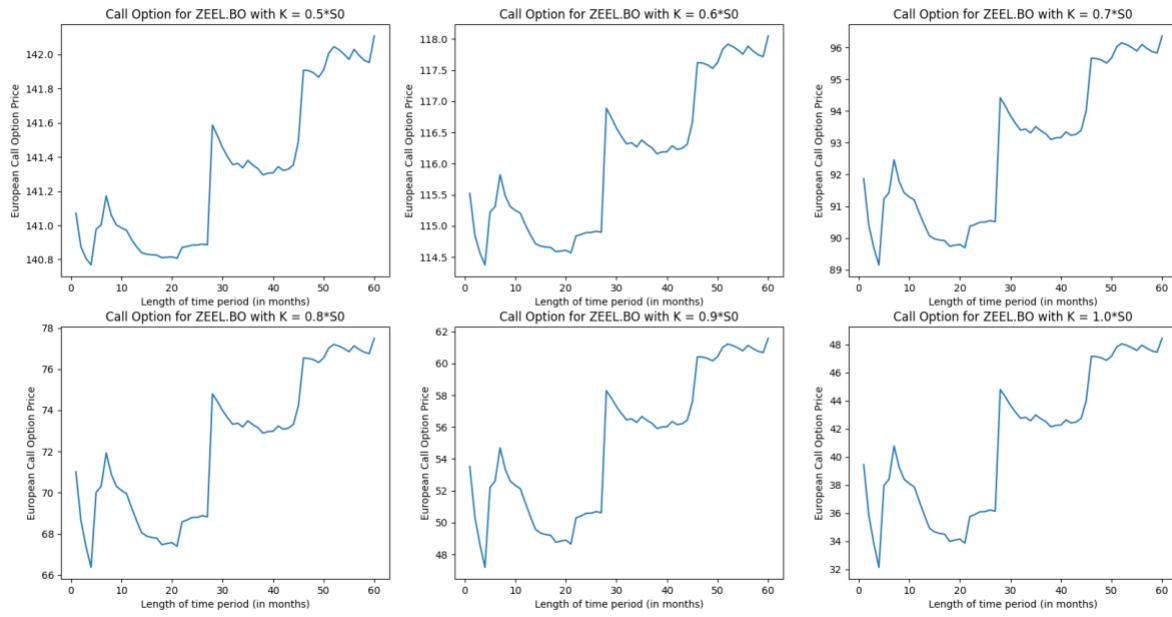
PIDILITIND.BO_Call_2



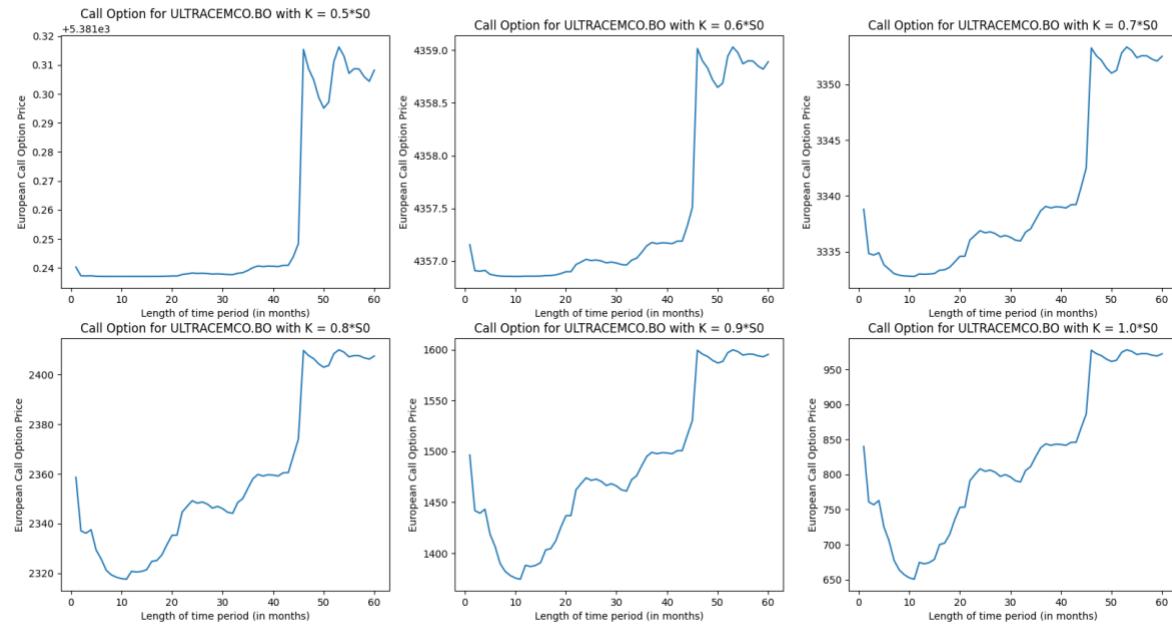
ZOMATO.BO_Call_2



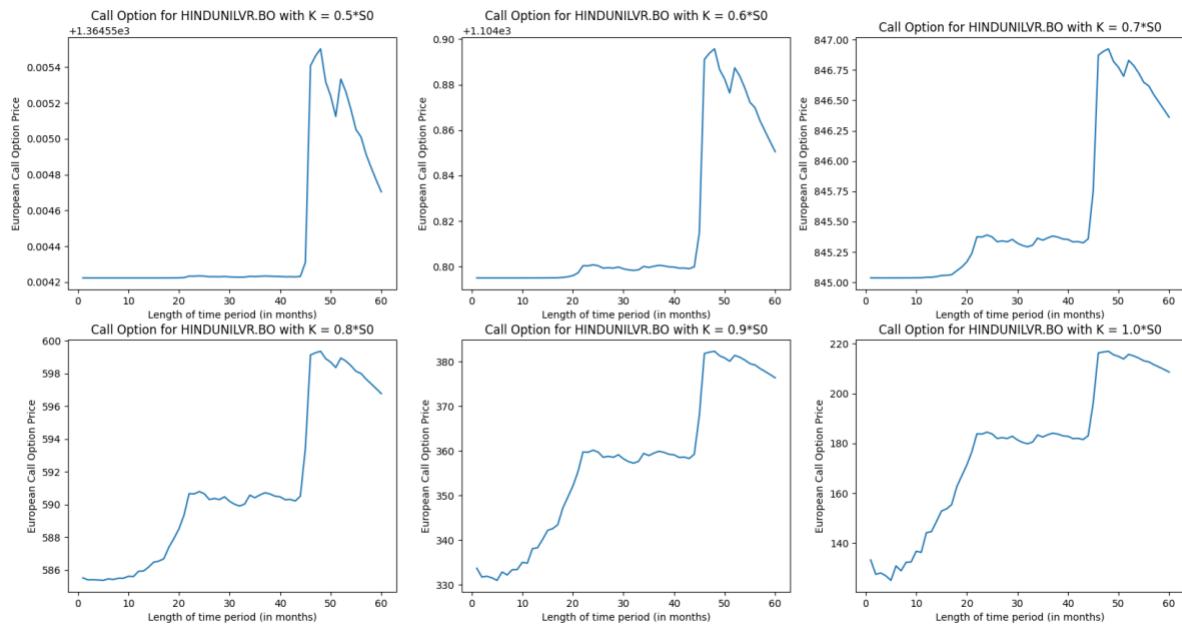
ZEEL.BO_Call_1



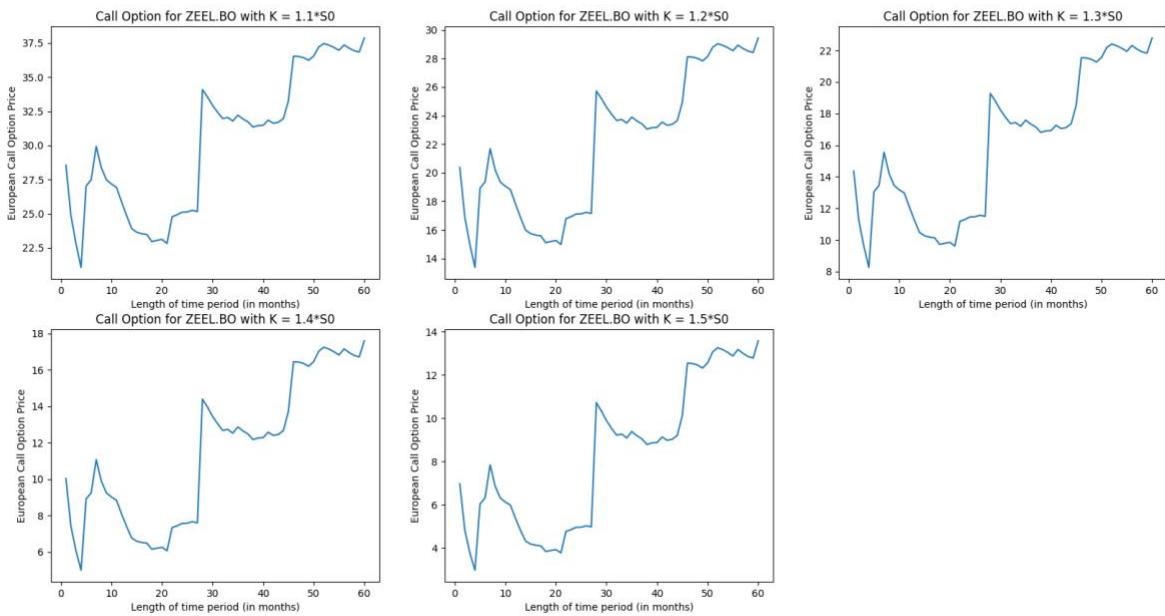
ULTRACEMCO.BO_Call_1



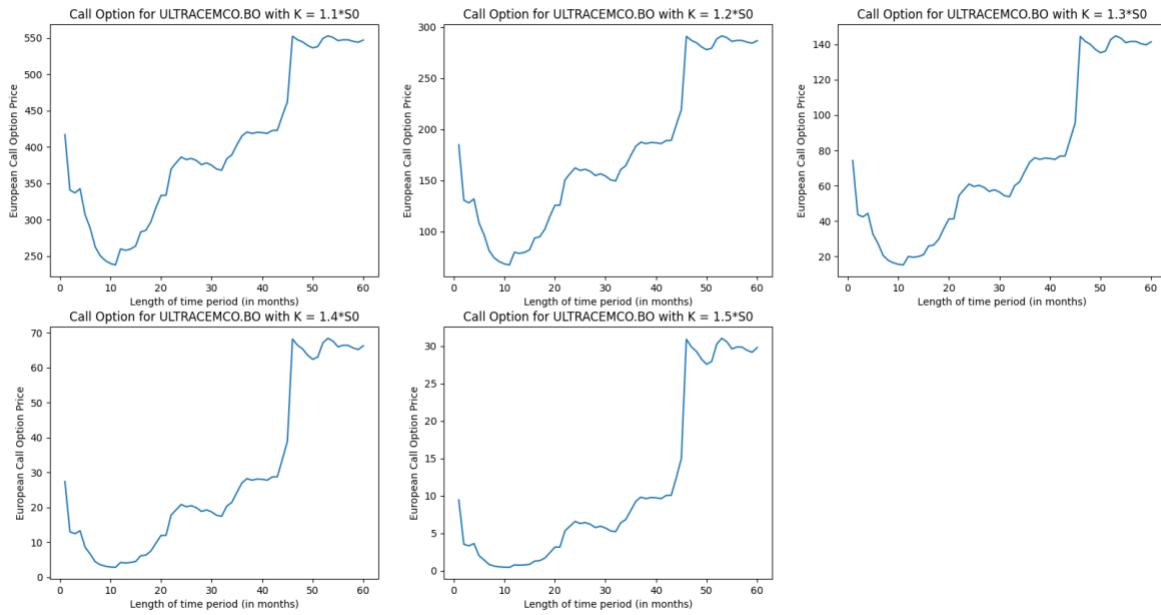
HINDUNILVR.BO_Call_1



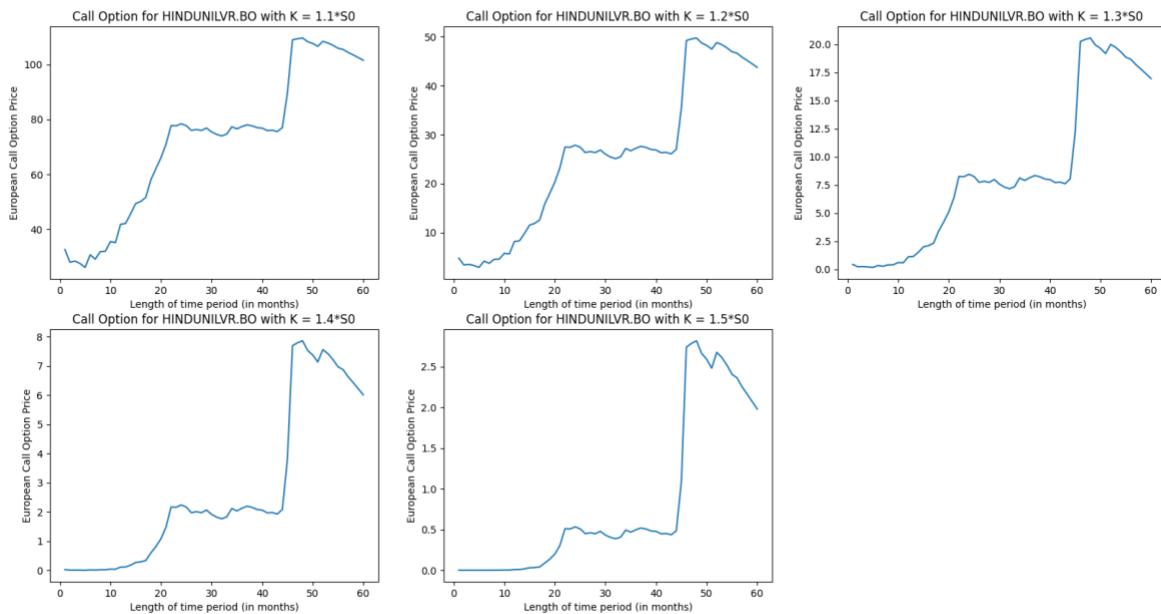
ZEEL.BO_Call_2



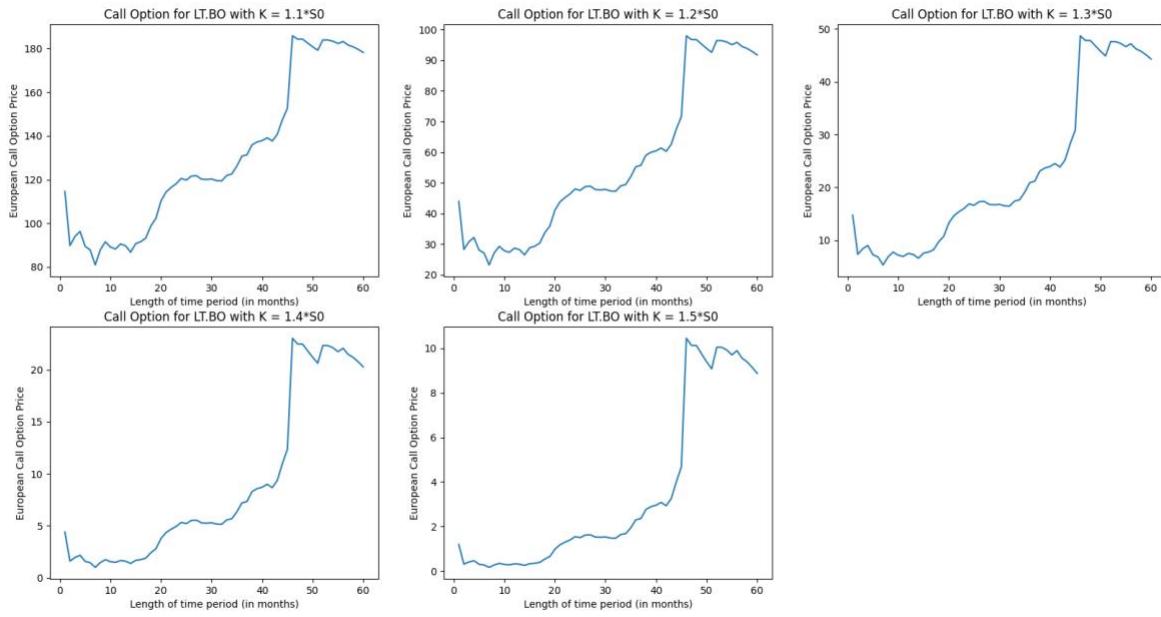
ULTRACEMCO.BO_Call_2



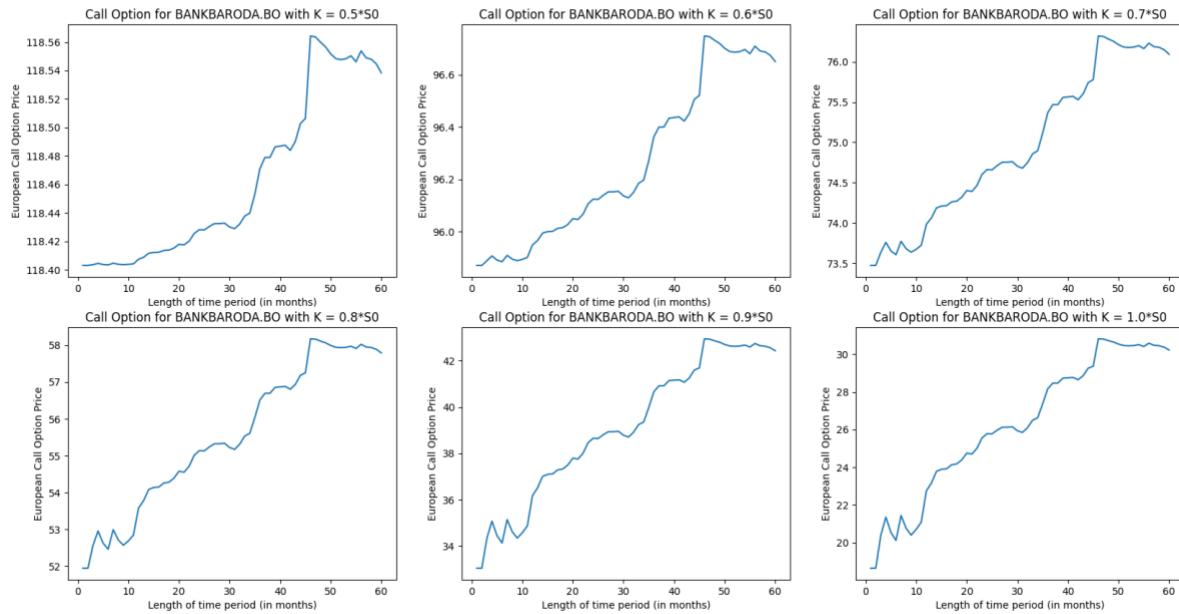
HINDUNILVR.BO_Call_2



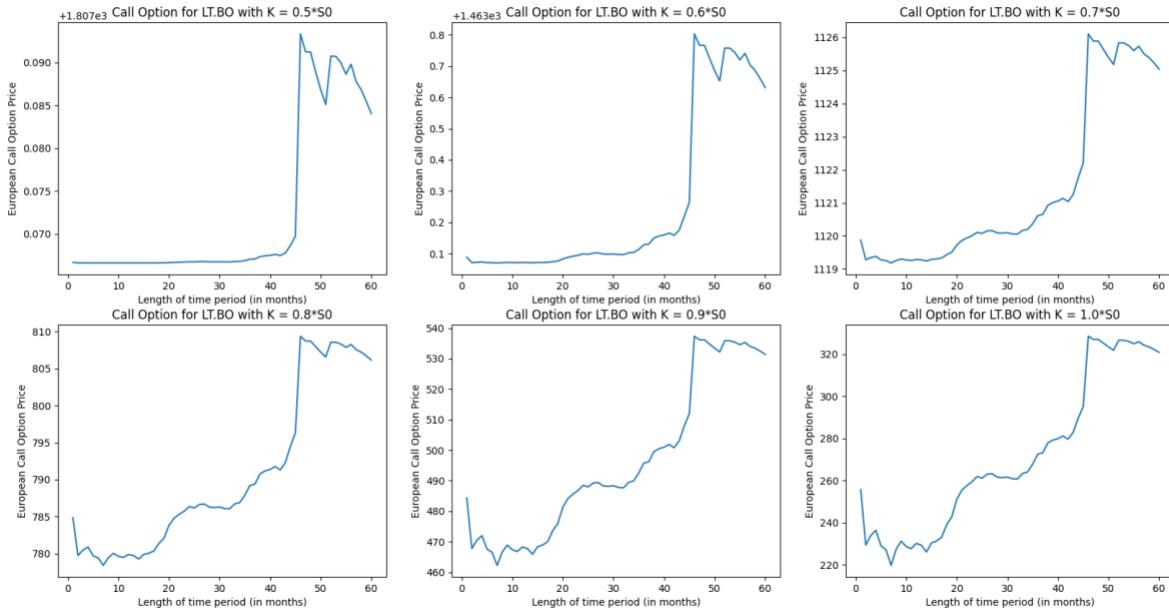
LT.BO_Call_2



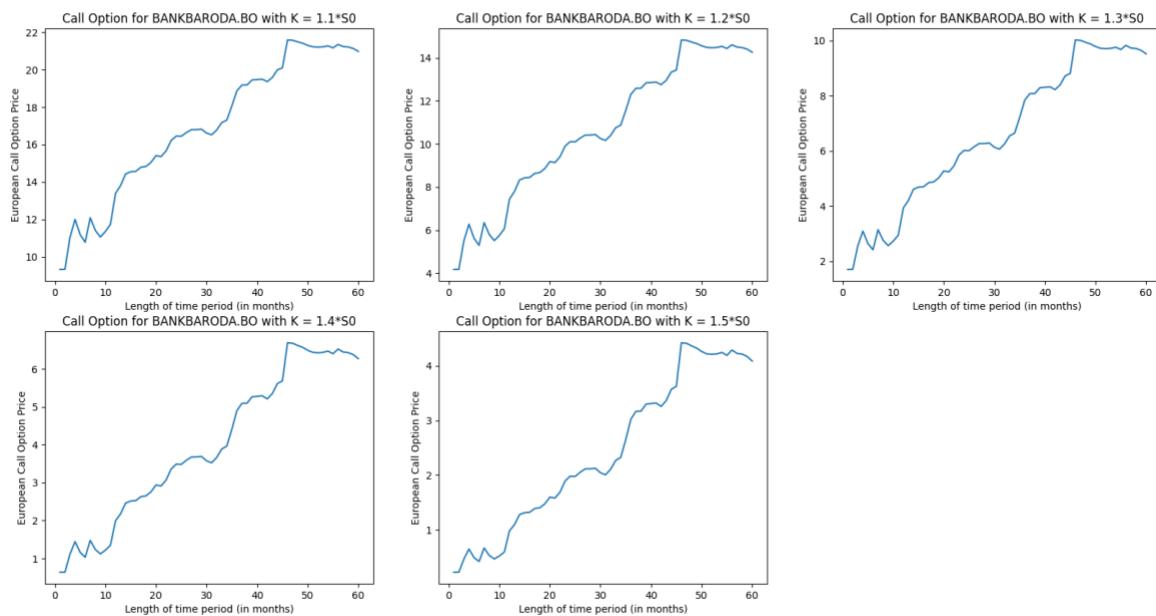
BANKBARODA.BO_Call_1



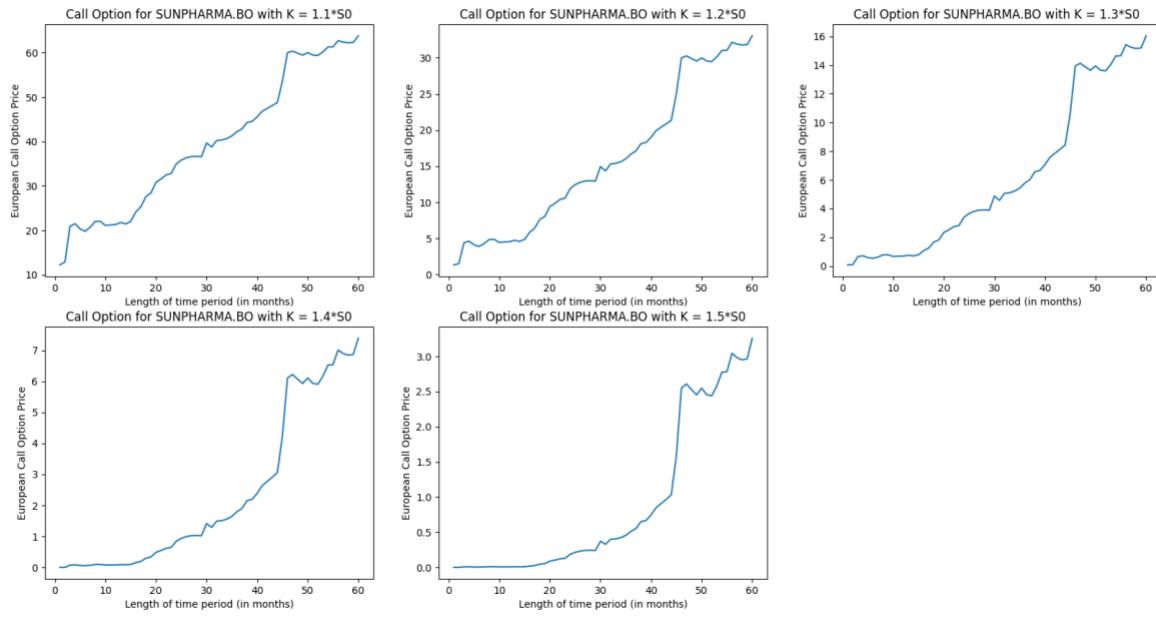
LT.BO_Call_1



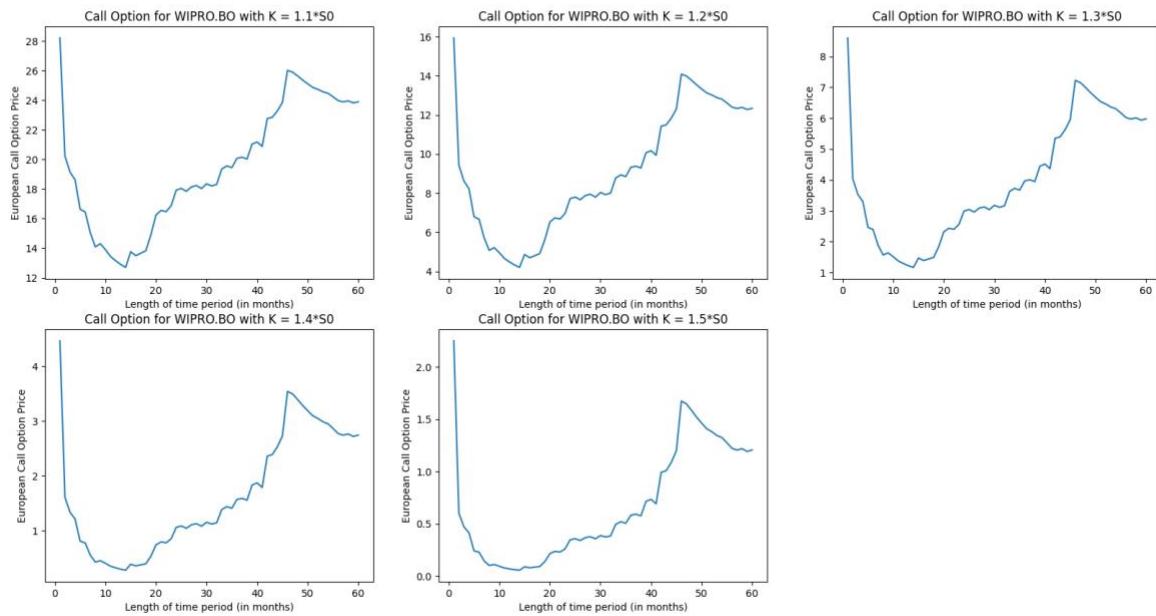
BANKBARODA.BO_Call_2



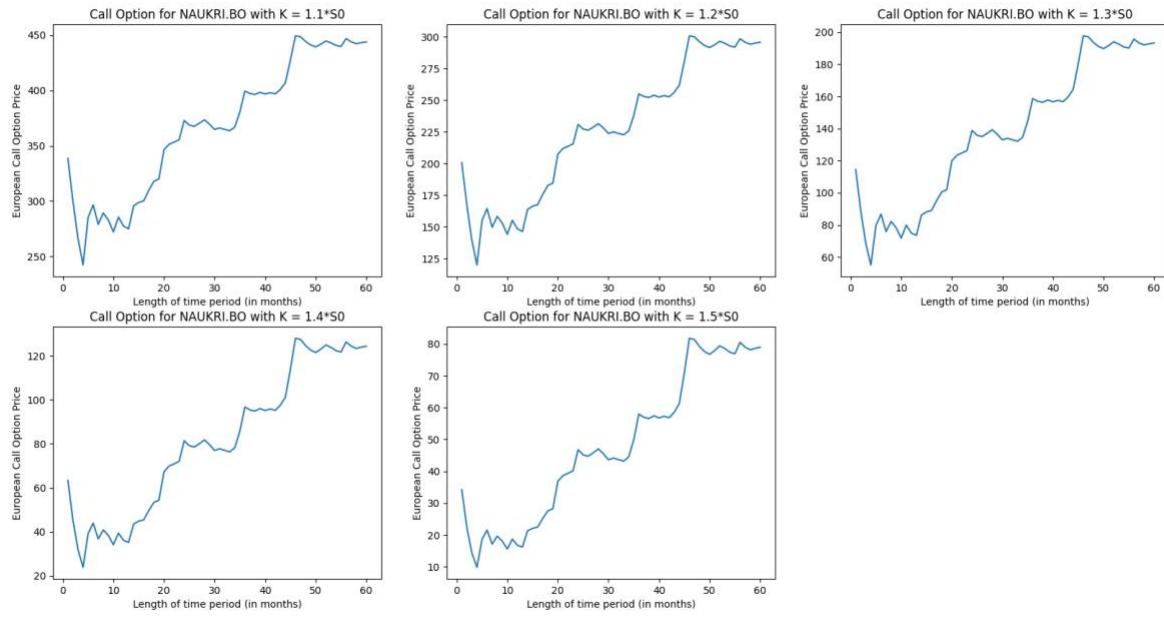
SUNPHARMA.BO_Call_2



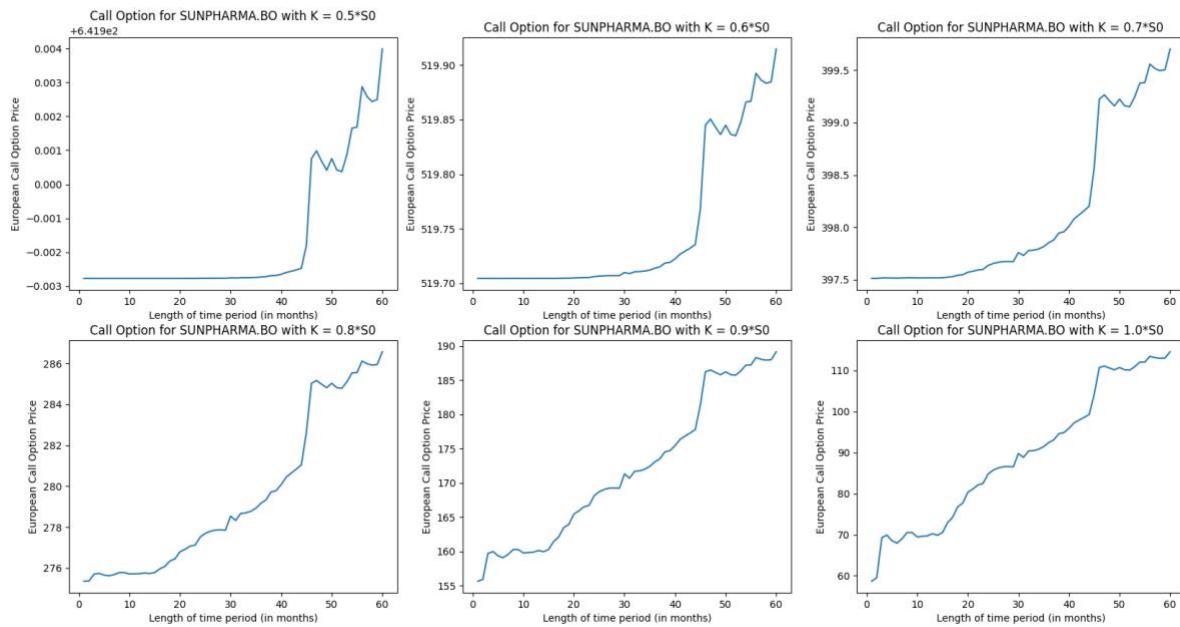
WIPRO.BO_Call_2



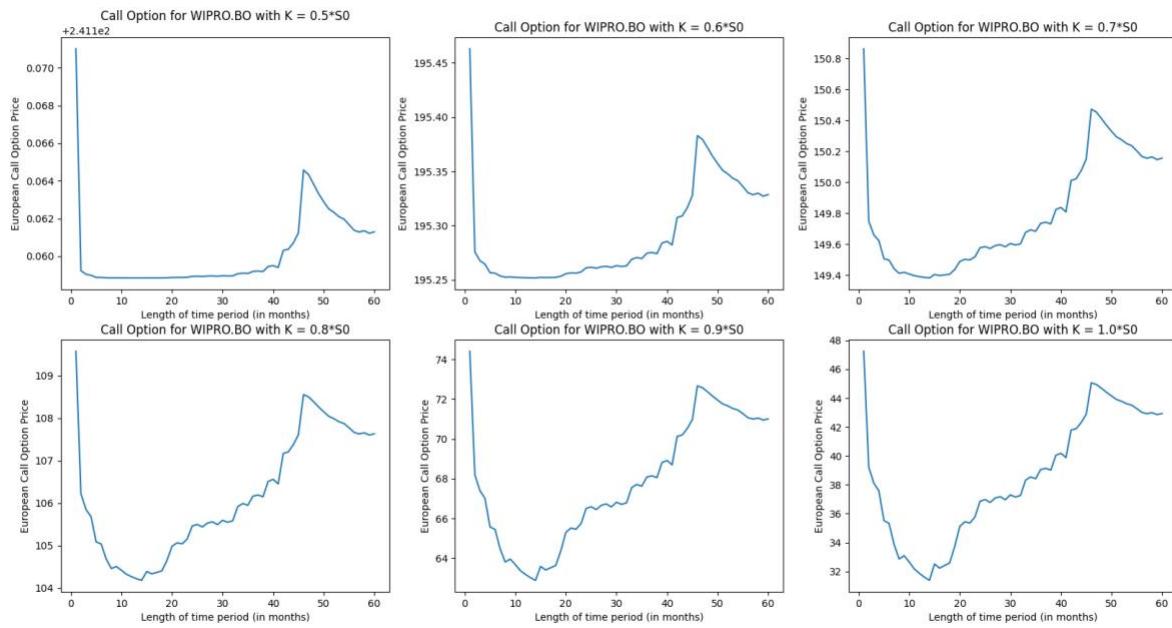
NAUKRI.BO_Call_2



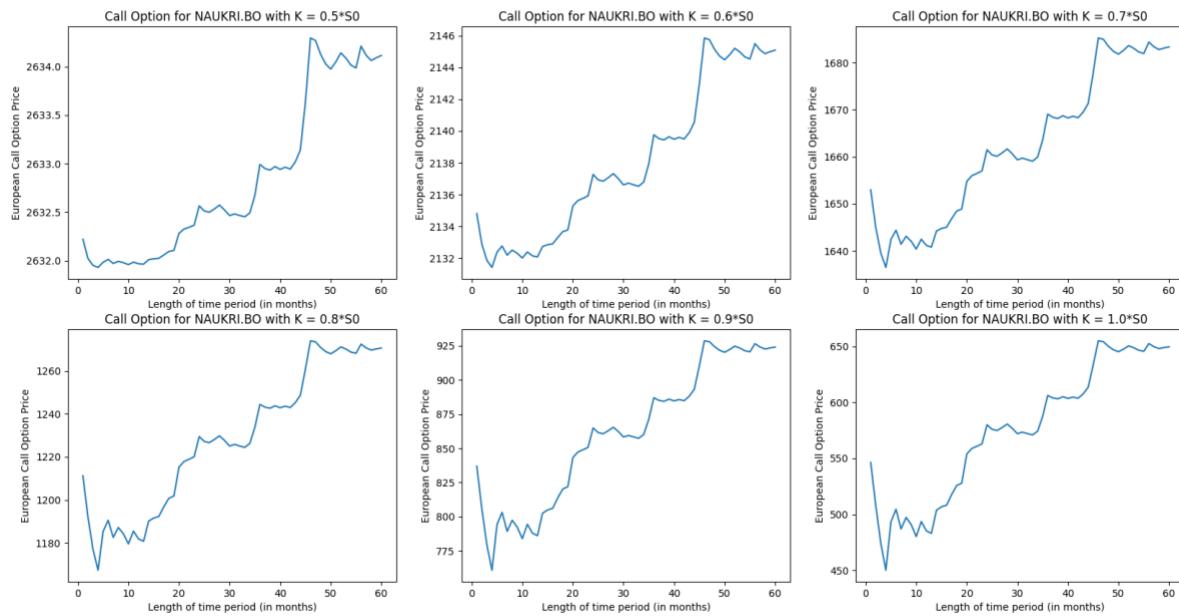
SUNPHARMA.BO_Call_1



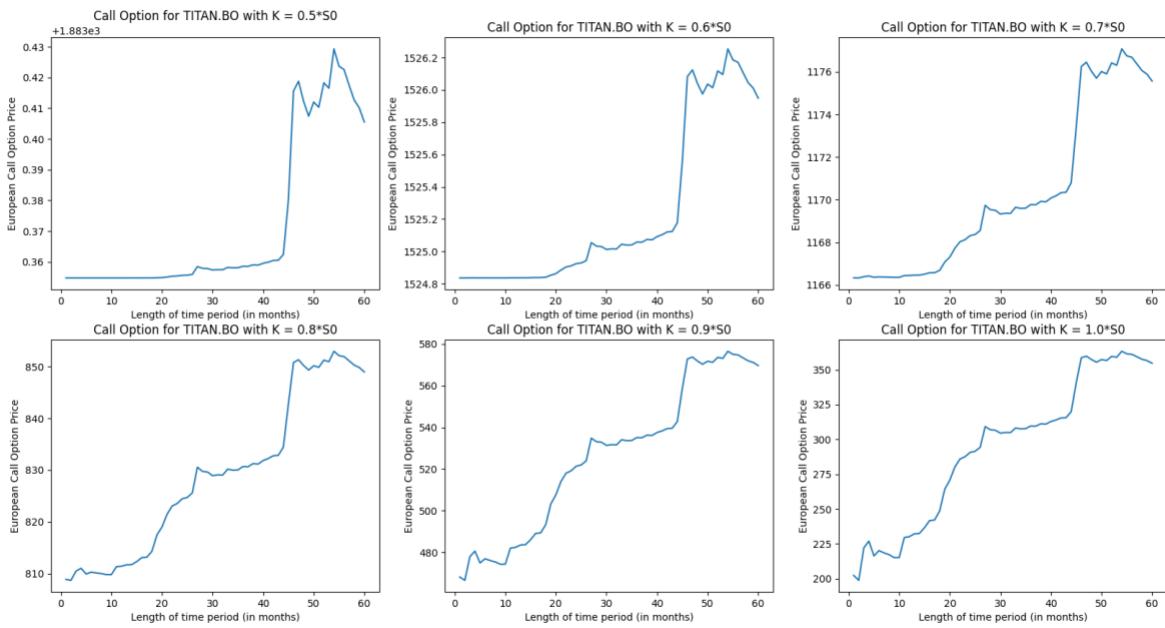
WIPRO.BO_Call_I



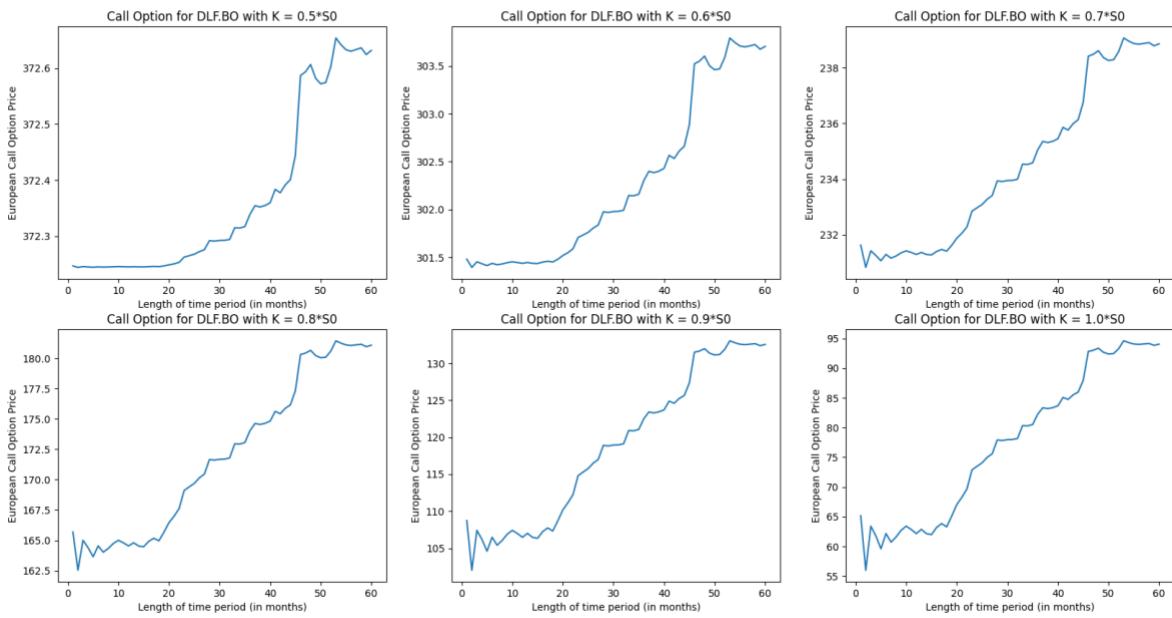
NAUKRI.BO_Call_I



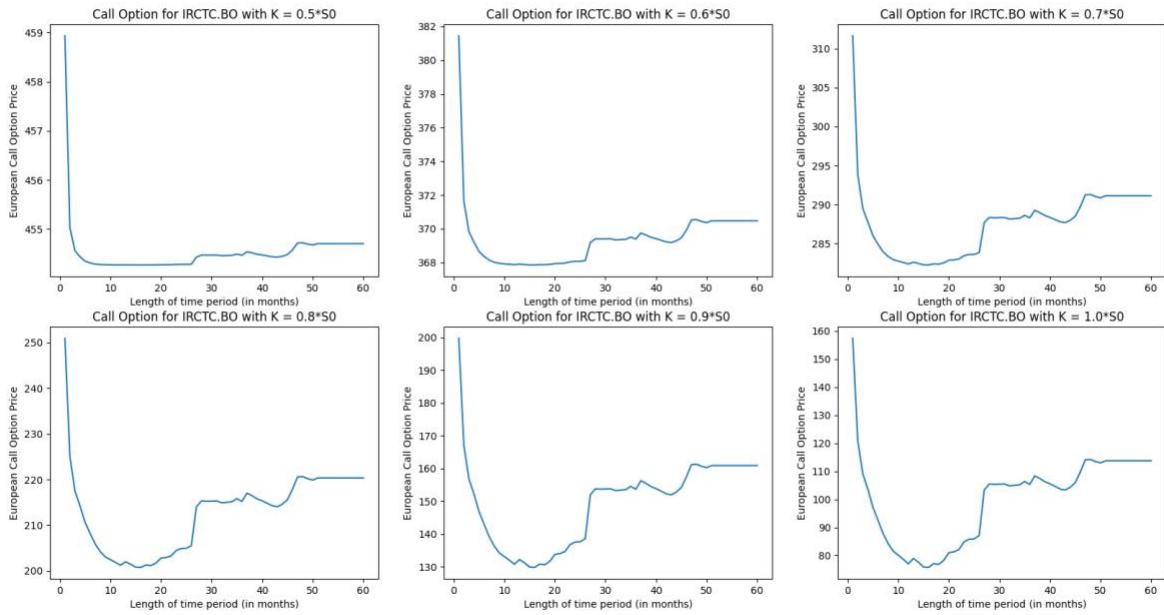
TITAN.BO_Call_1



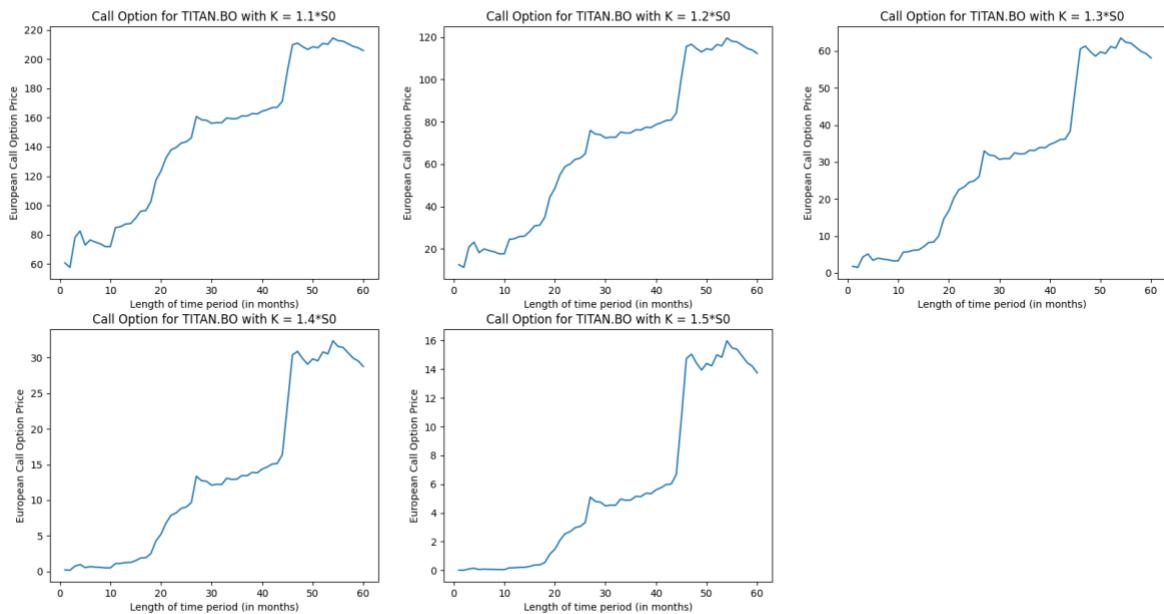
DLF.BO_Call_1



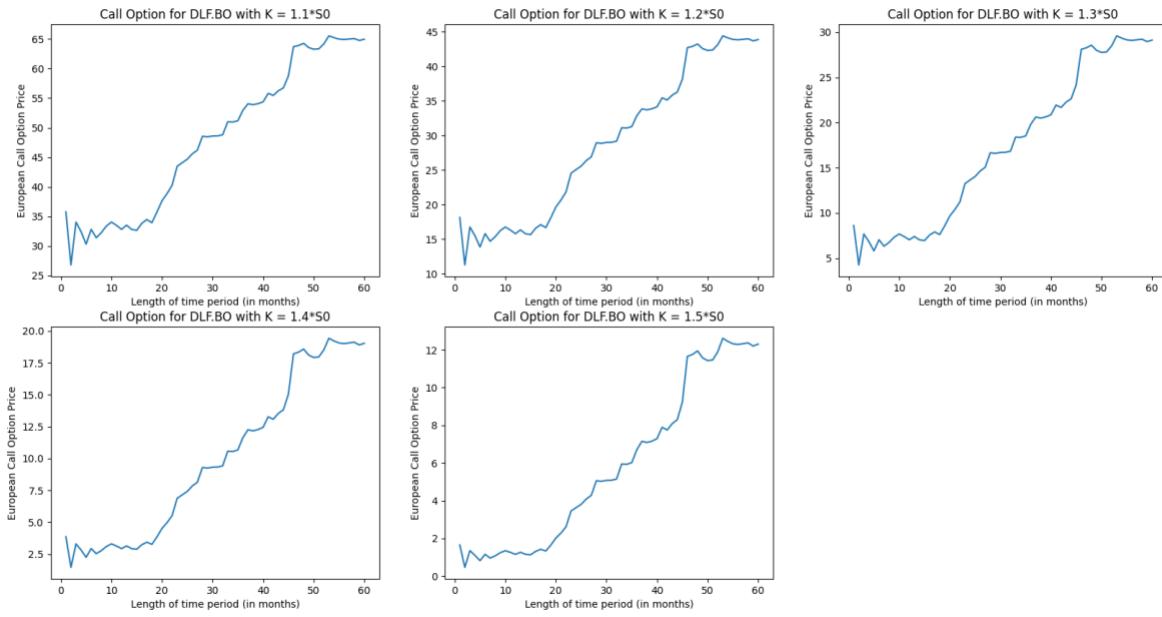
IRCTC.BO_Call_1



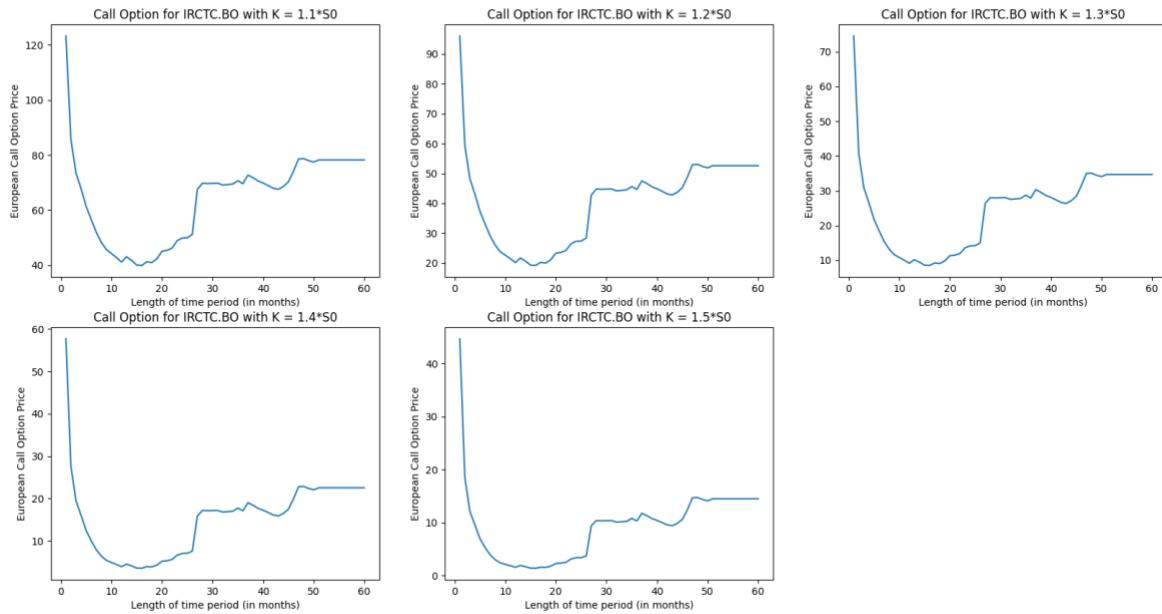
TITAN.BO_Call_2



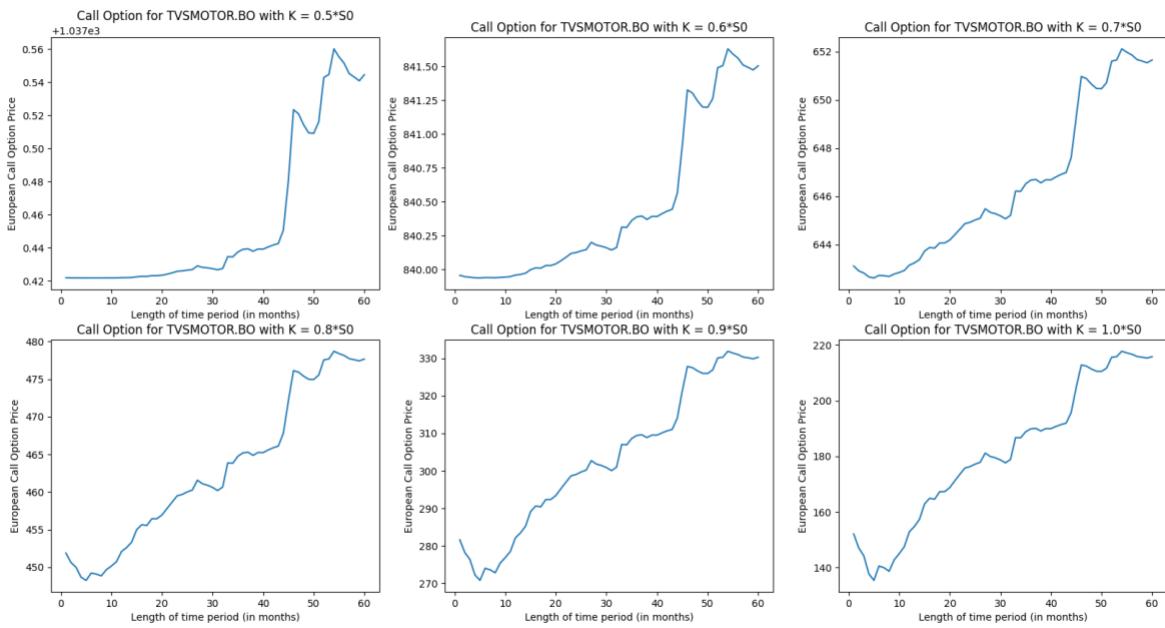
DLF.BO_Call_2



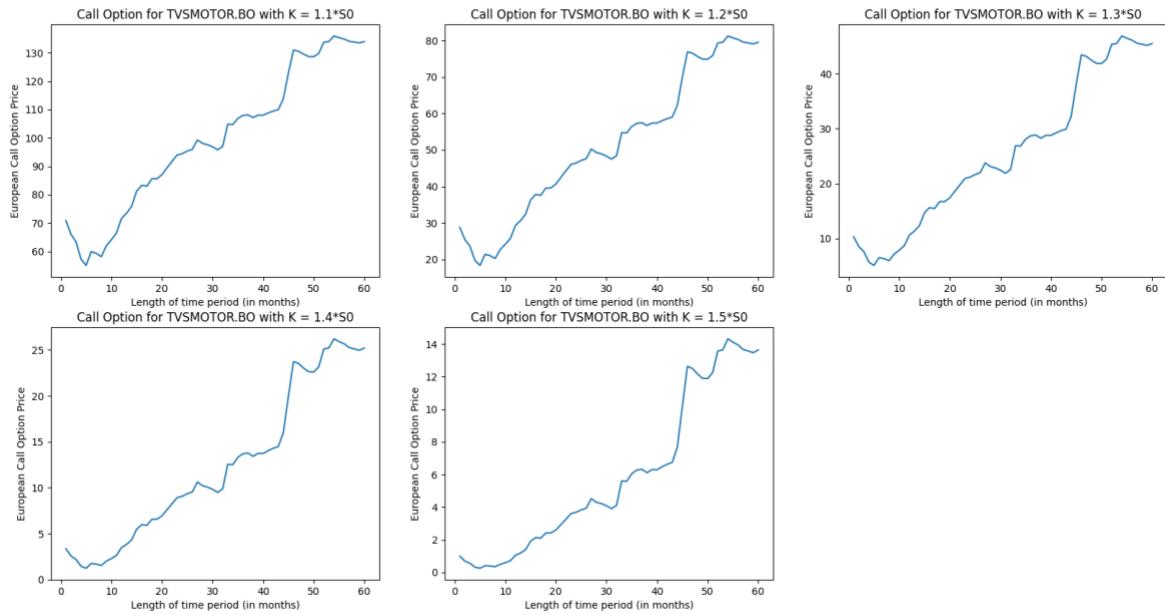
IRCTC.BO_Call_2



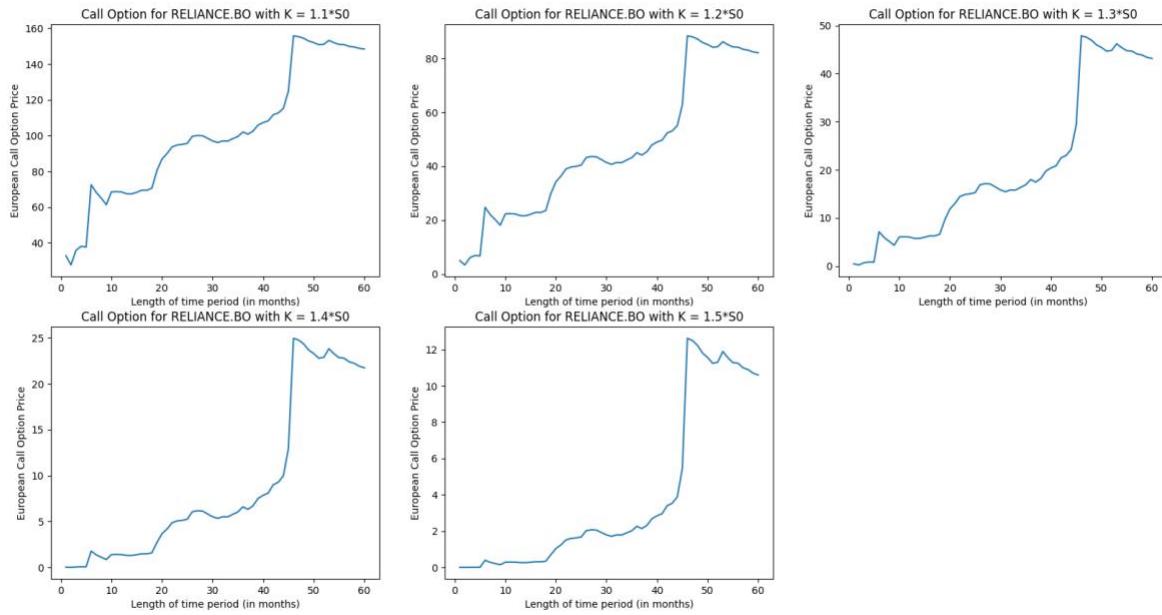
TVSMOTOR.BO_Call_1



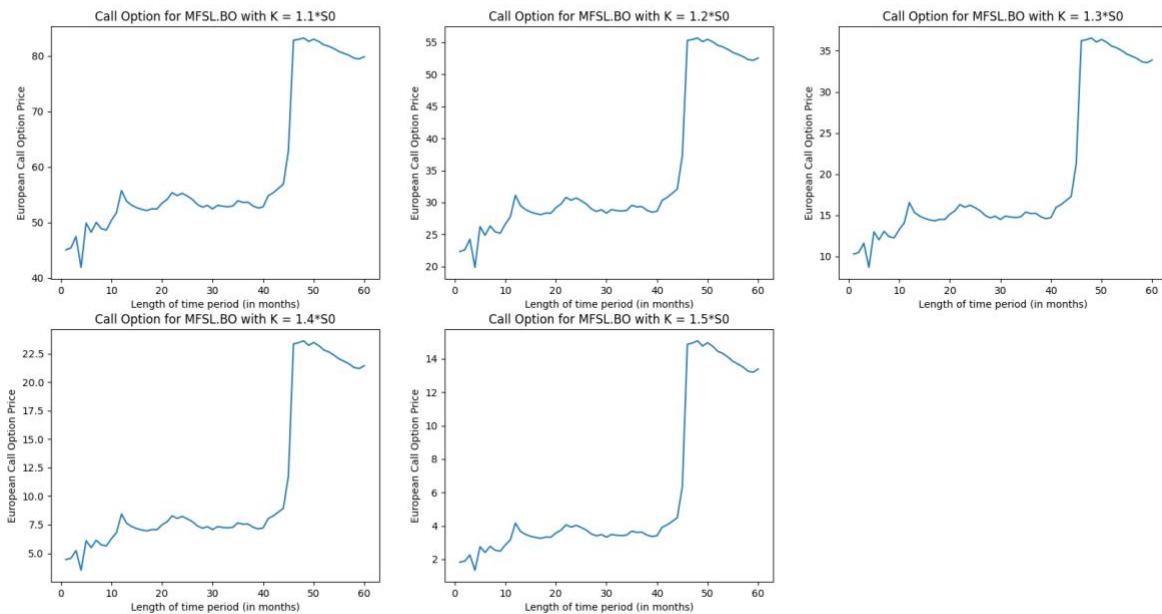
TVSMOTOR.BO_Call_2



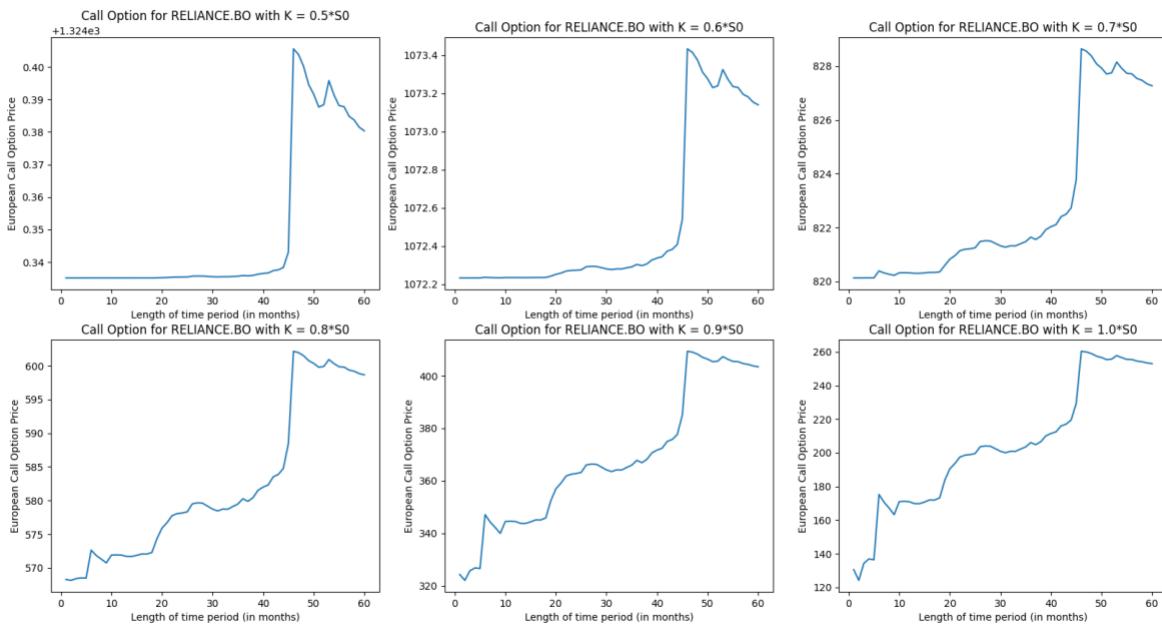
RELIANCE.BO_Call_2



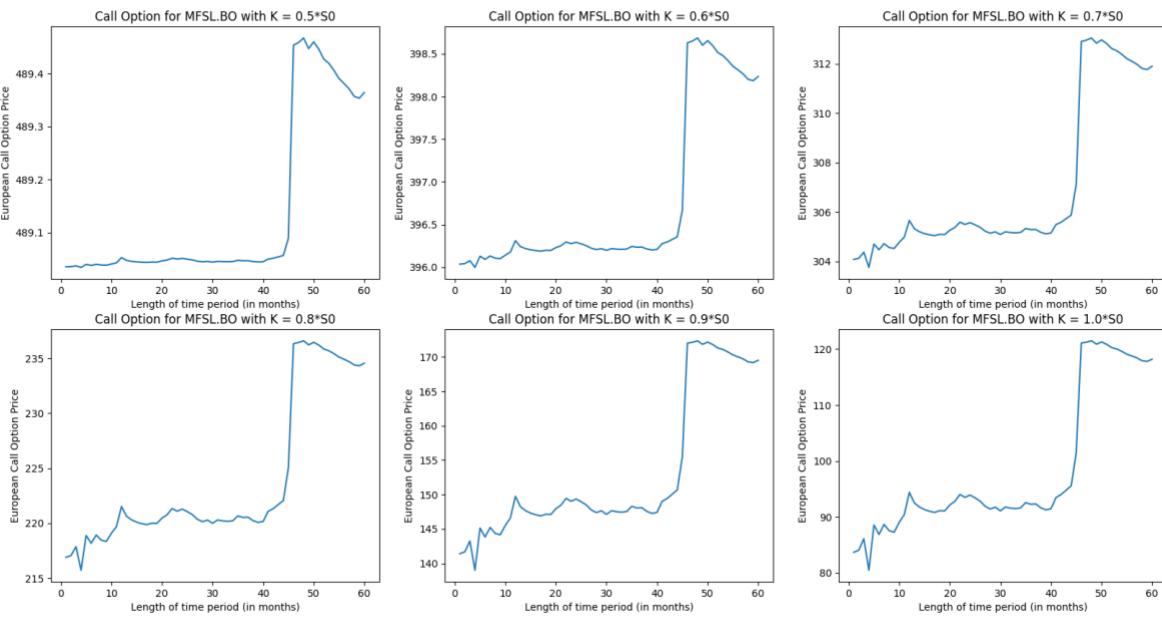
MFSL.BO_Call_2



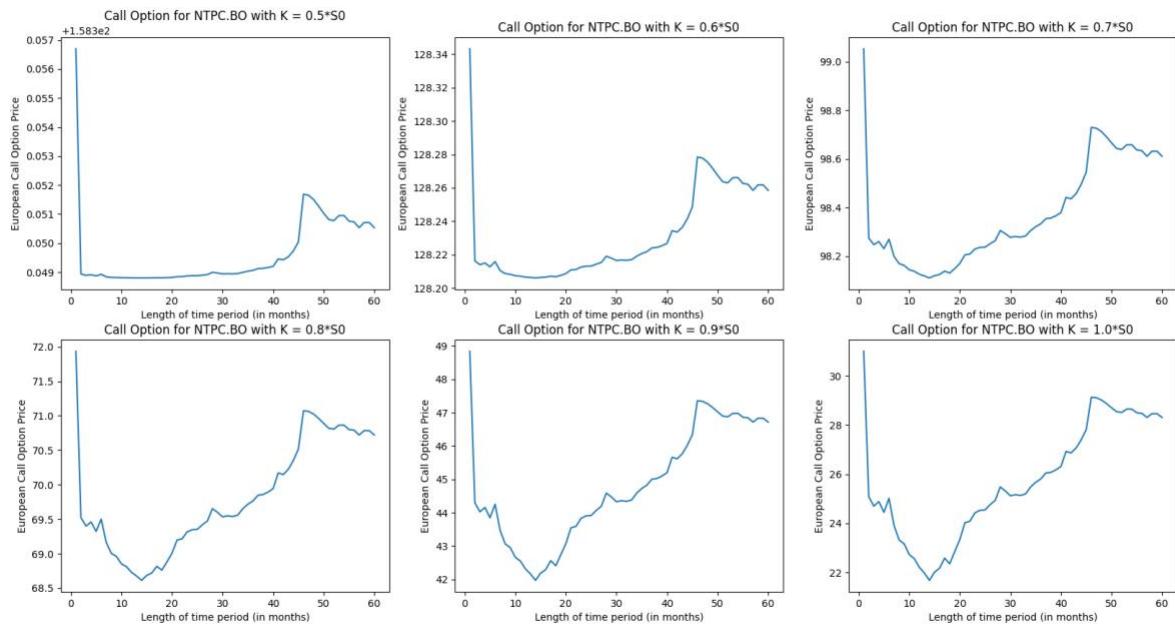
RELIANCE.BO_Call_1



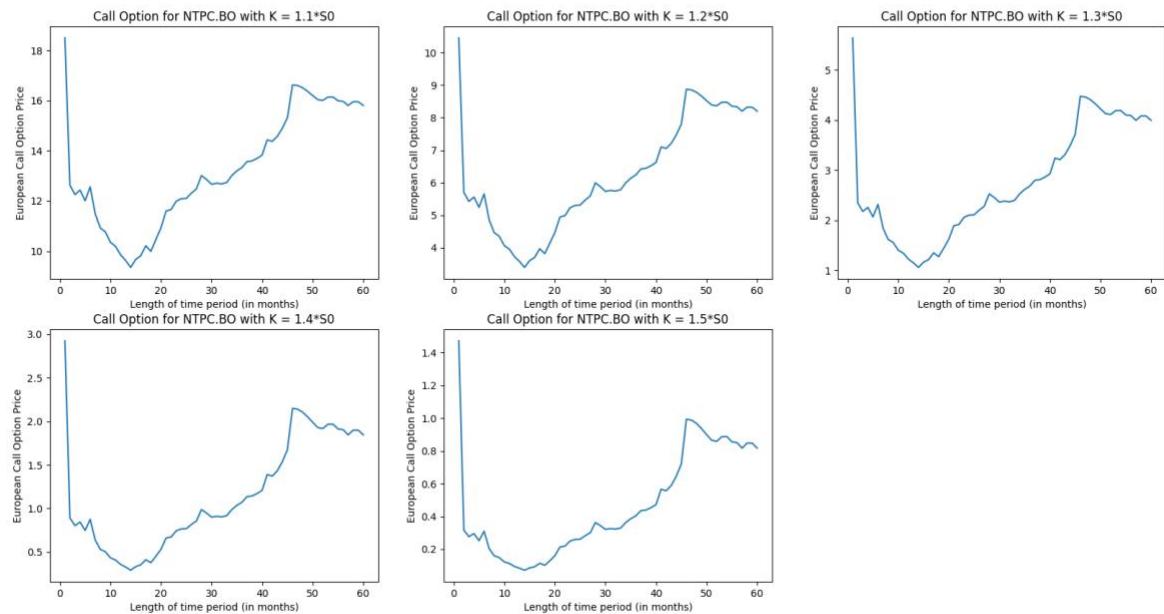
MFSL.BO_Call_1



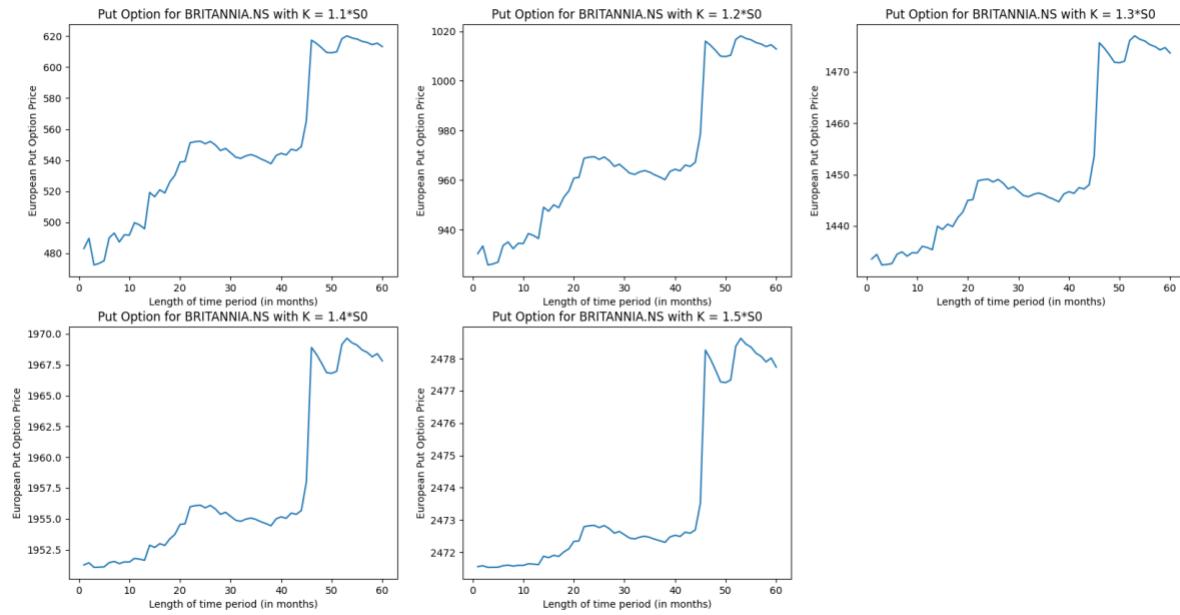
NTPC.BO_Call_1



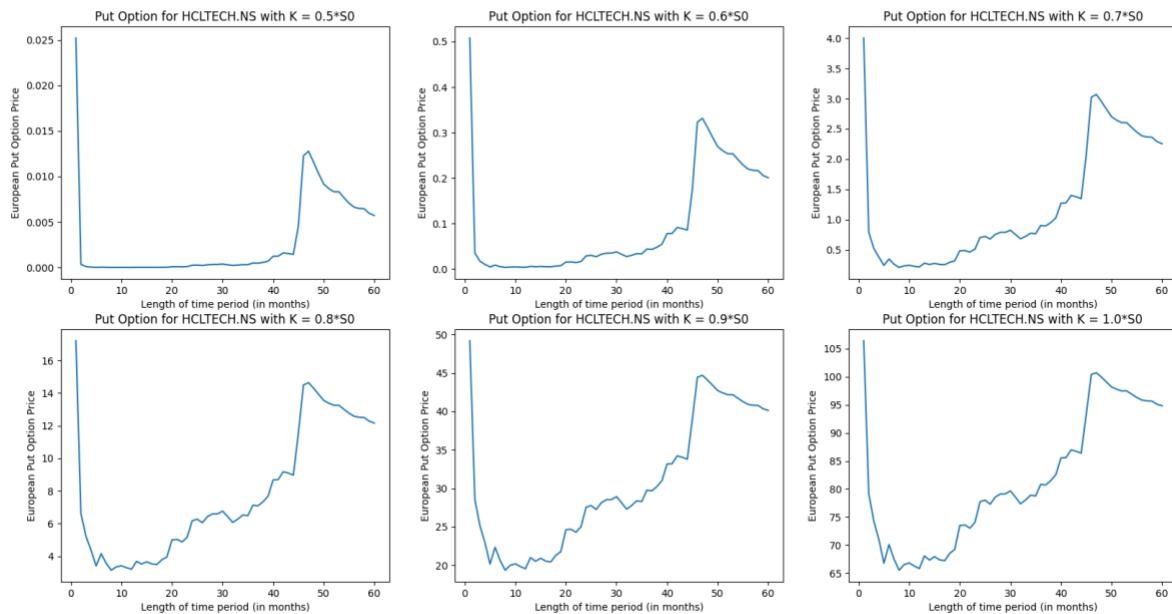
NTPC.BO_Call_2



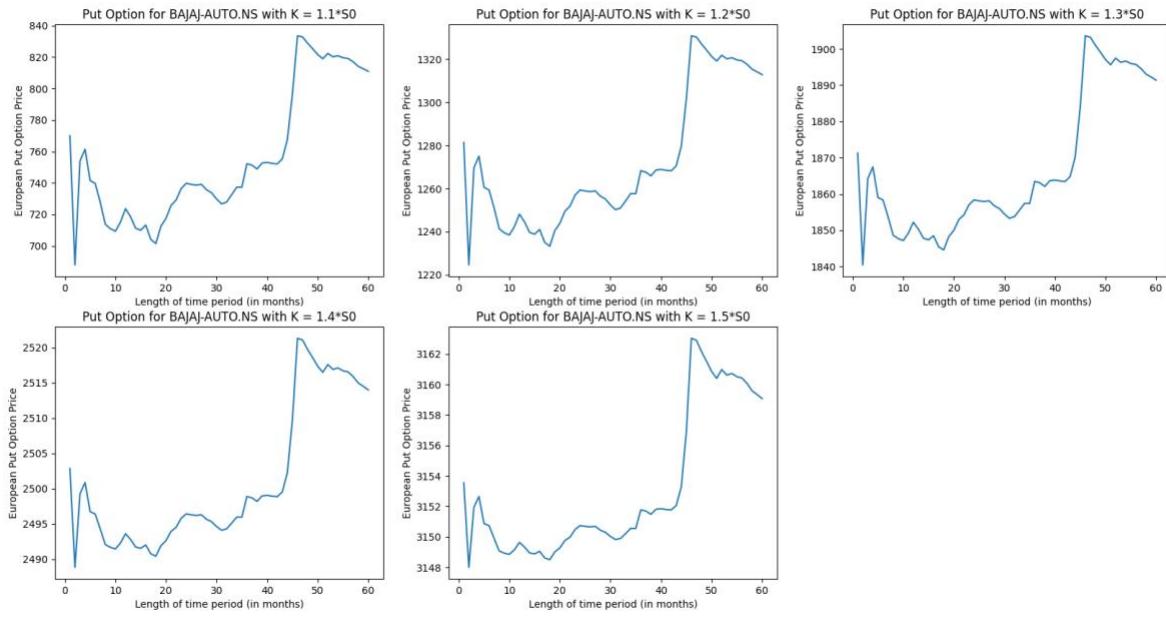
BRITANNIA.NS_Put_2



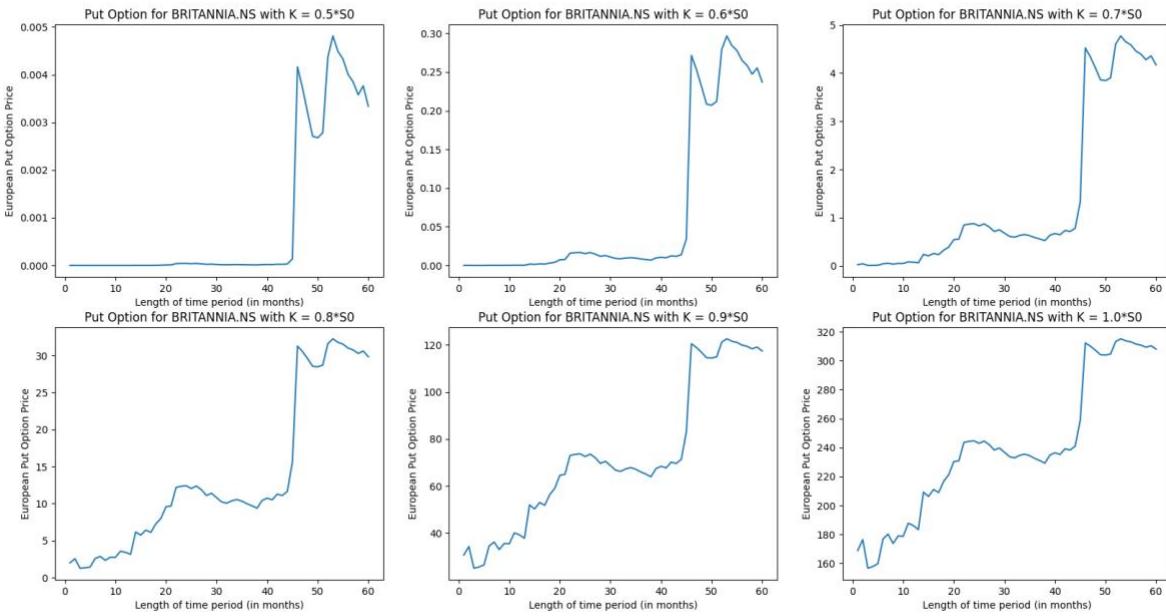
HCLTECH.NS_Put_1



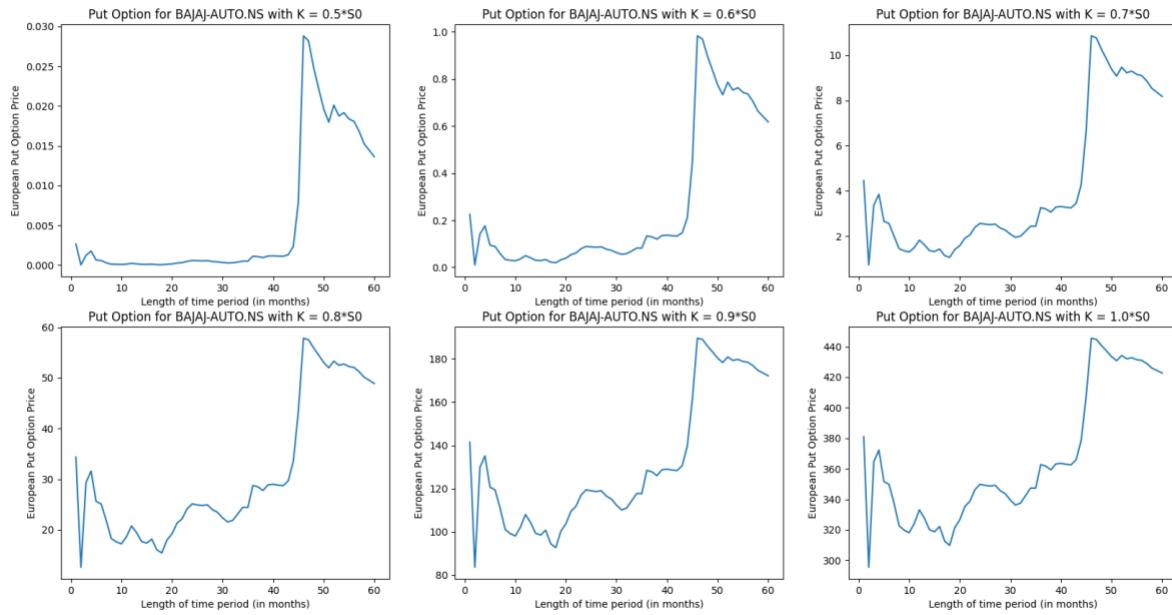
BAJAJ-AUTO.NS_Put_2



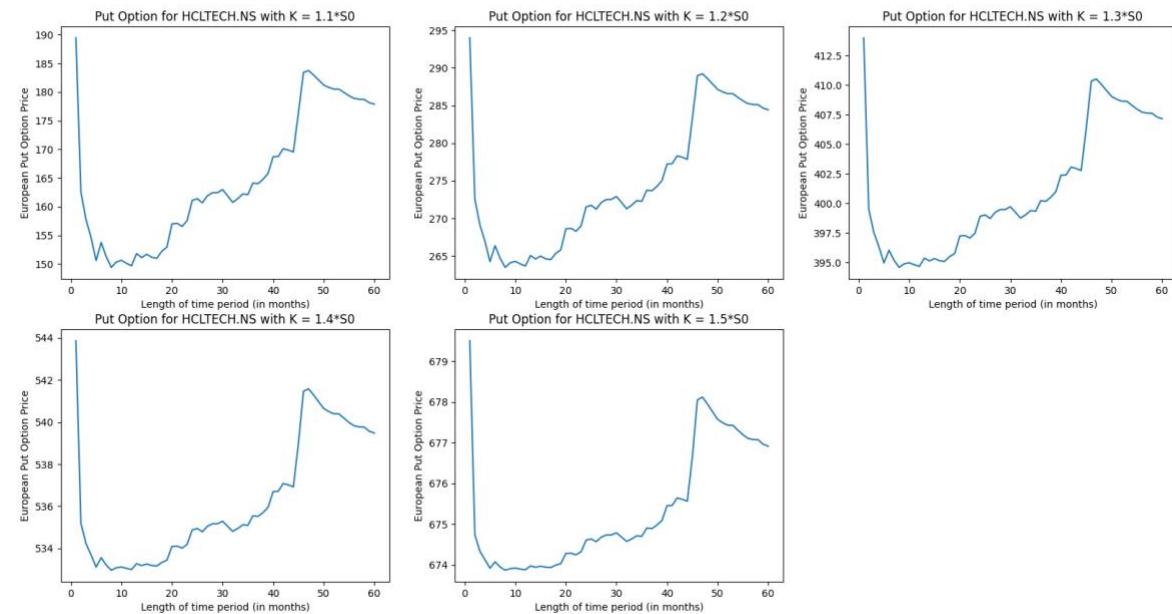
BRITANNIA.NS_Put_I



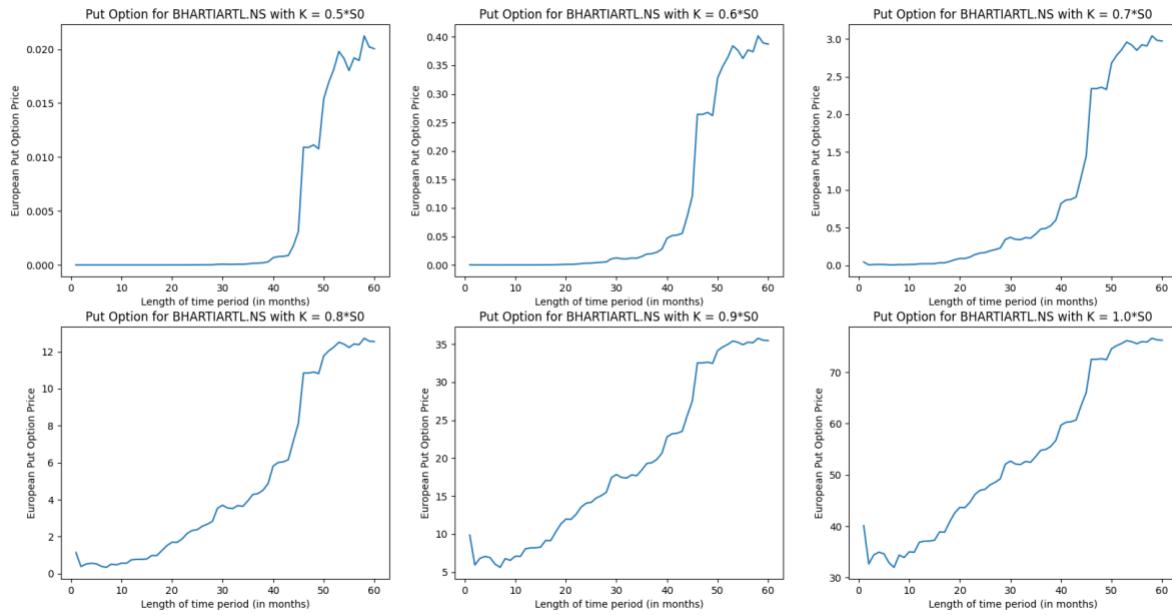
BAJAJ-AUTO.NS_Put_1



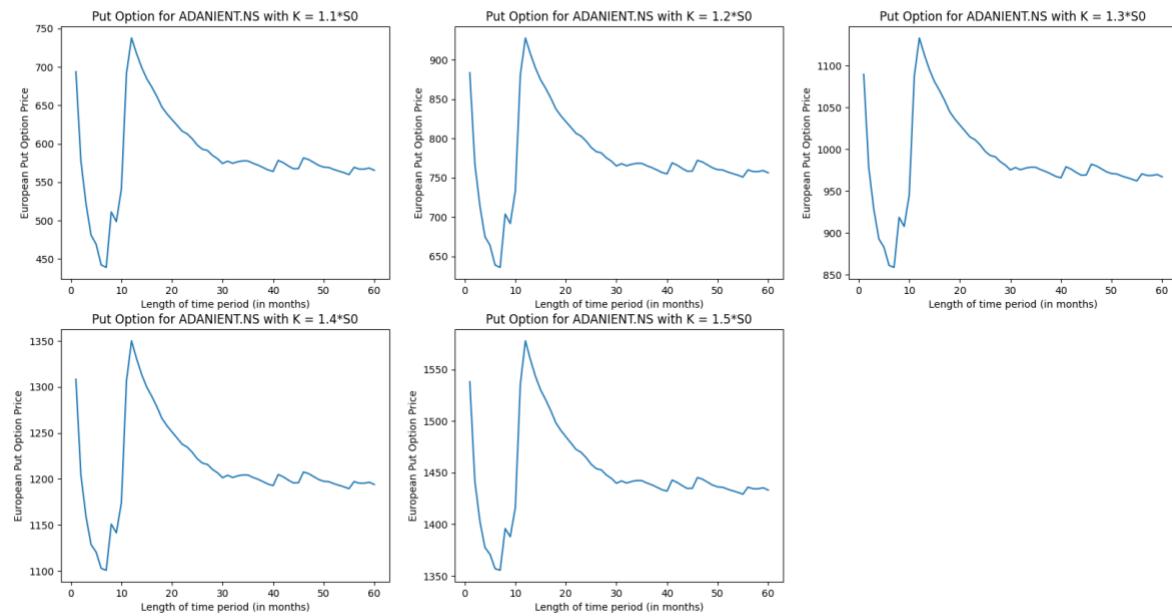
HCLTECH.NS_Put_2



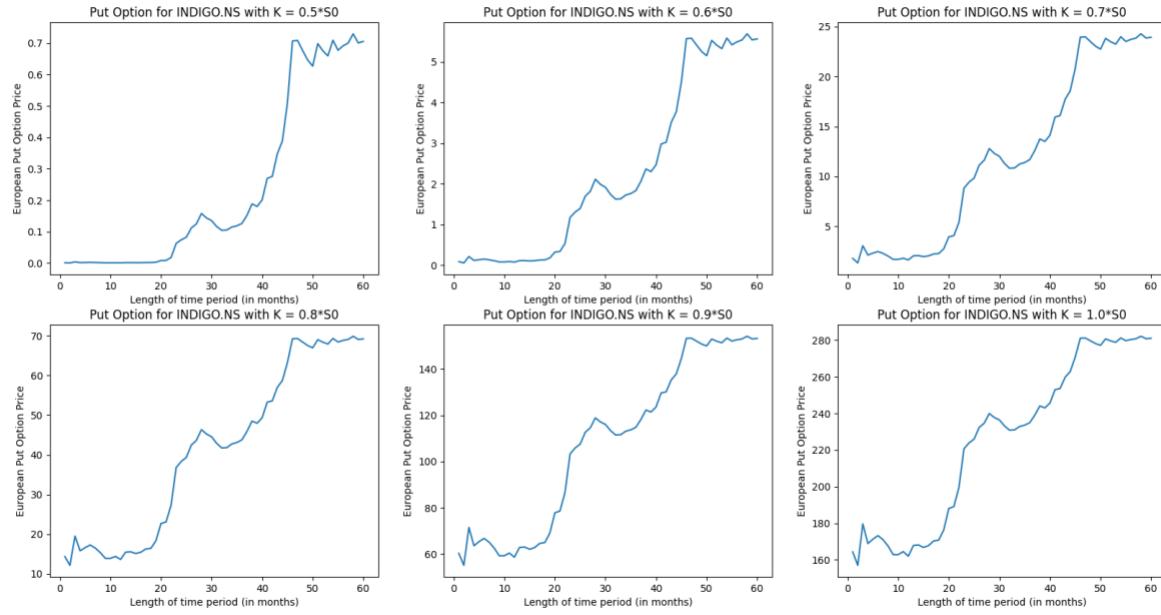
BHARTIARTL.NS_Put_1



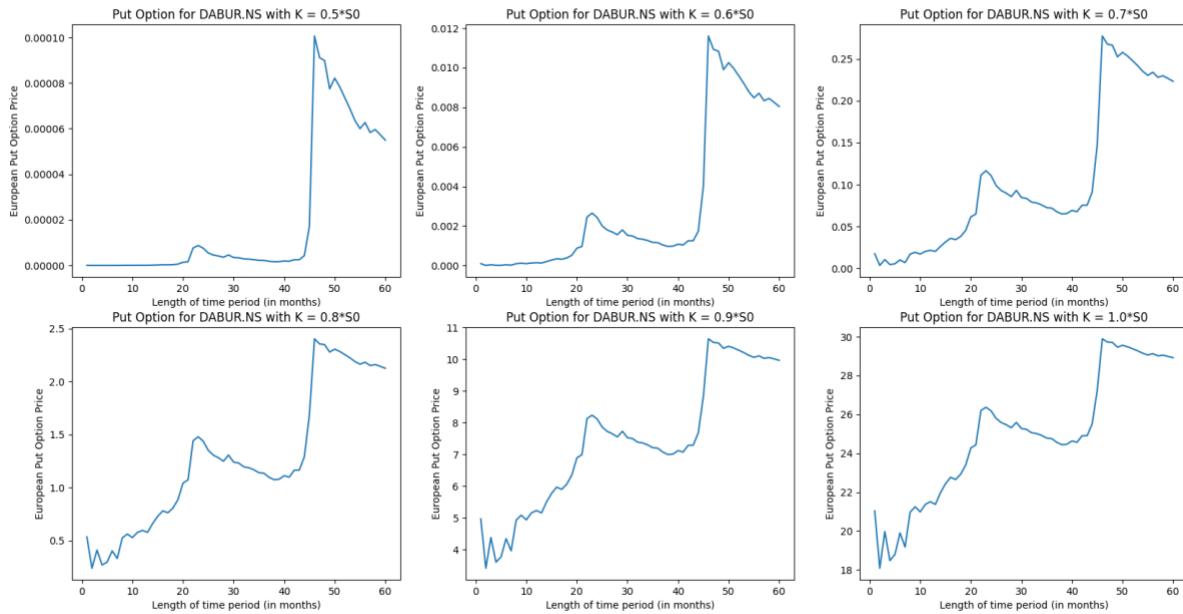
ADANIENT.NS_Put_2



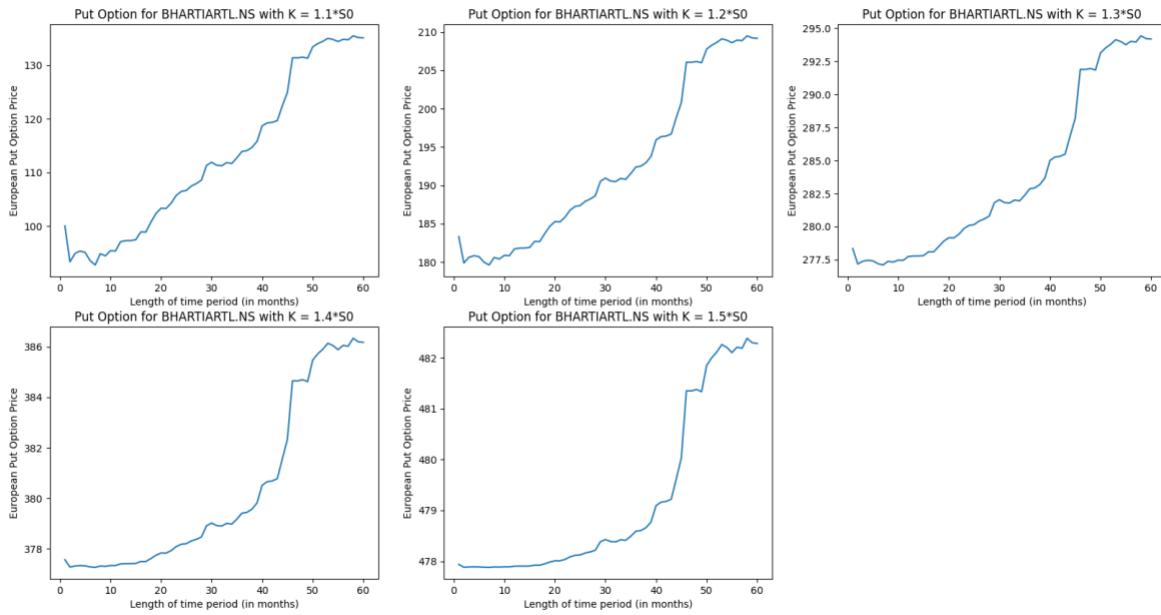
INDIGO.NS_Put_1



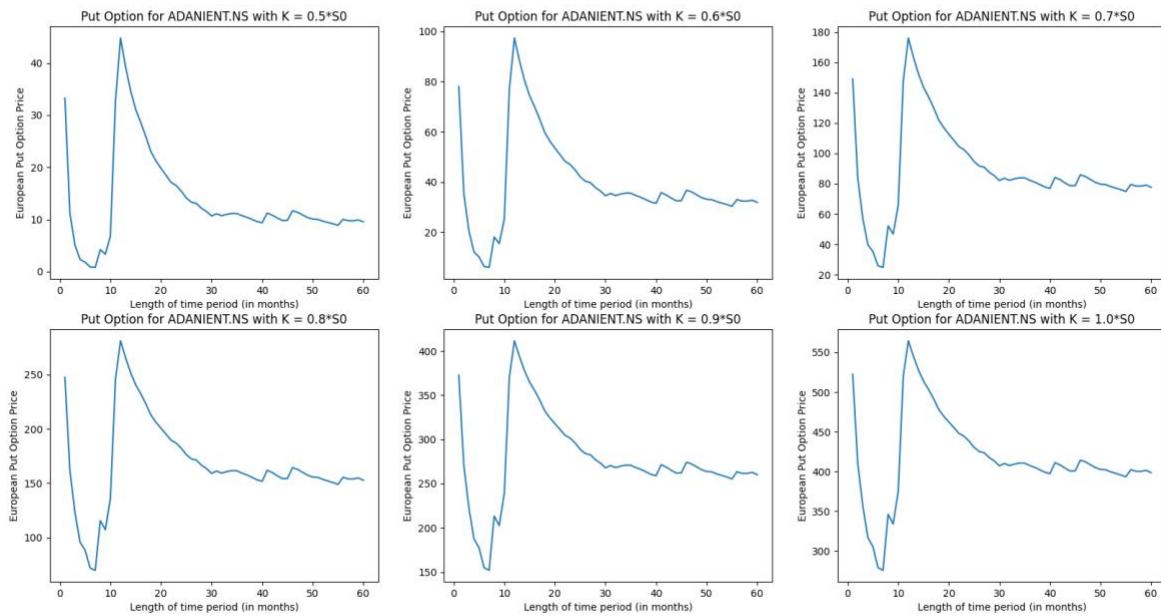
DABUR.NS_Put_1



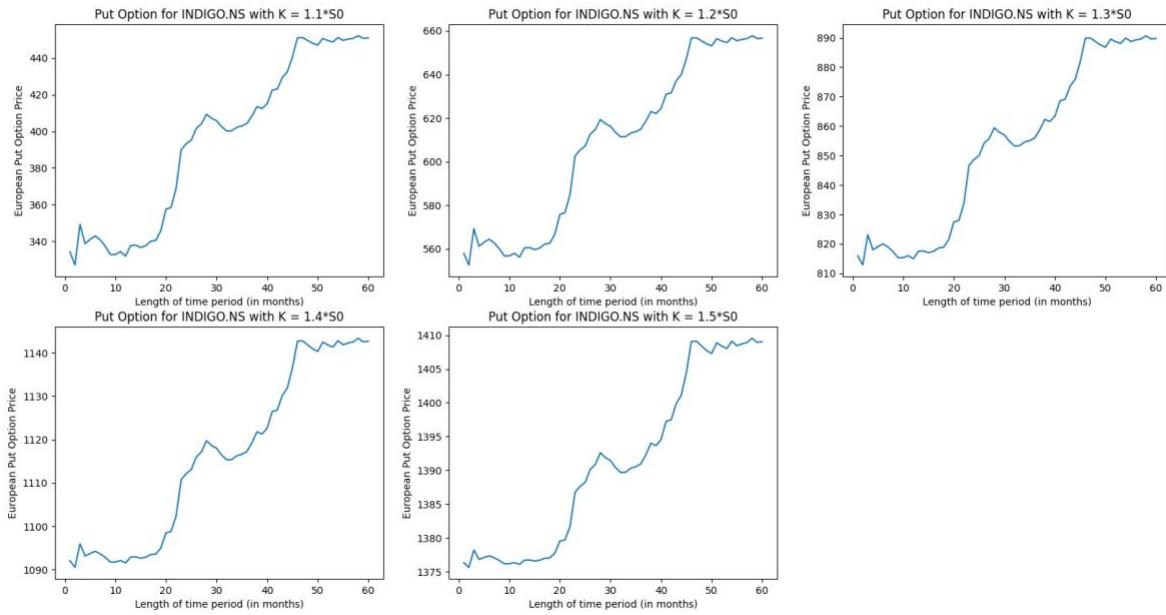
BHARTIARTL.NS_Put_2



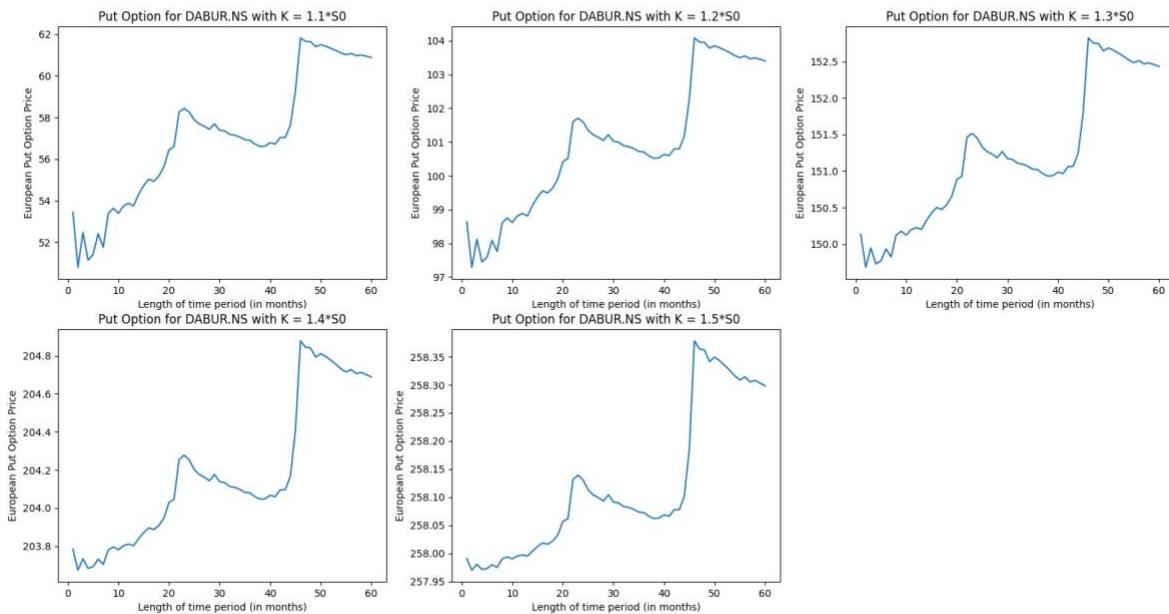
ADANIENT.NS_Put_1



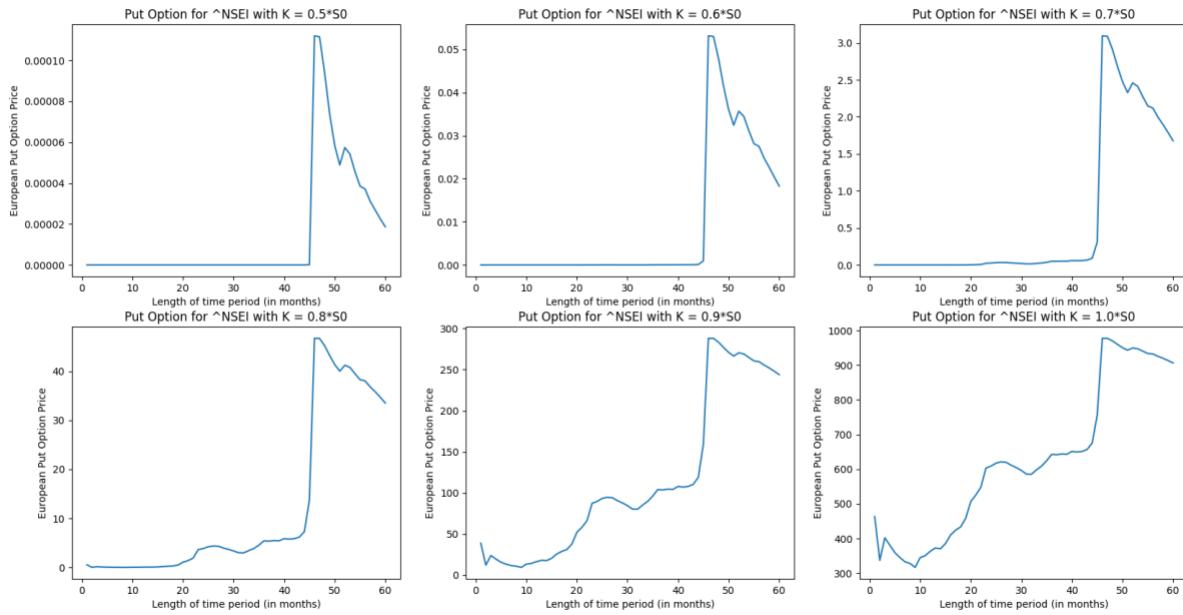
INDIGO.NS_Put_2



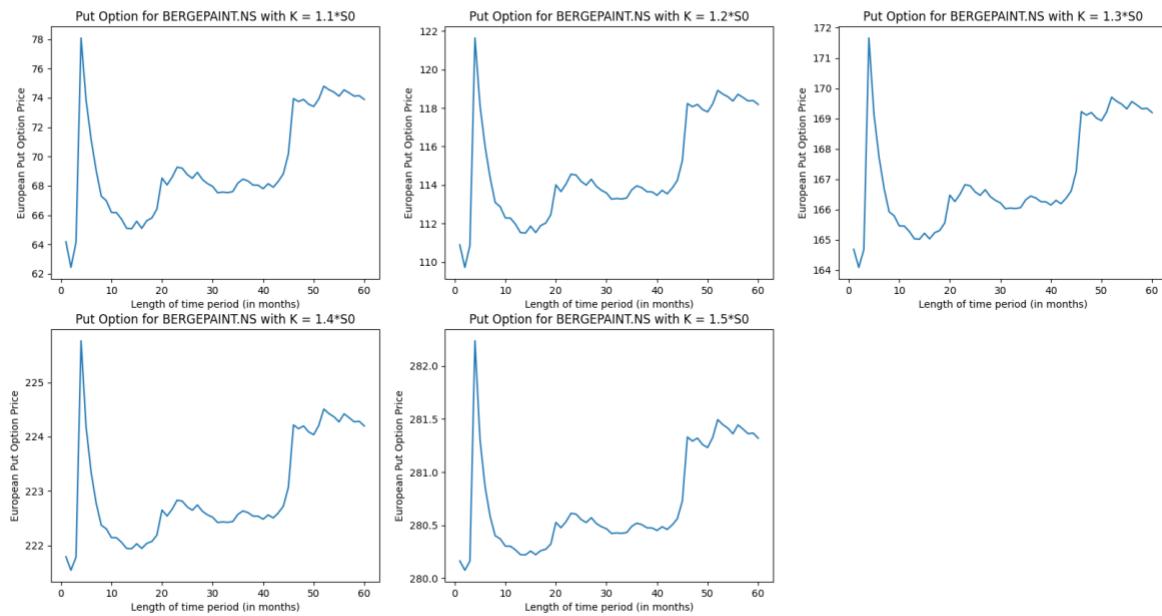
DABUR.NS_Put_2



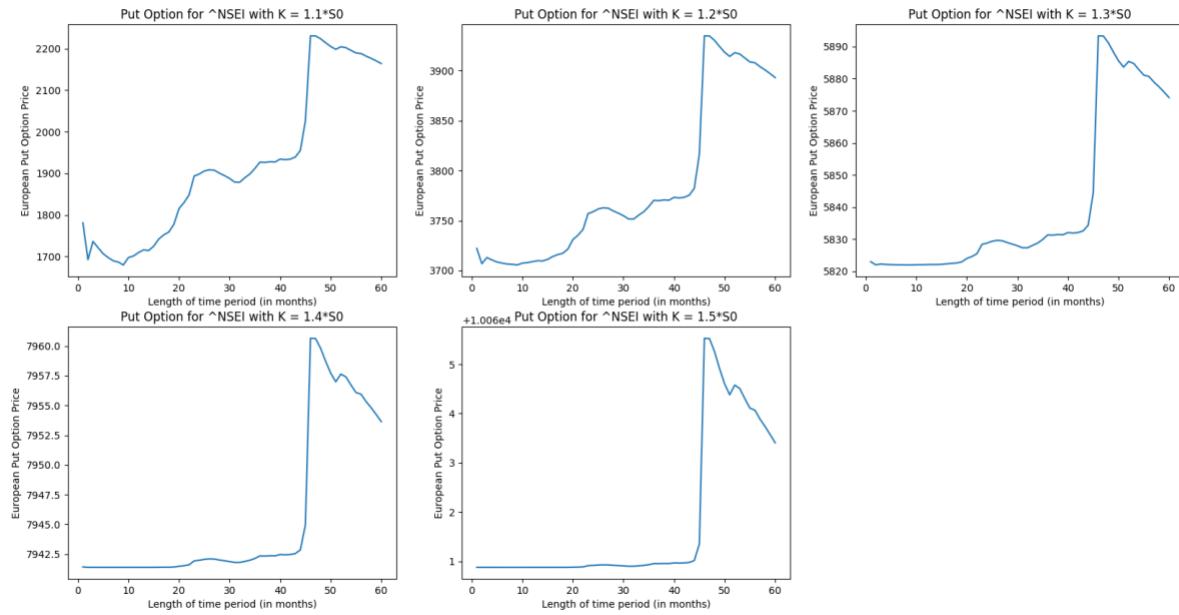
\wedge NSEI_Put_1



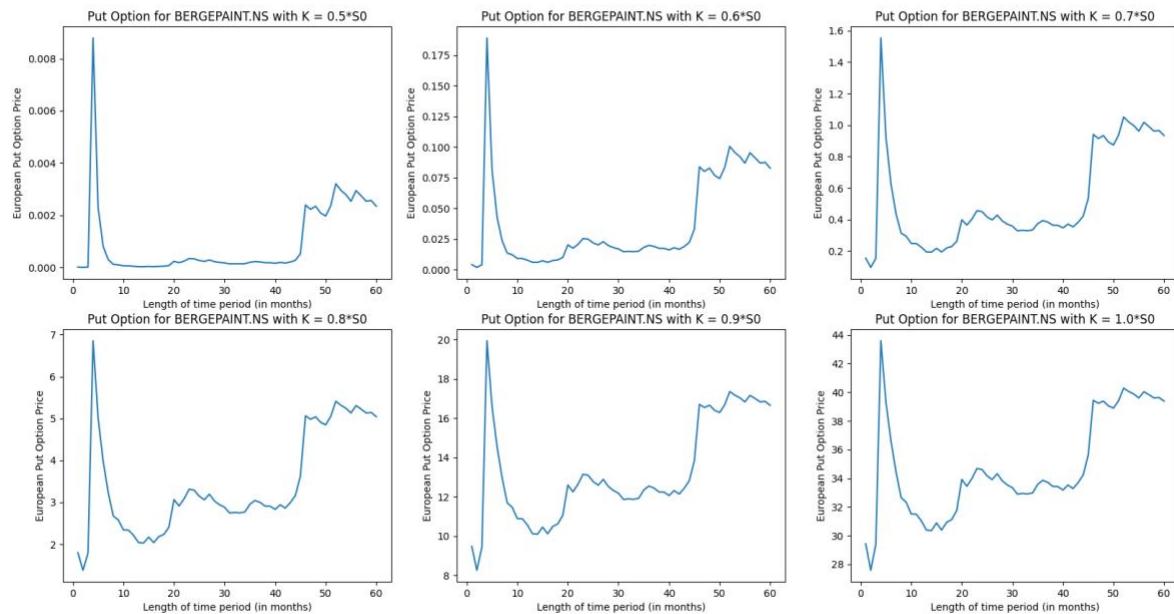
BERGEPAINT.NS_Put_2



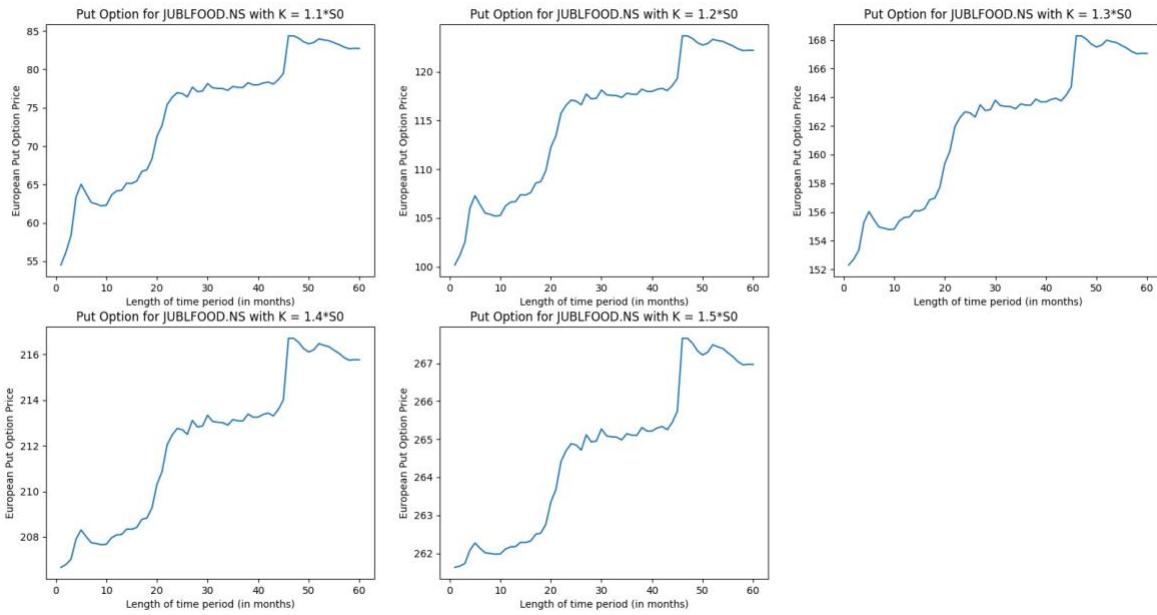
\wedge NSEI_Put_2



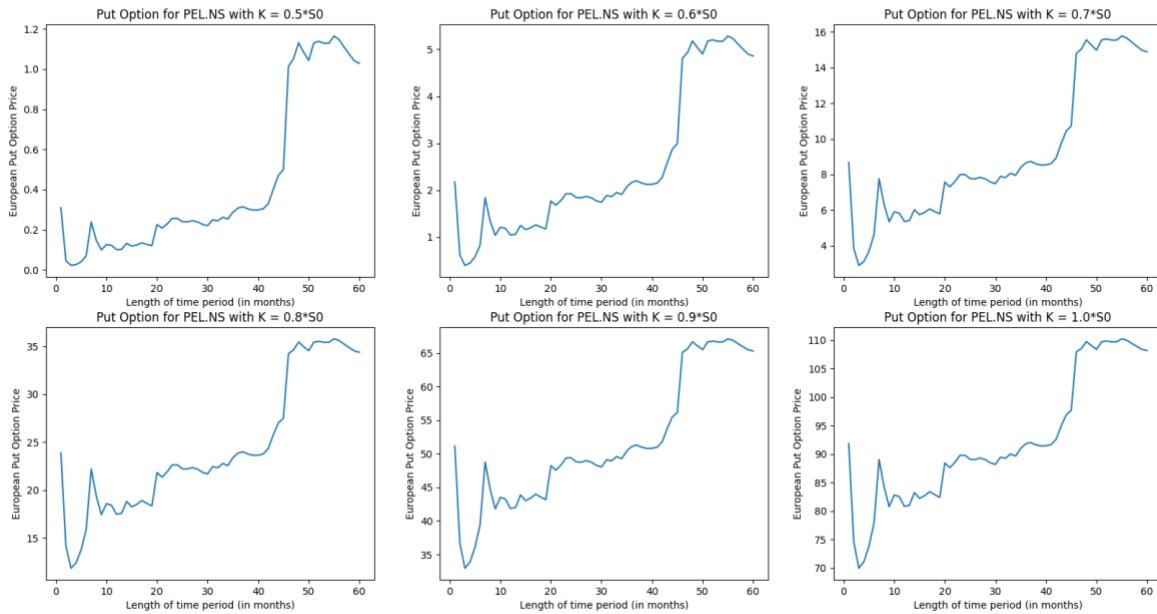
\wedge BERGEPAINT.NS_Put_1



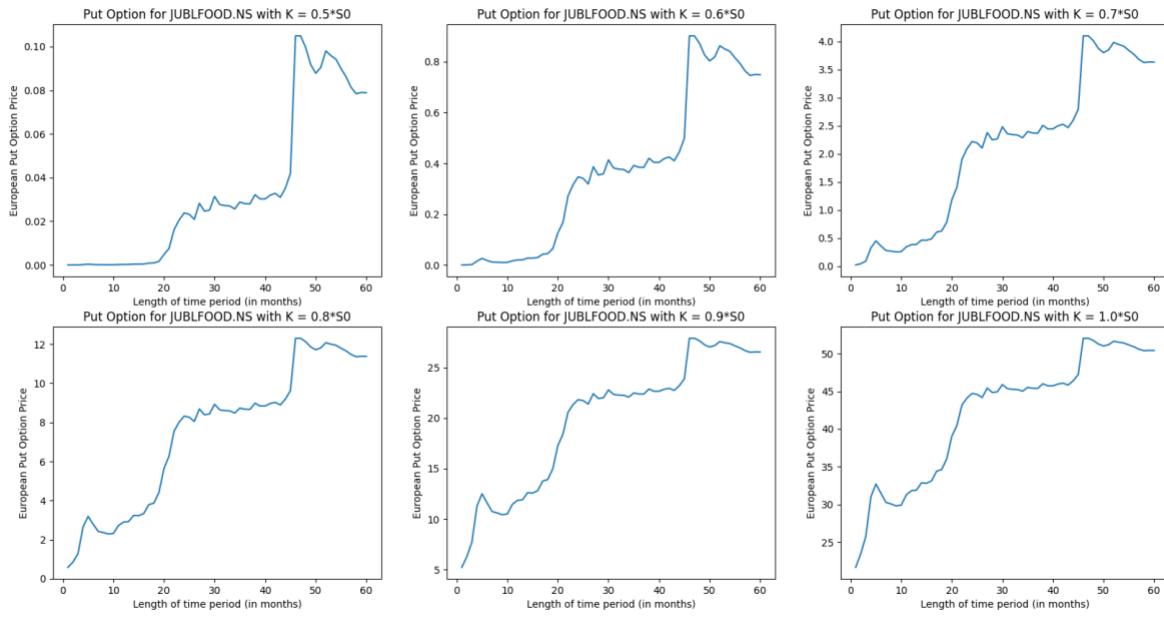
JUBLFOOD.NS_Put_2



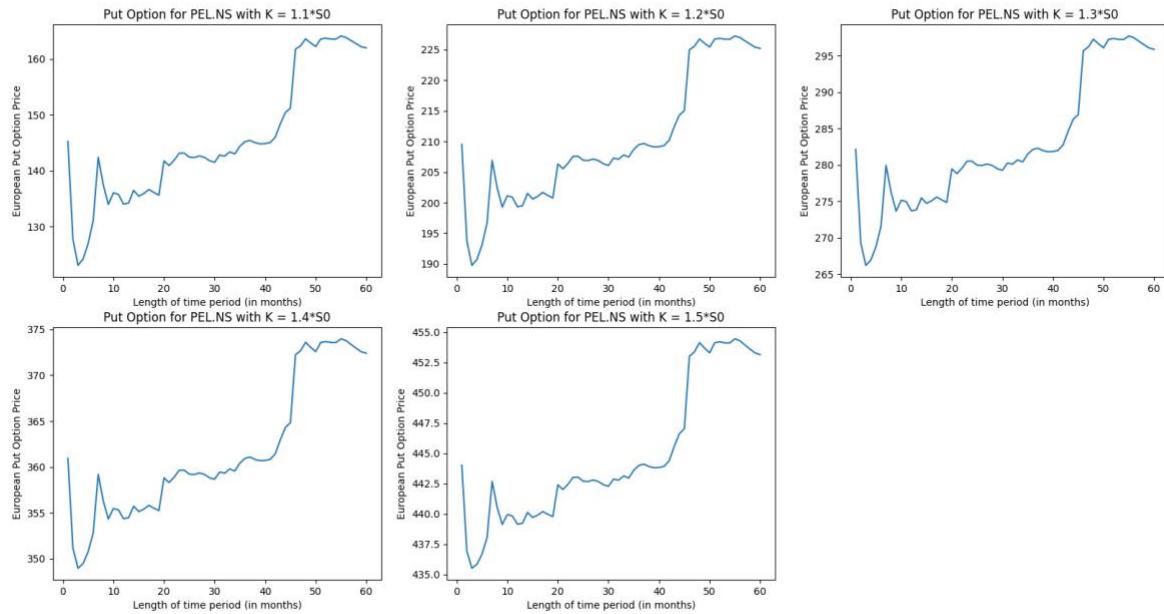
PEL.NS_Put_I



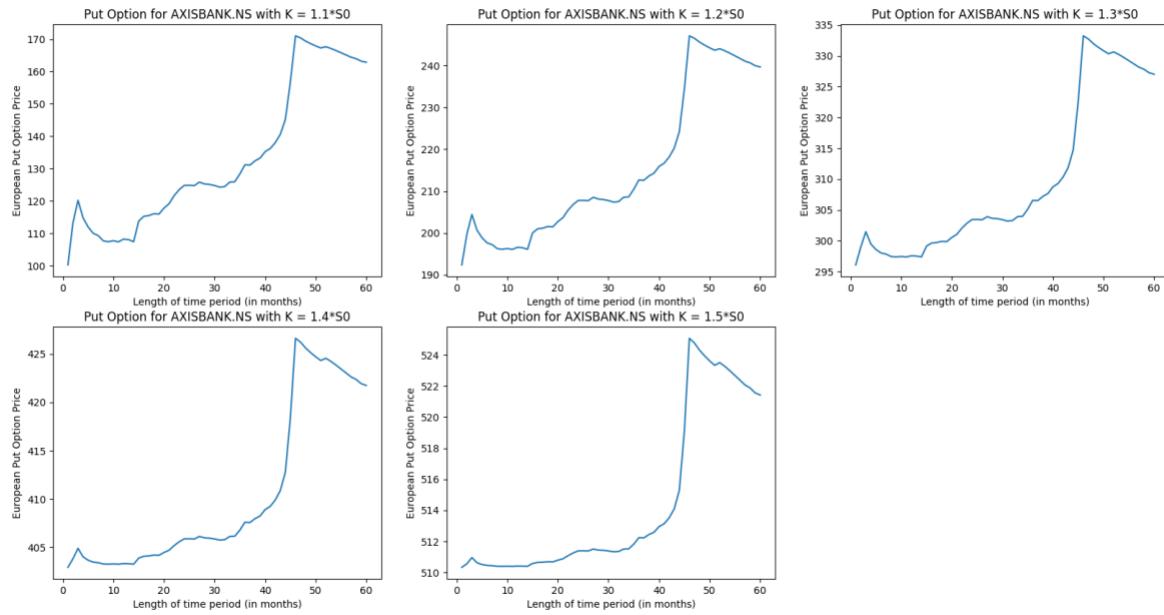
JUBLFOOD.NS_Put_1



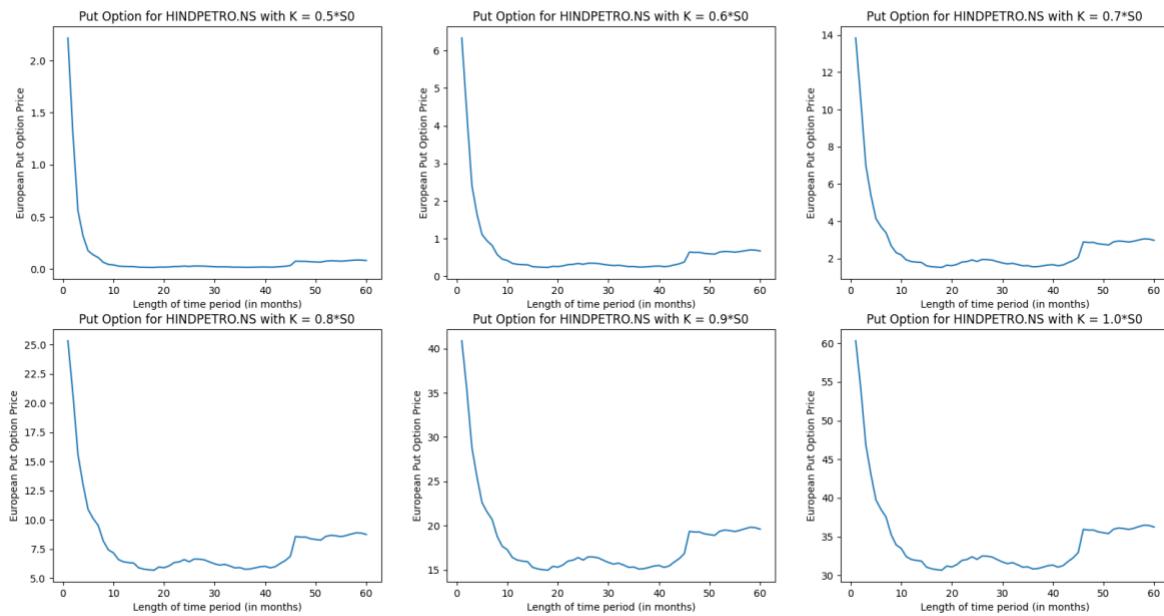
PEL.NS_Put_2



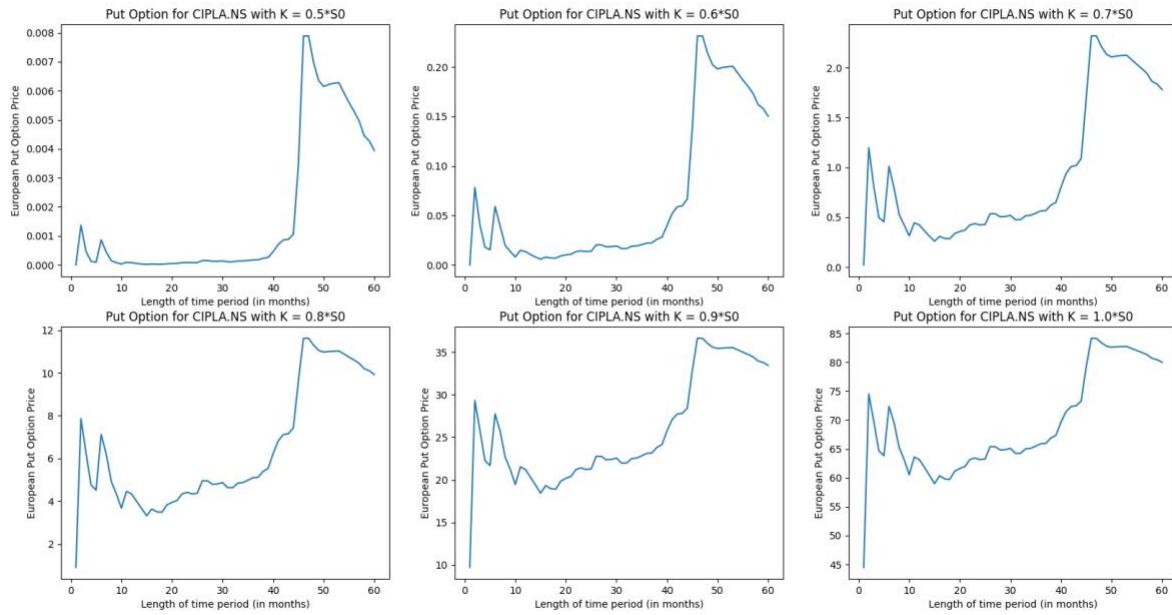
AXISBANK.NS_Put_2



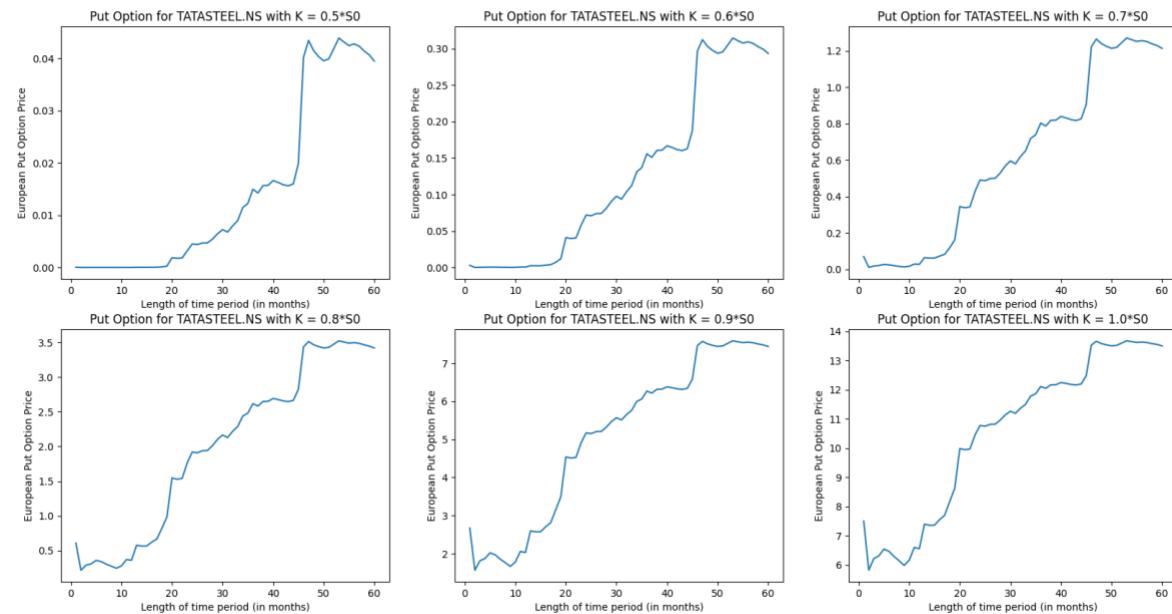
HINDPETRO.NS_Put_1



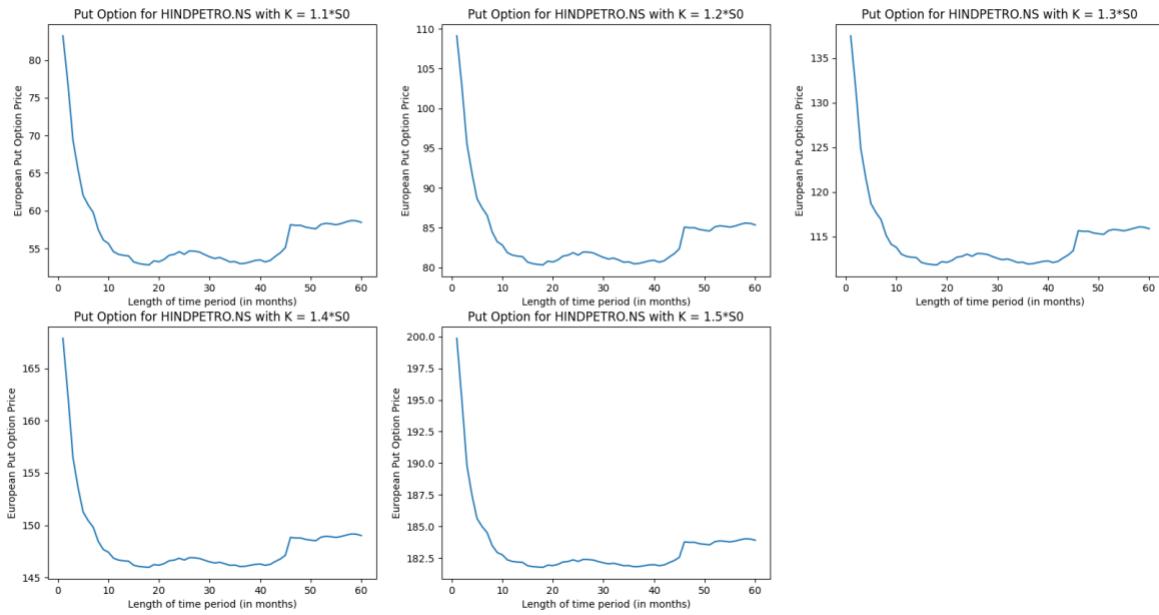
CIPLA.NS_Put_1



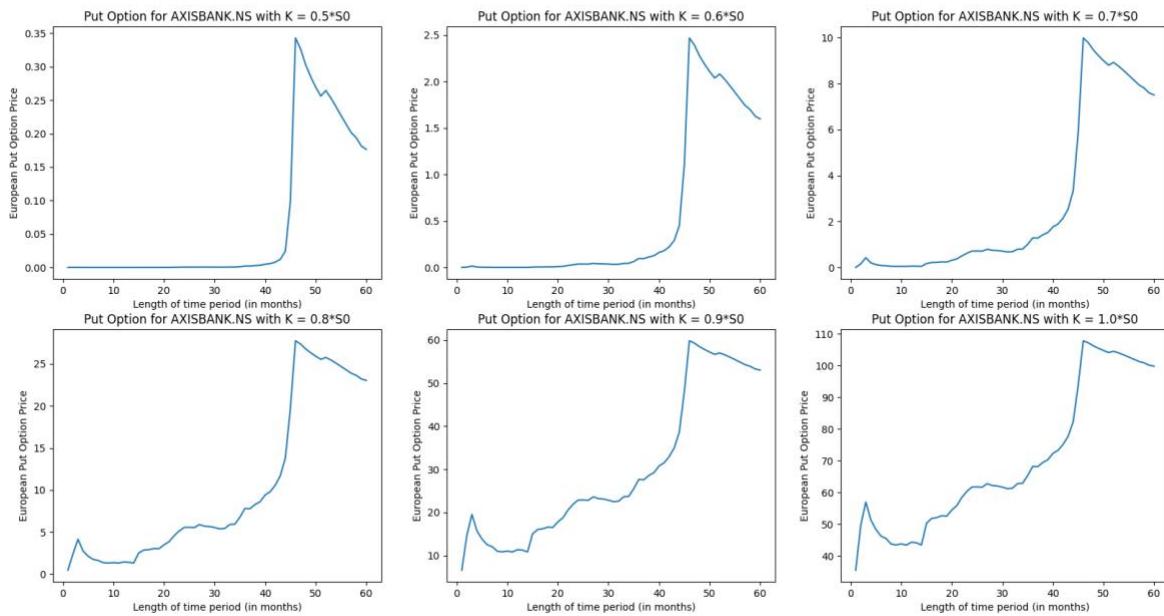
TATASTEEL.NS_Put_1



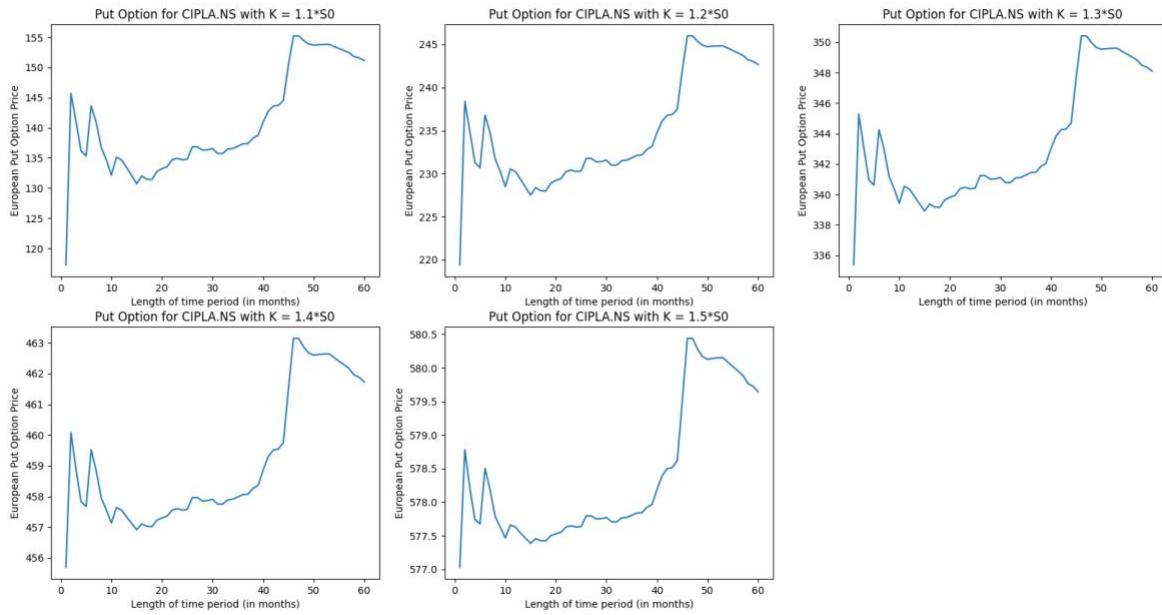
HINDPETRO.NS_Put_2



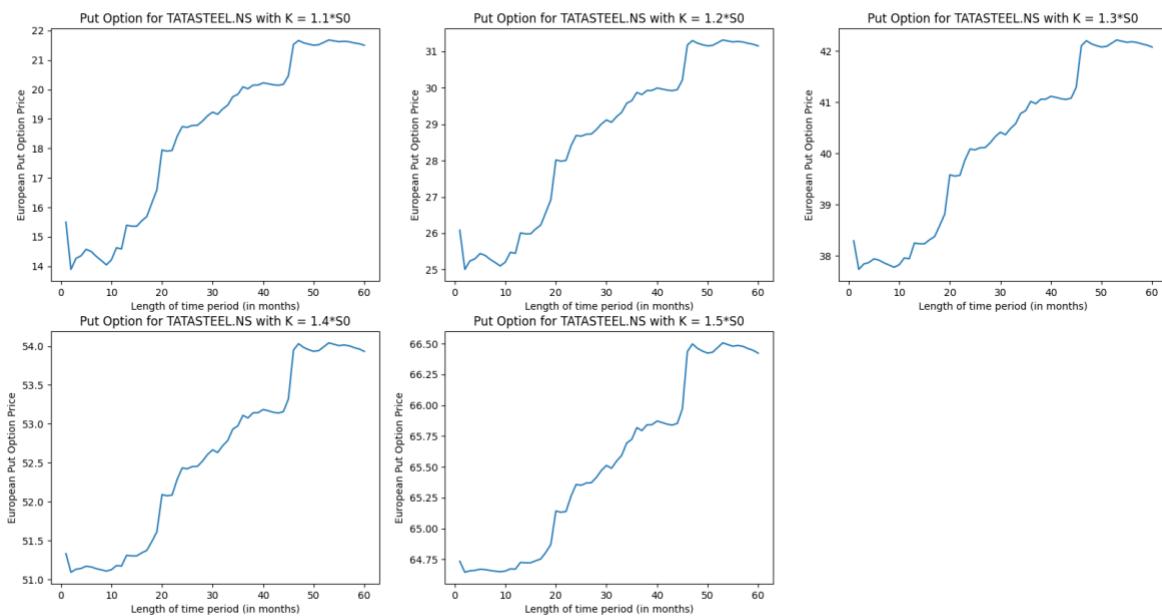
AXISBANK.NS_Put_I



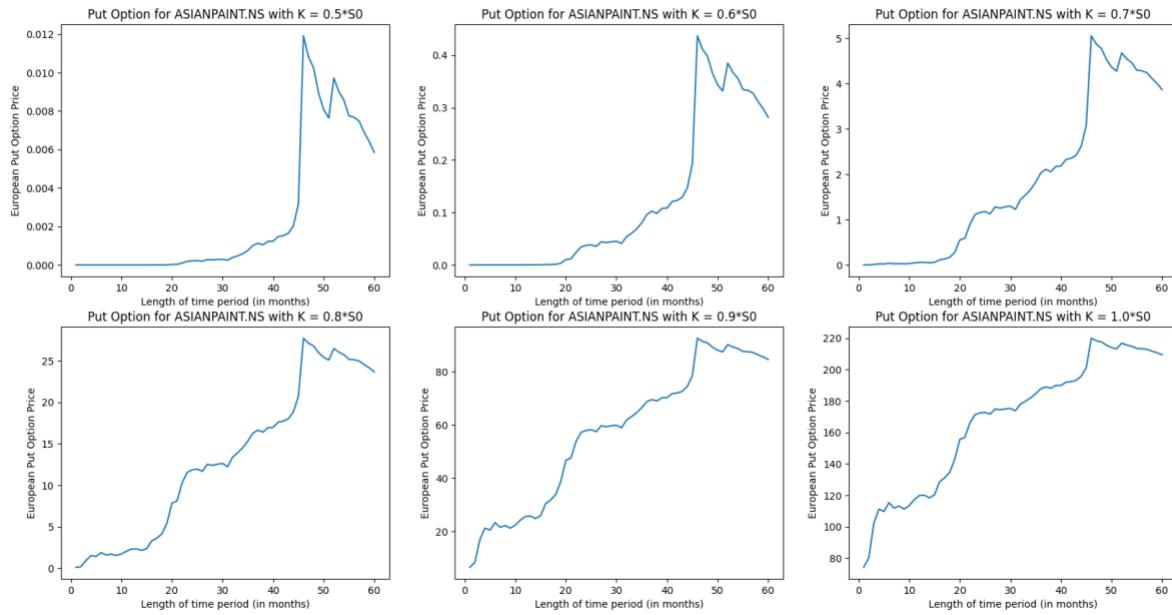
CIPLA.NS_Put_2



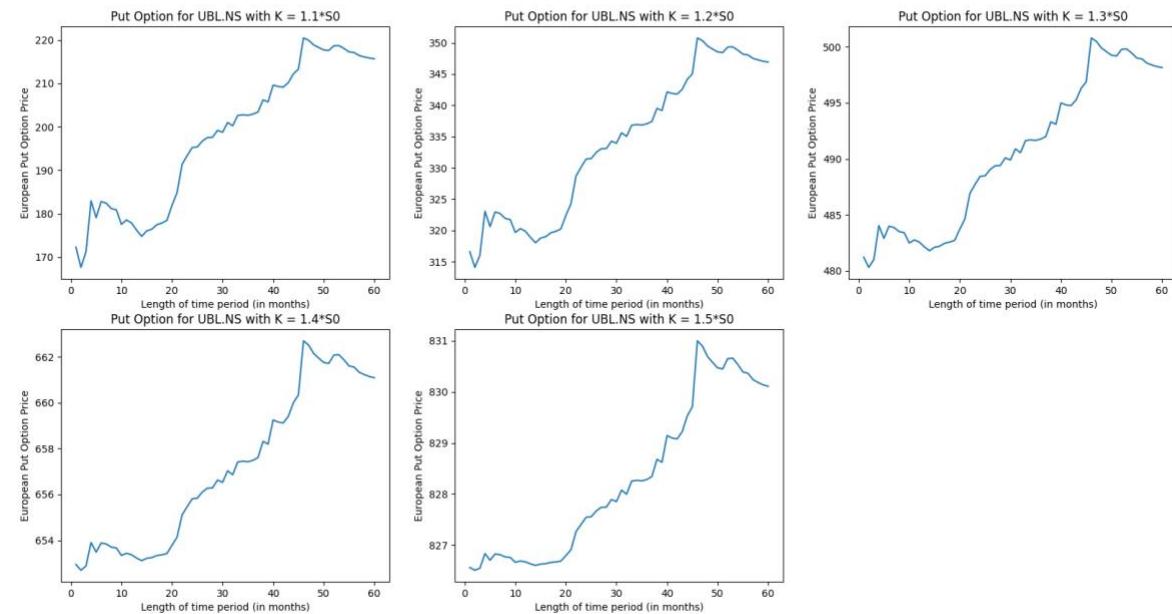
TATASTEEL.NS_Put_2



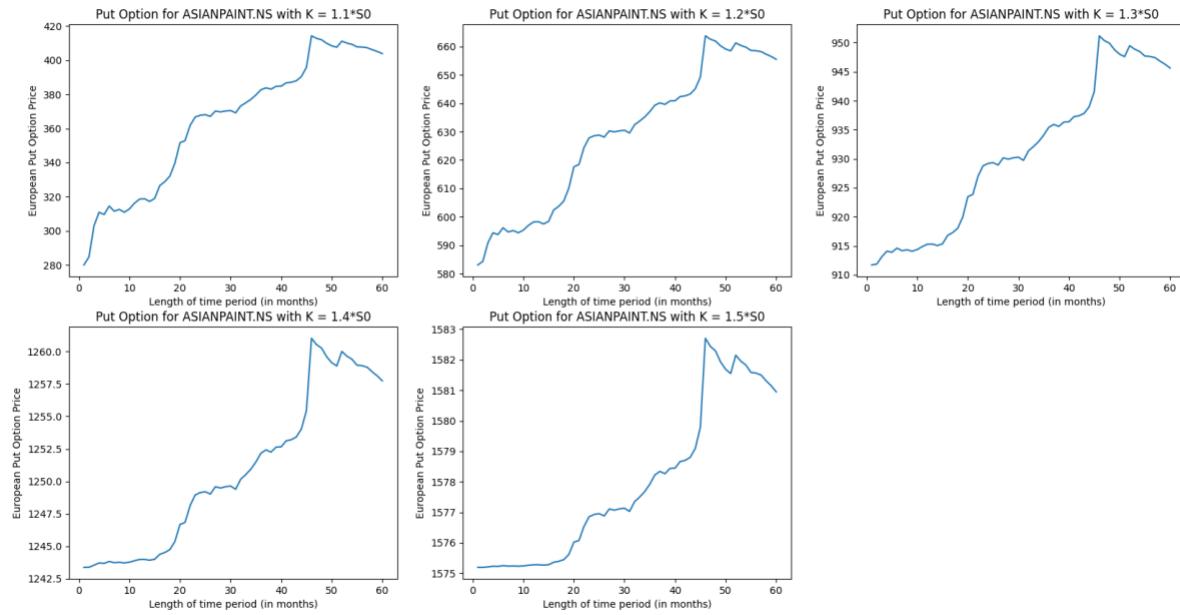
ASIANPAINT.NS_Put_1



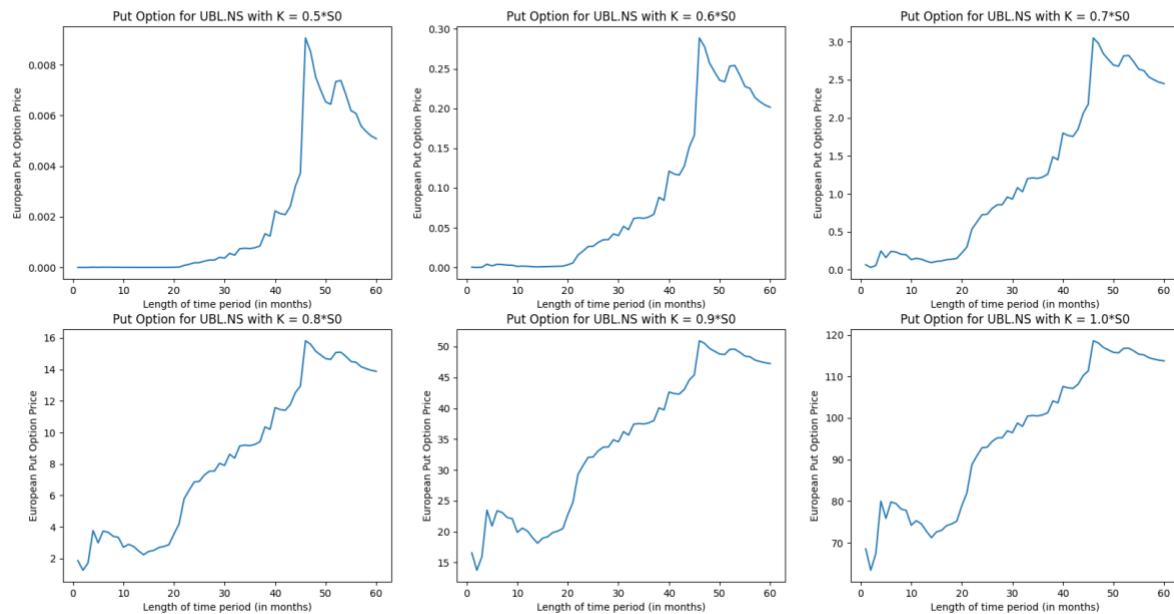
UBL.NS_Put_2



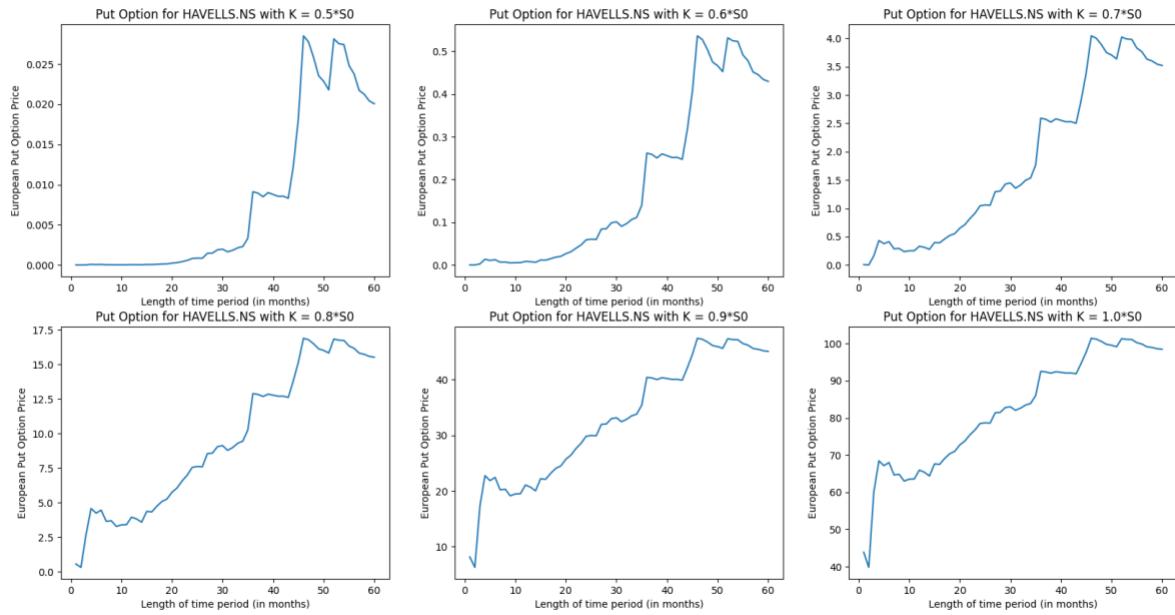
ASIANPAINT.NS_Put_2



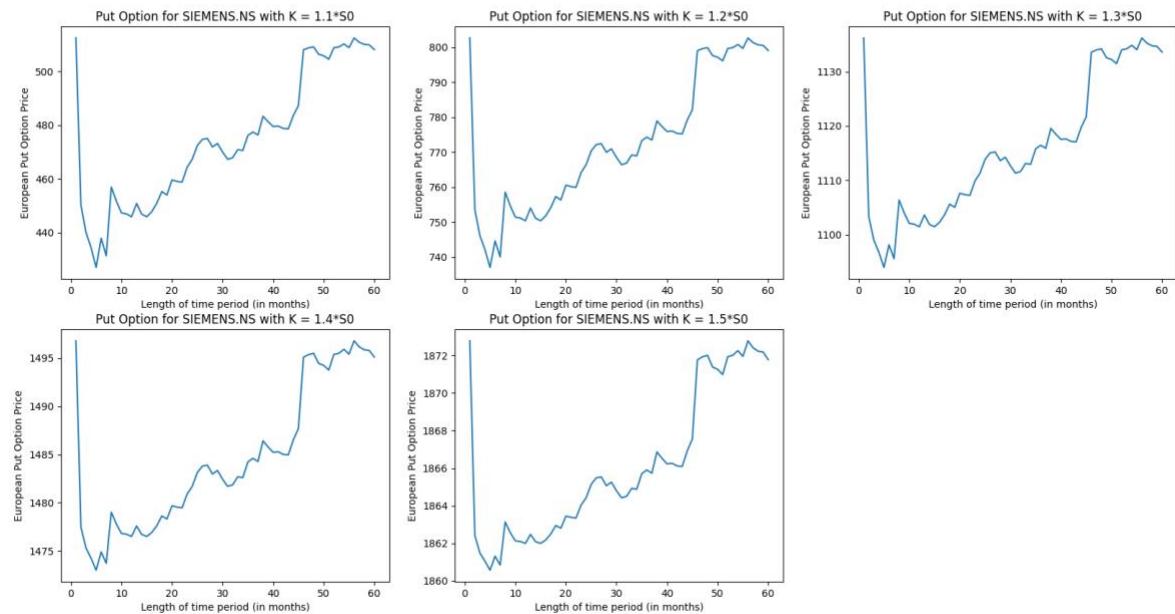
UBL.NS_Put_1



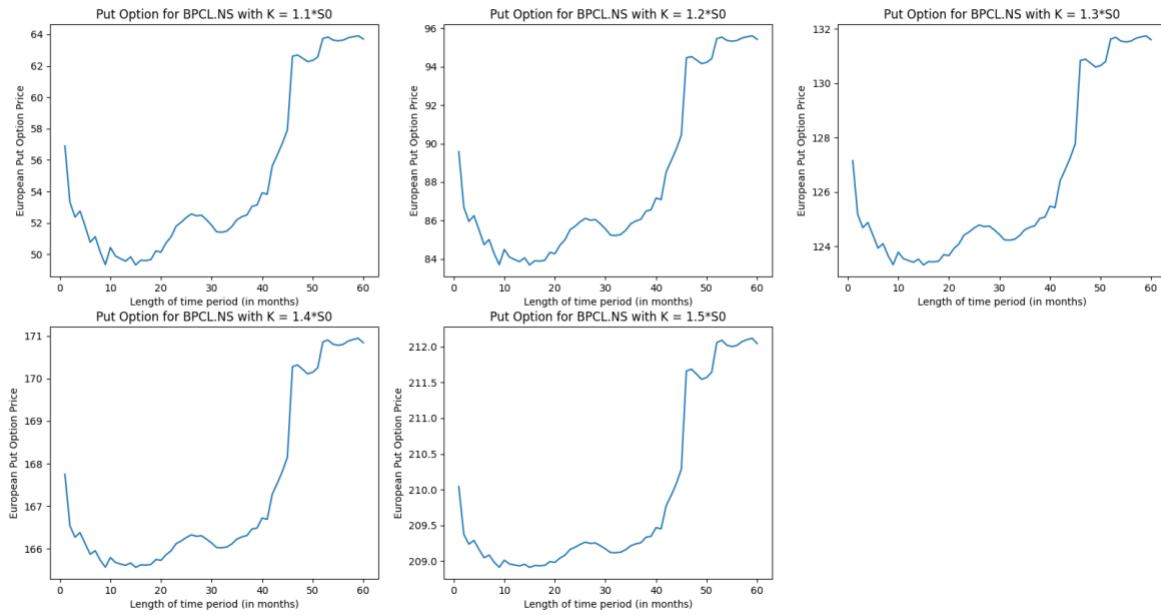
HAVELLS.NS_Put_1



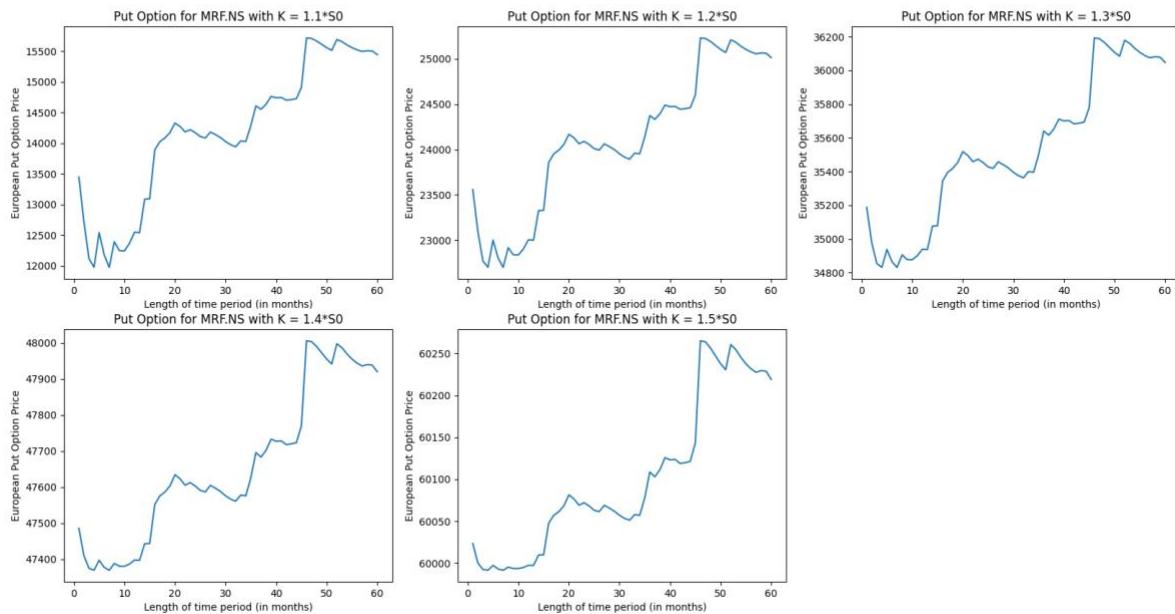
SIEMENS.NS_Put_2



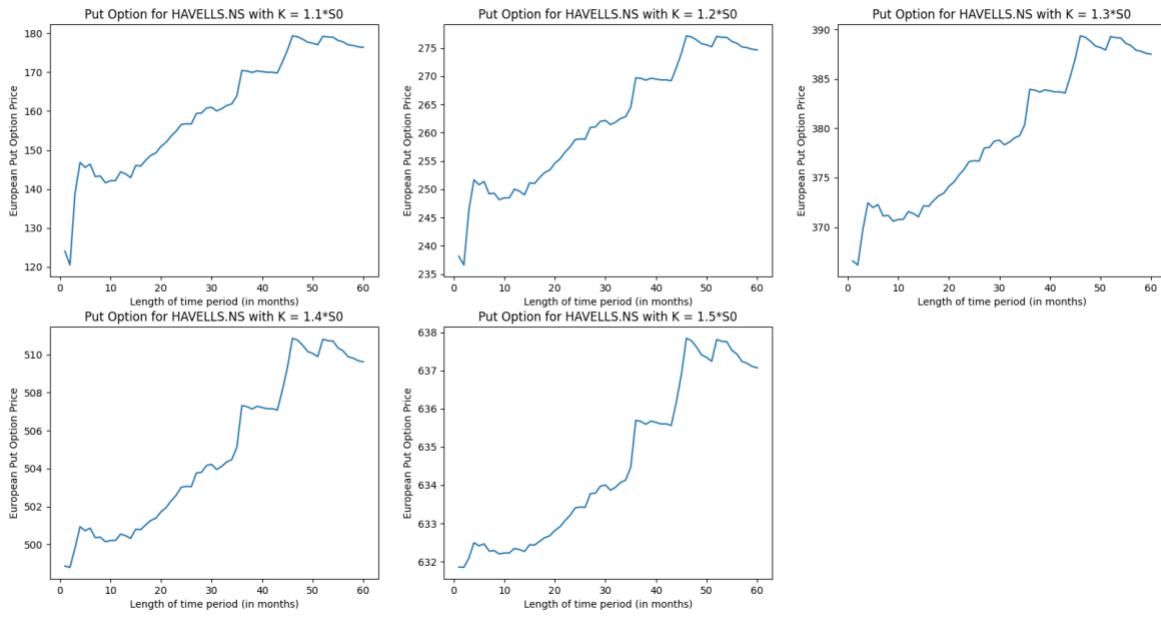
BPCL.NS_Put_2



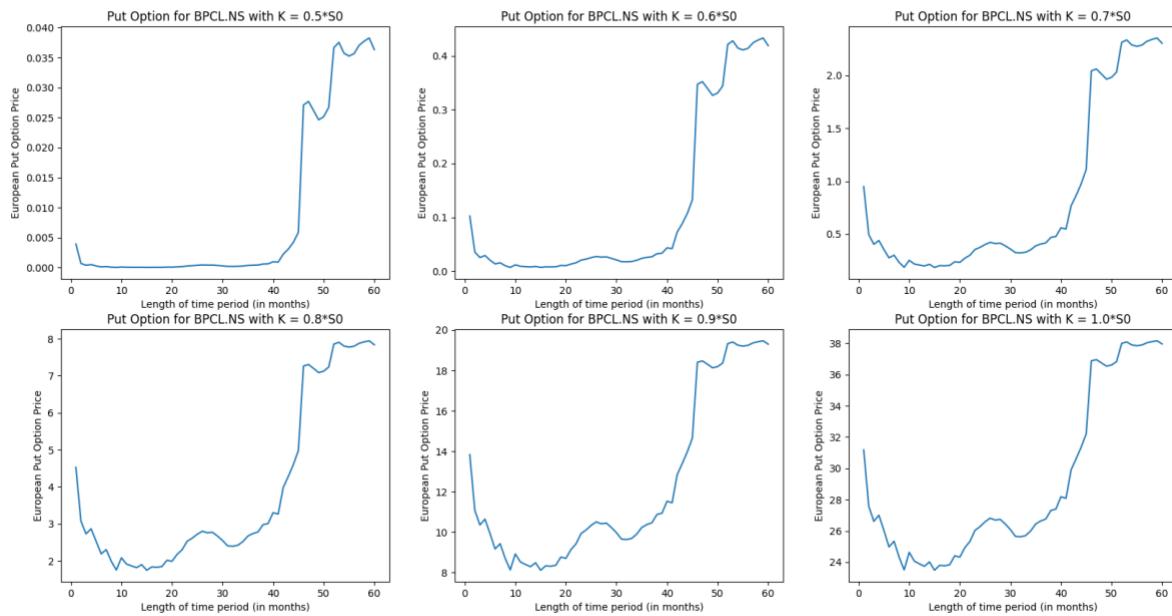
MRF.NS_Put_2



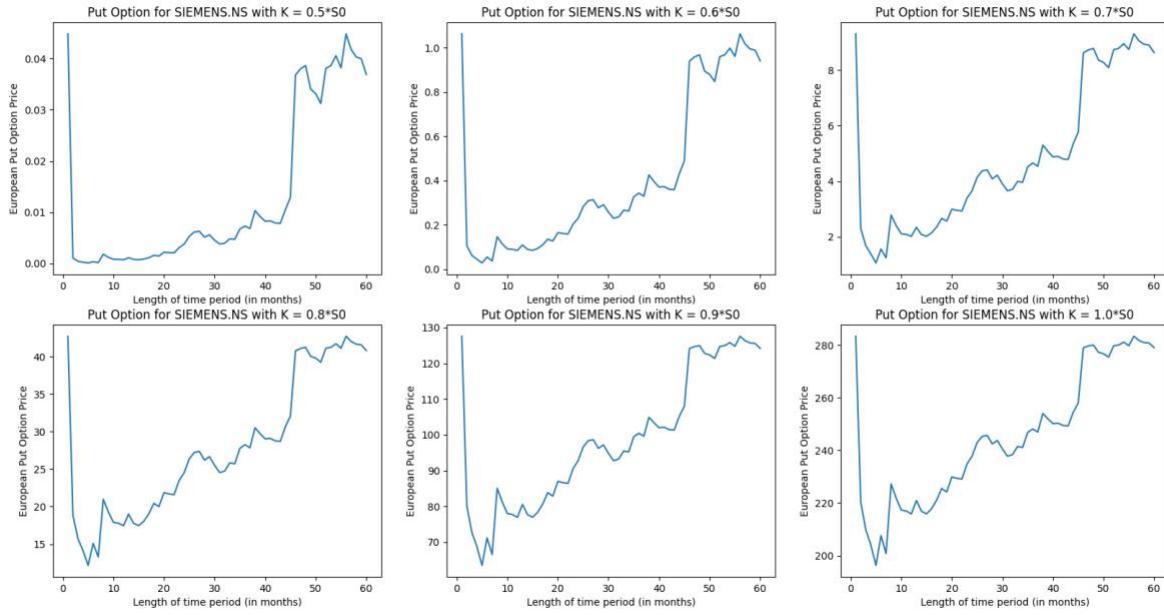
HAVELLS.NS_Put_2



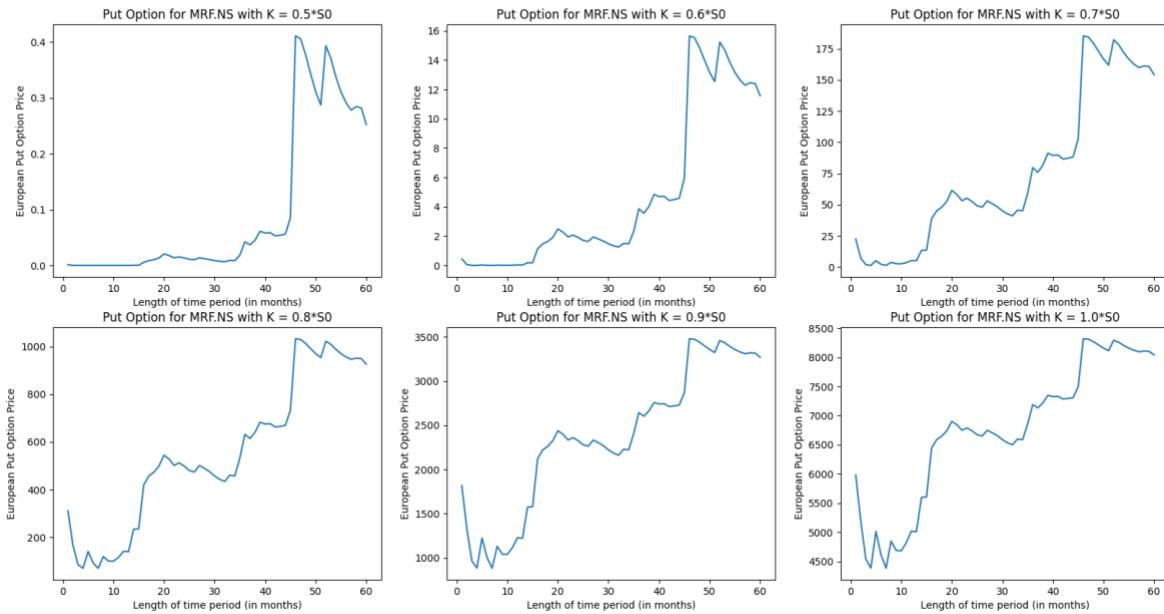
BPCL.NS_Put_1



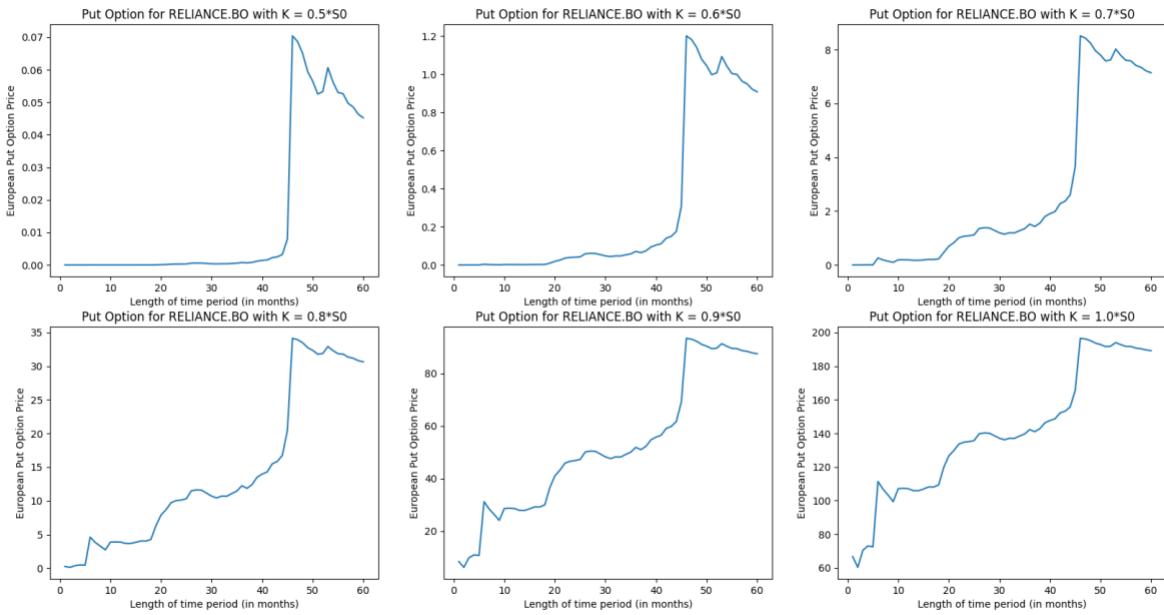
SIEMENS.NS_Put_1



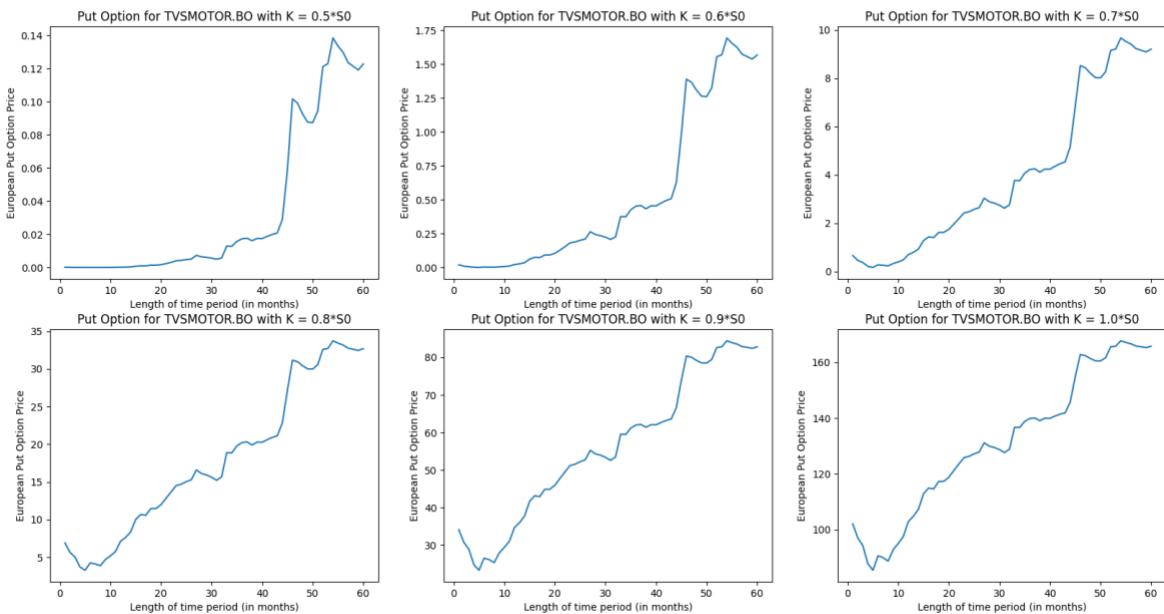
MRF.NS_Put_1



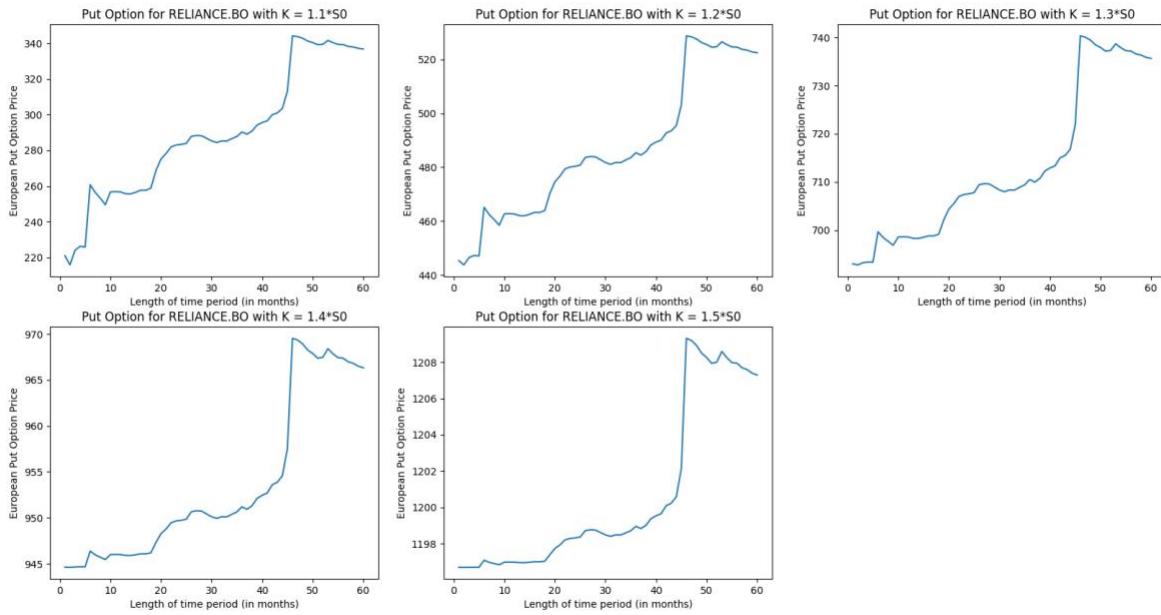
RELIANCE.BO_Put_1



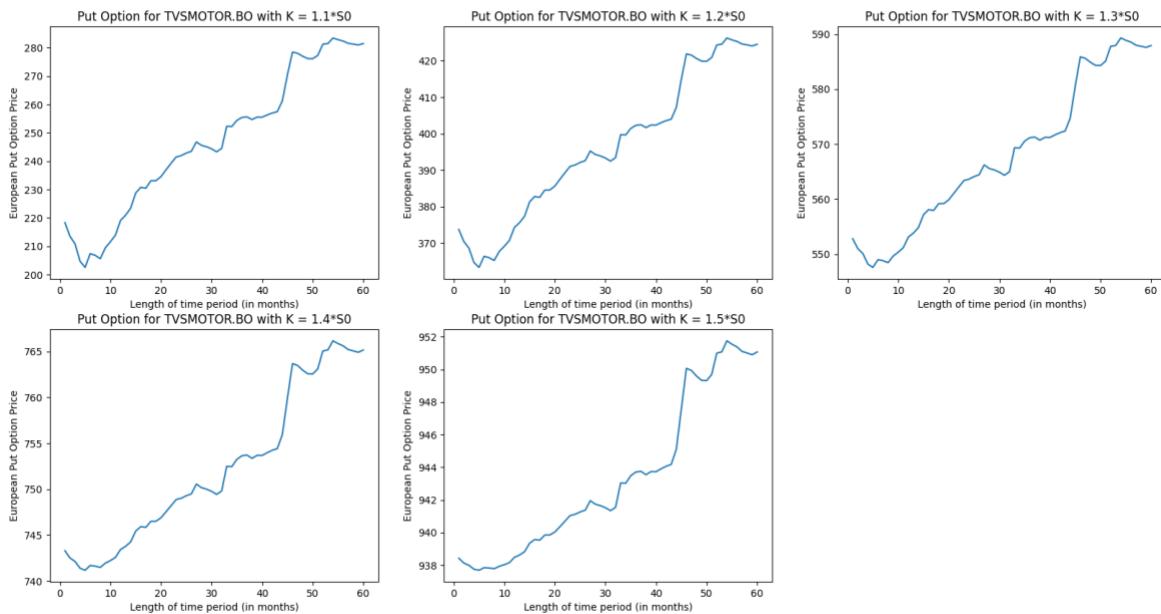
TVSMOTOR.BO_Put_1



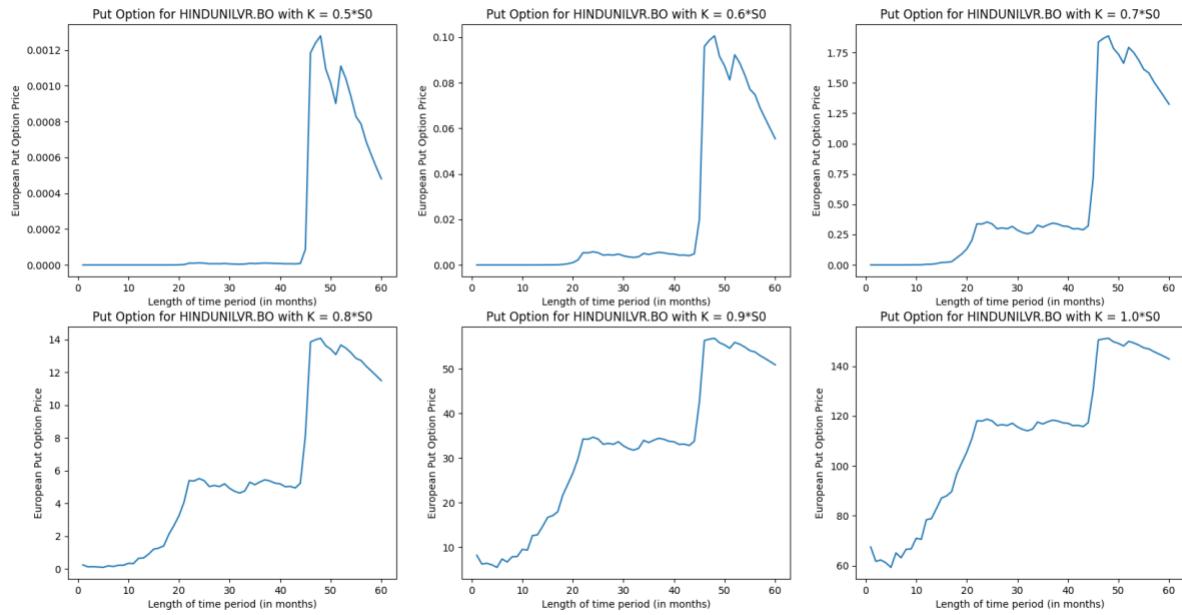
RELIANCE.BO_Put_2



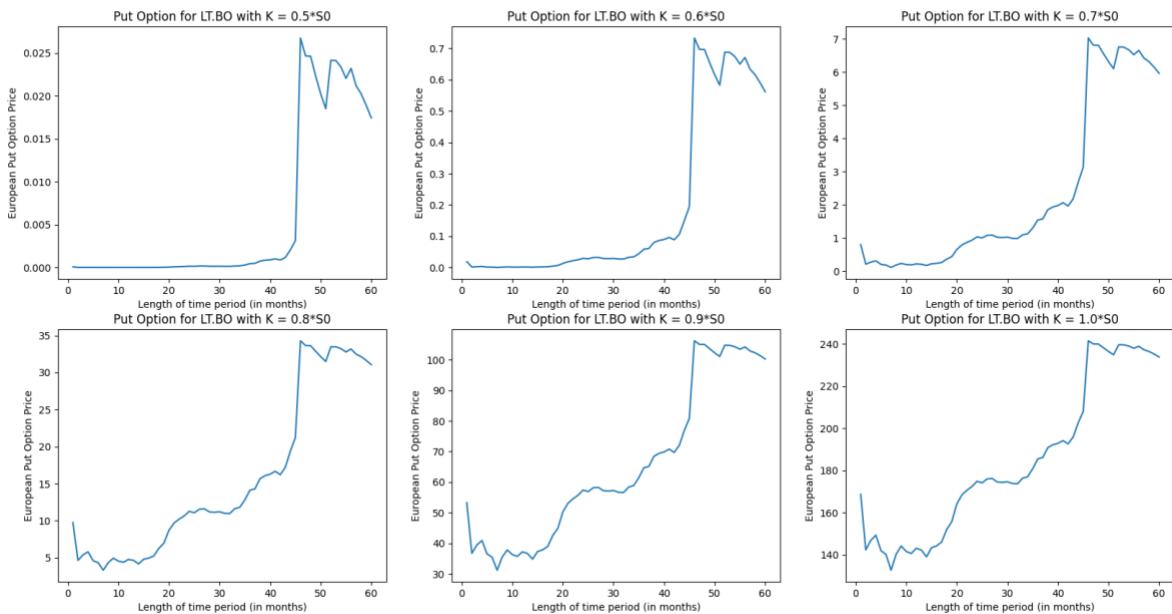
TVSMOTOR.BO_Put_2



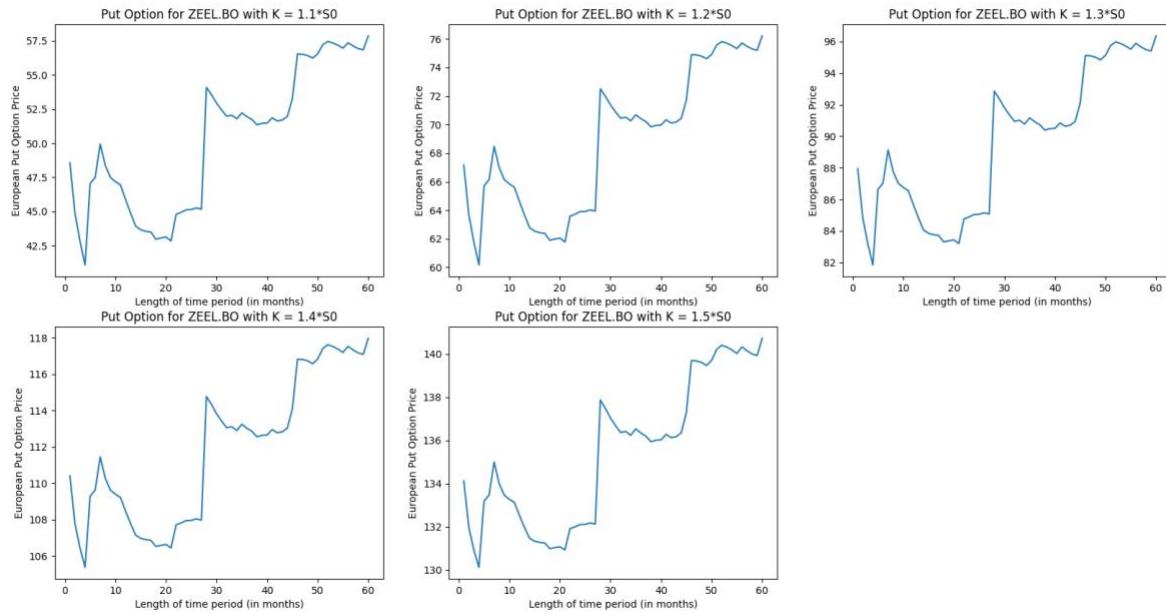
HINDUNILVR.BO_Put_I



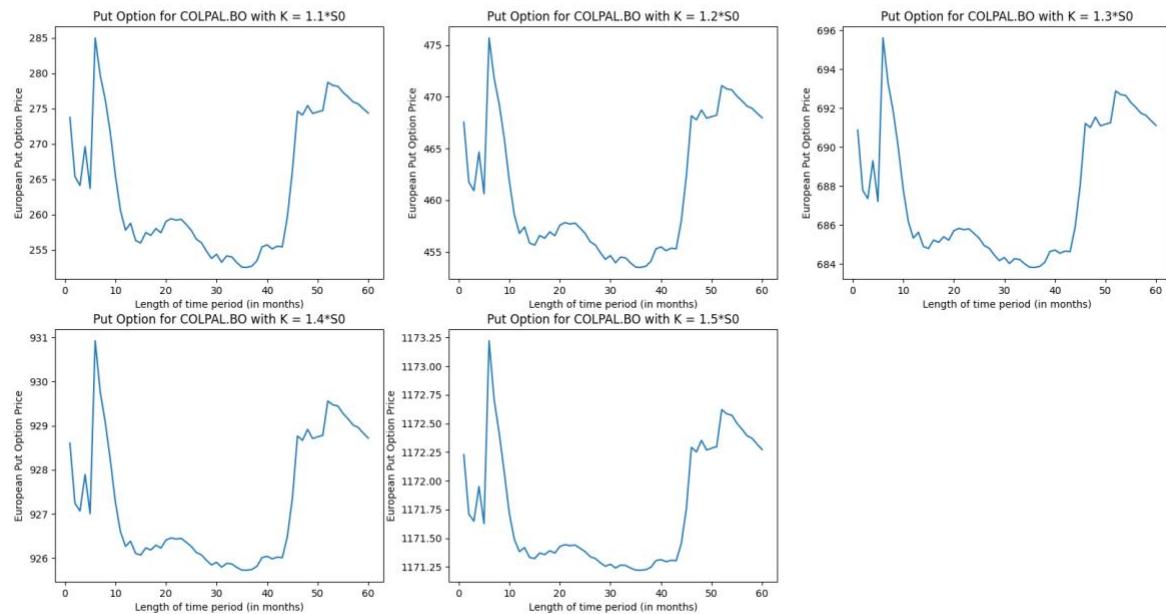
LT.BO_Put_I



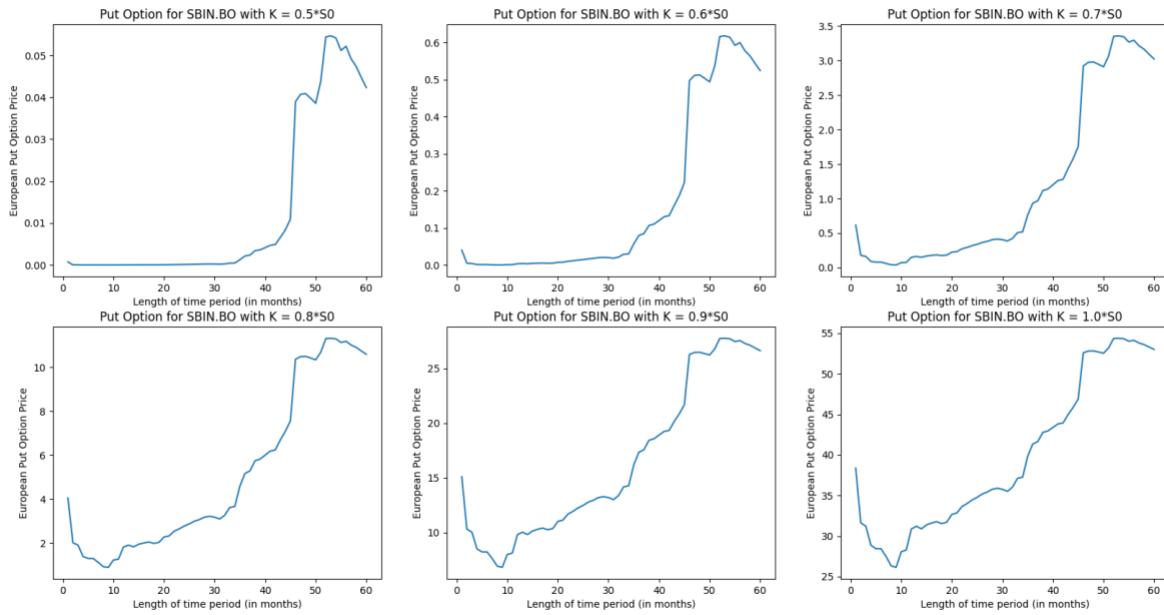
ZEEL.BO_Put_2



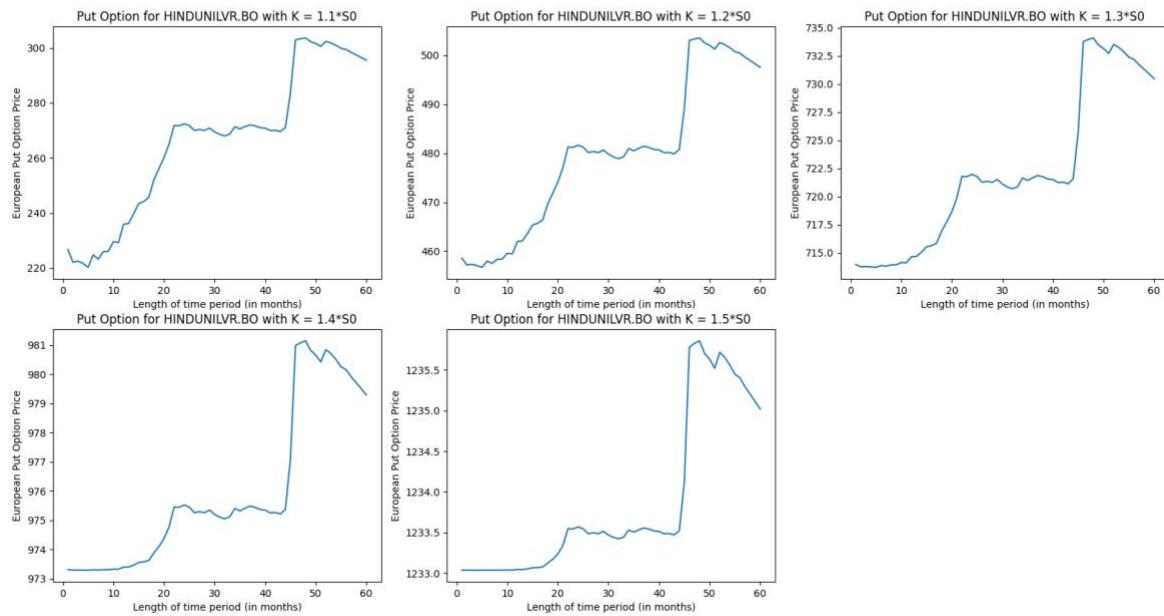
COLPAL.BO_Put_2



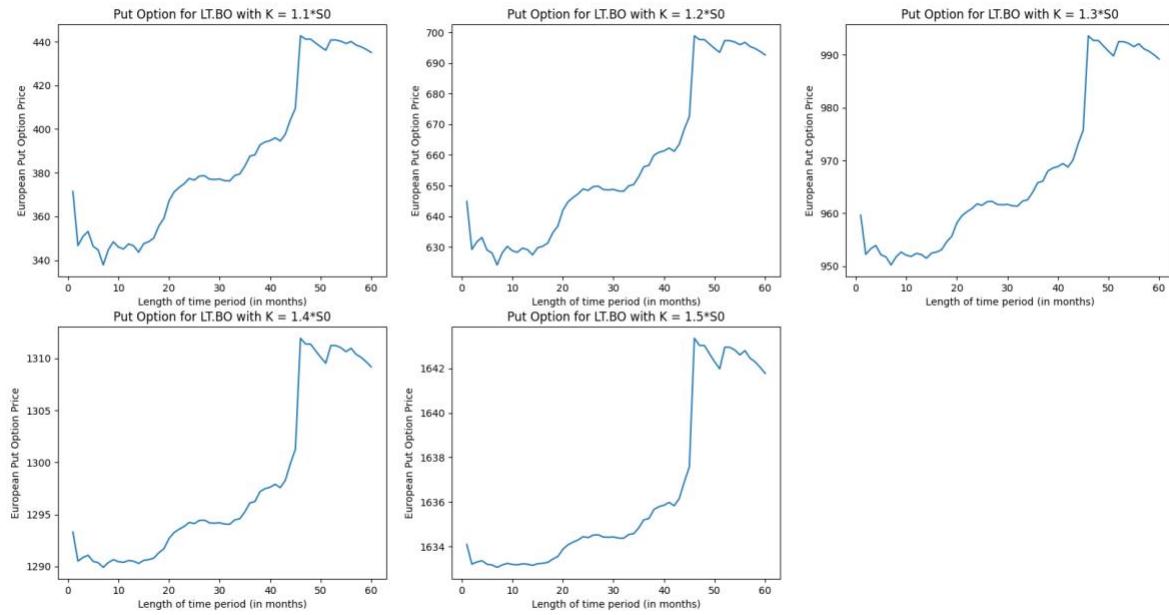
SBIN.BO_Put_1



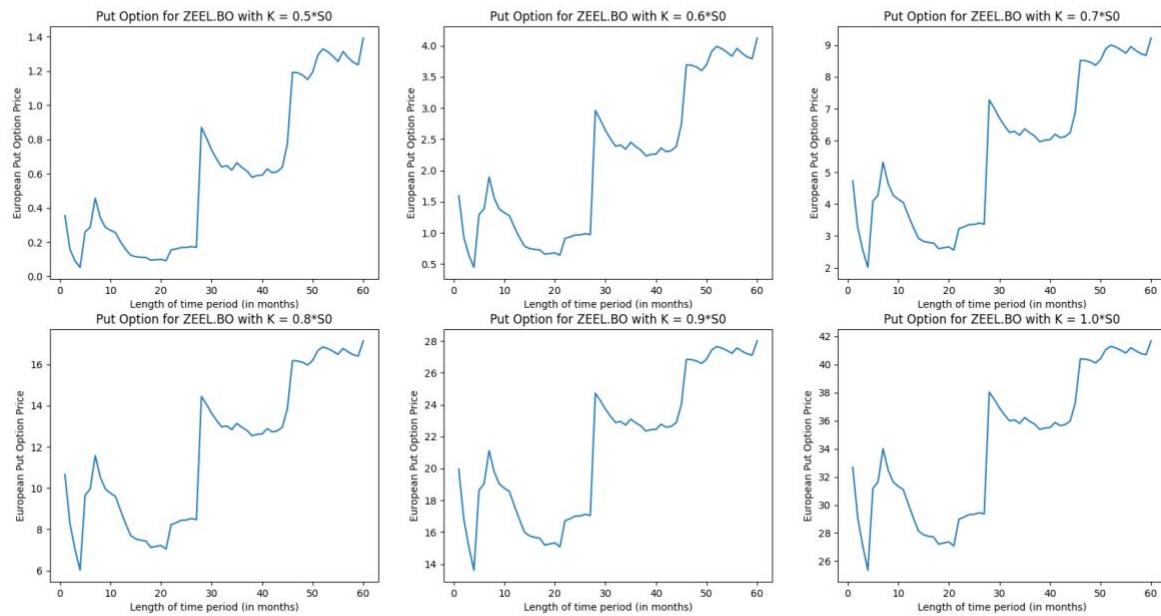
HINDUNILVR.BO_Put_2



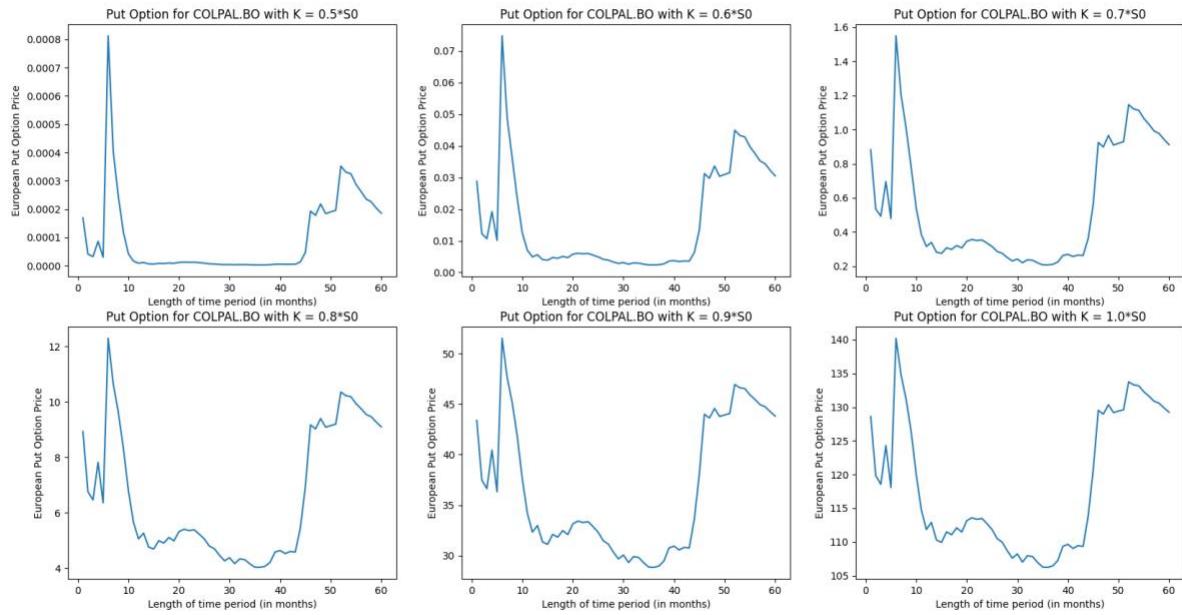
LT.BO_Put_2



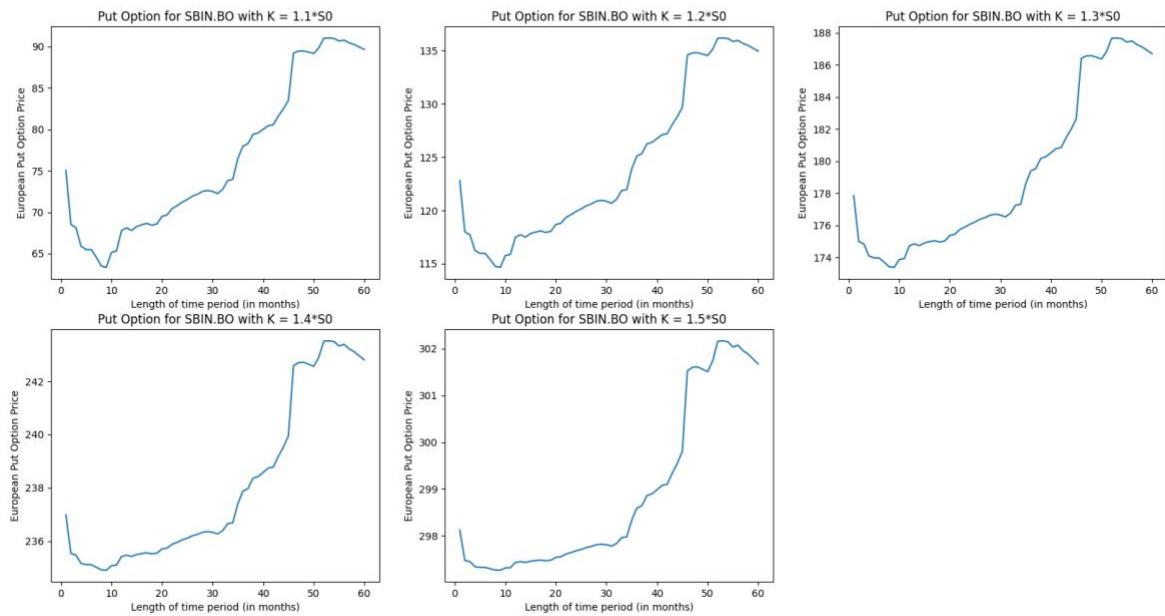
ZEEL.BO_Put_1



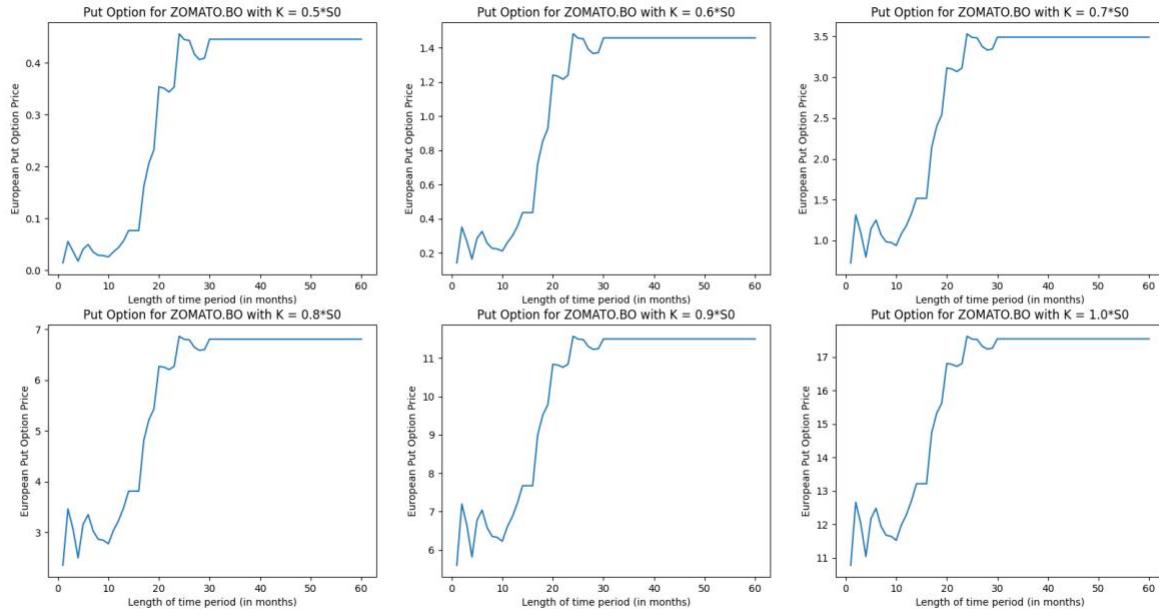
COLPAL.BO_Put_1



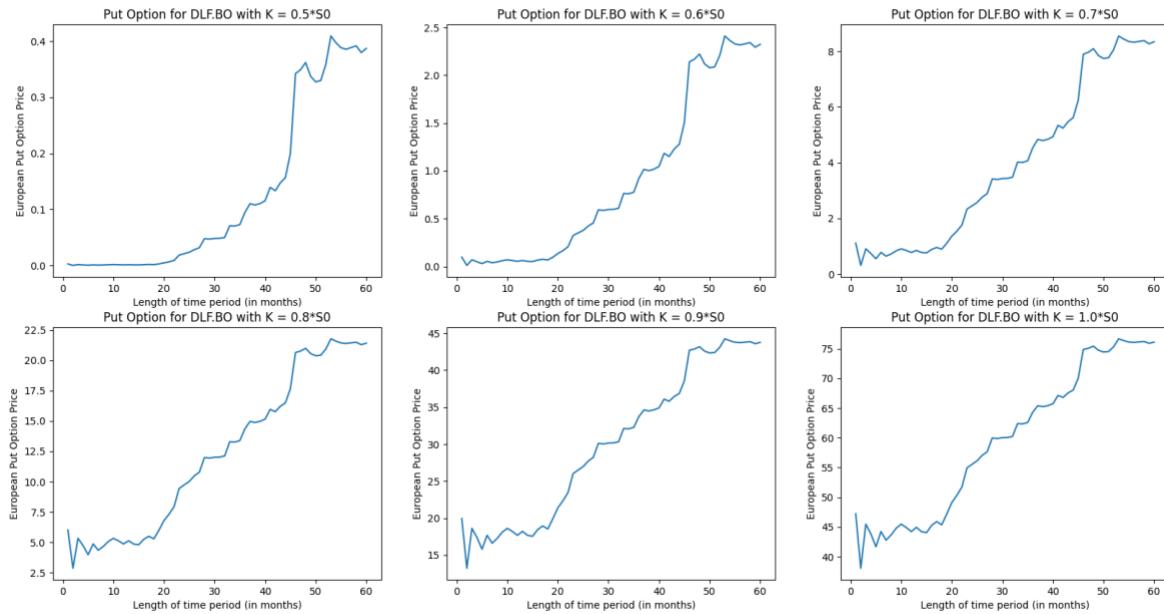
SBIN.BO_Put_2



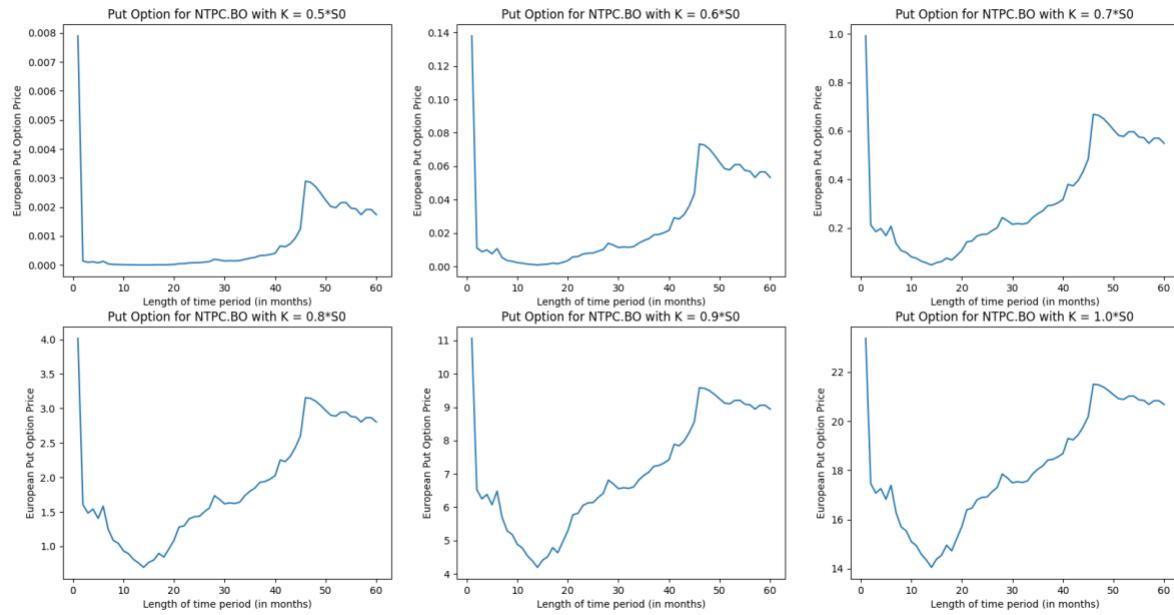
ZOMATO.BO_Put_1



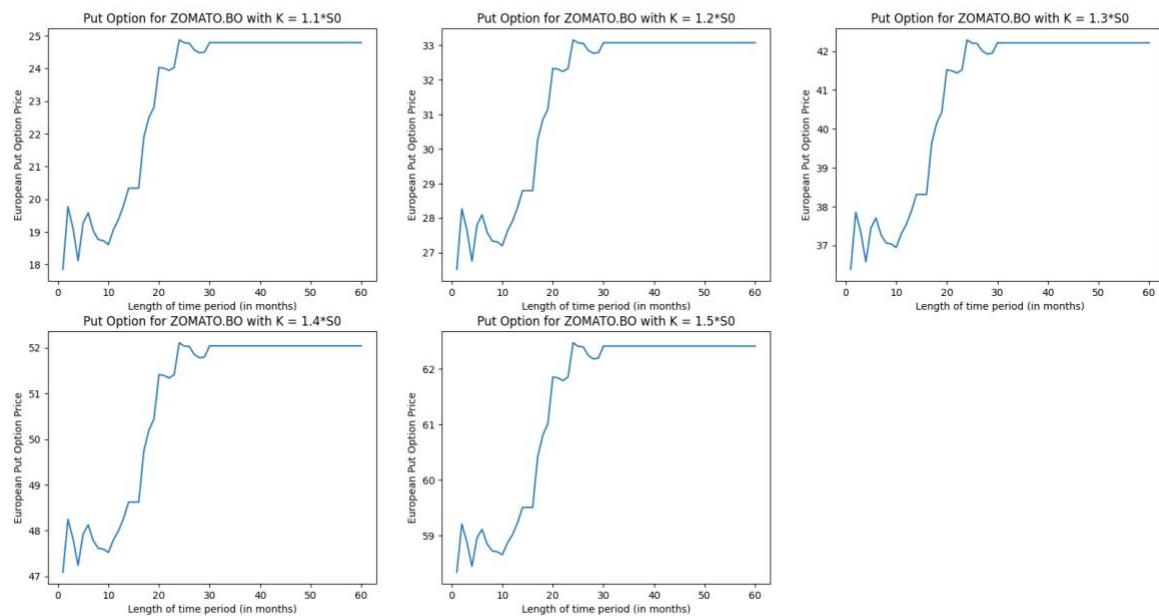
DLF.BO_Put_1



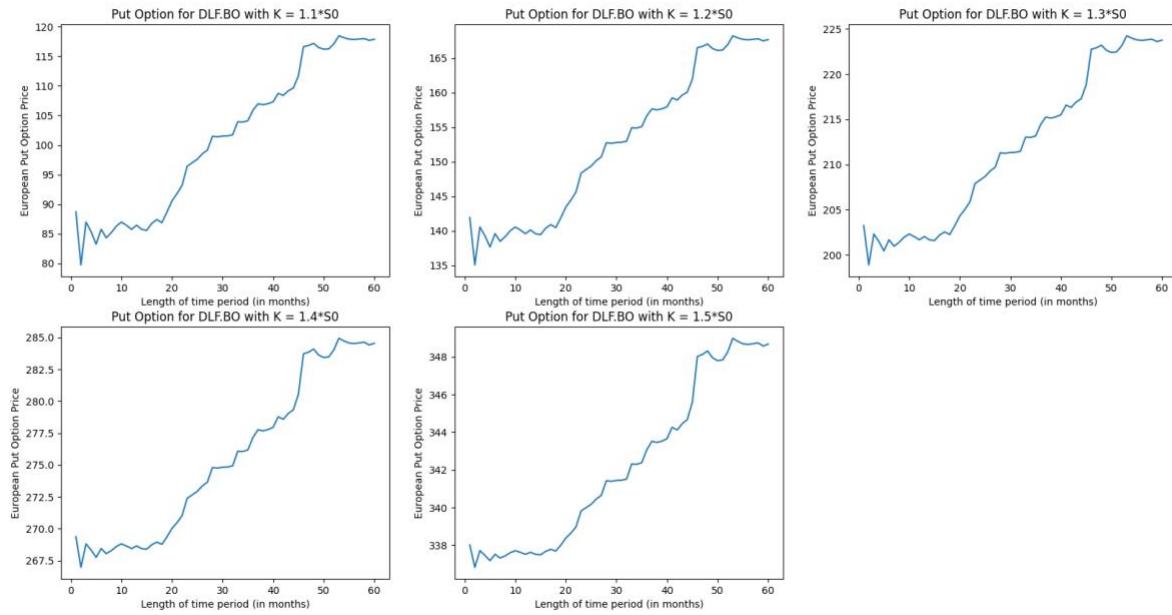
NTPC.BO_Put_1



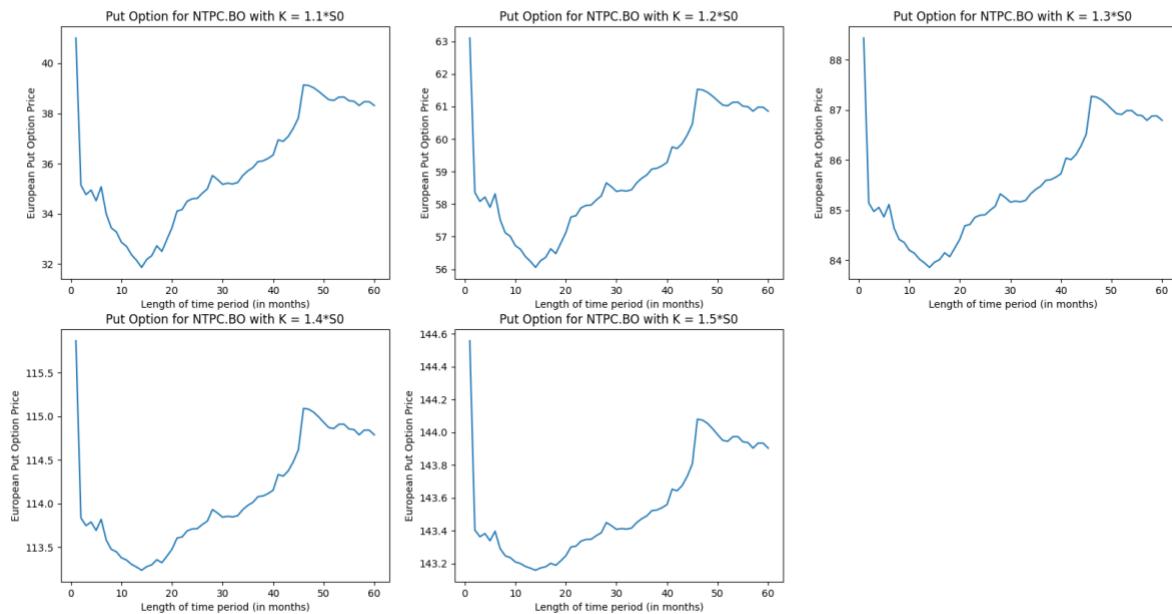
ZOMATO.BO_Put_2



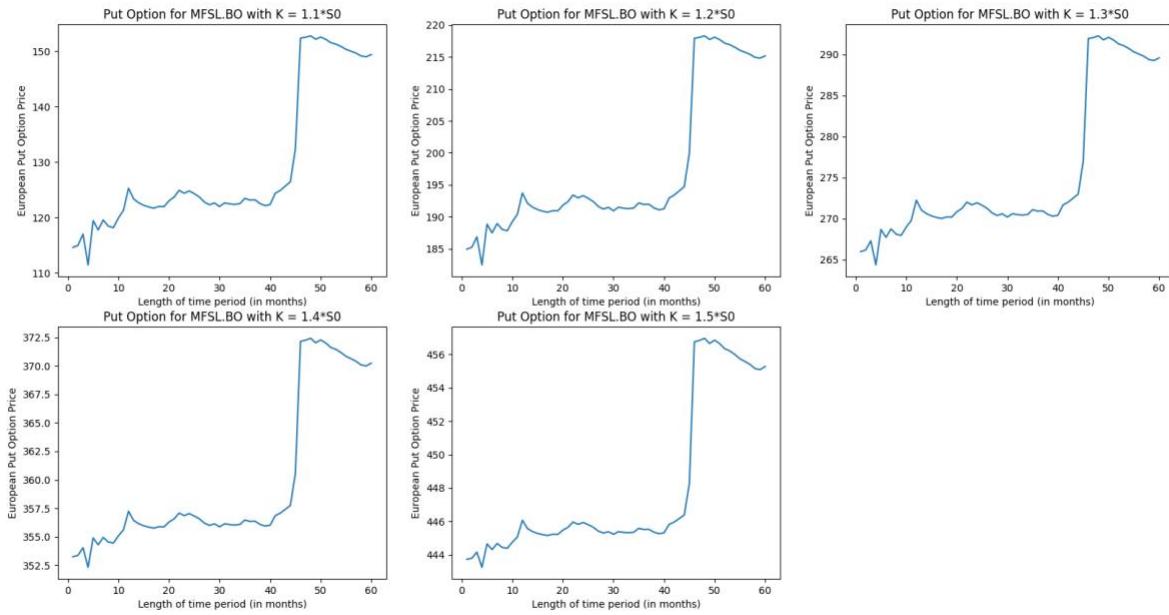
DLF.BO_Put_2



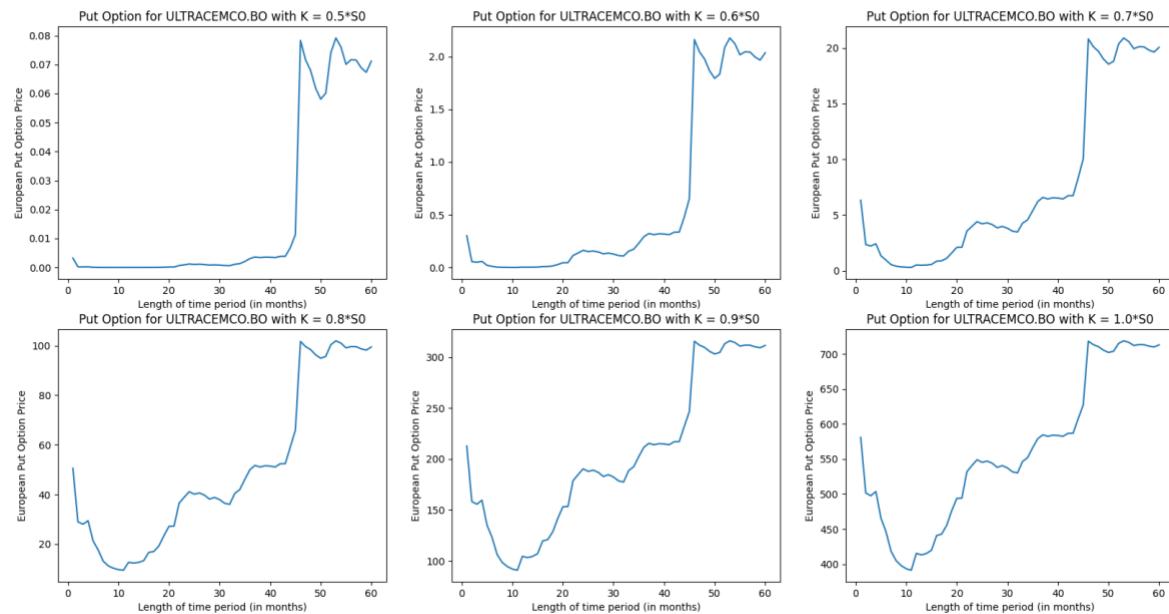
NTPC.BO_Put_2



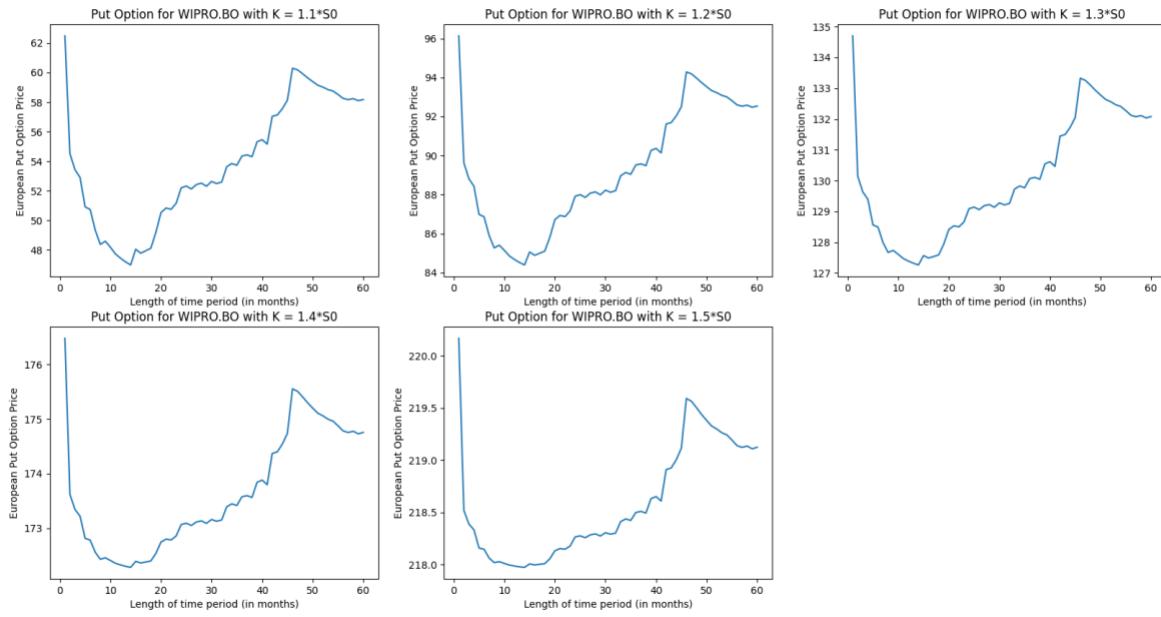
MFSL.BO_Put_2



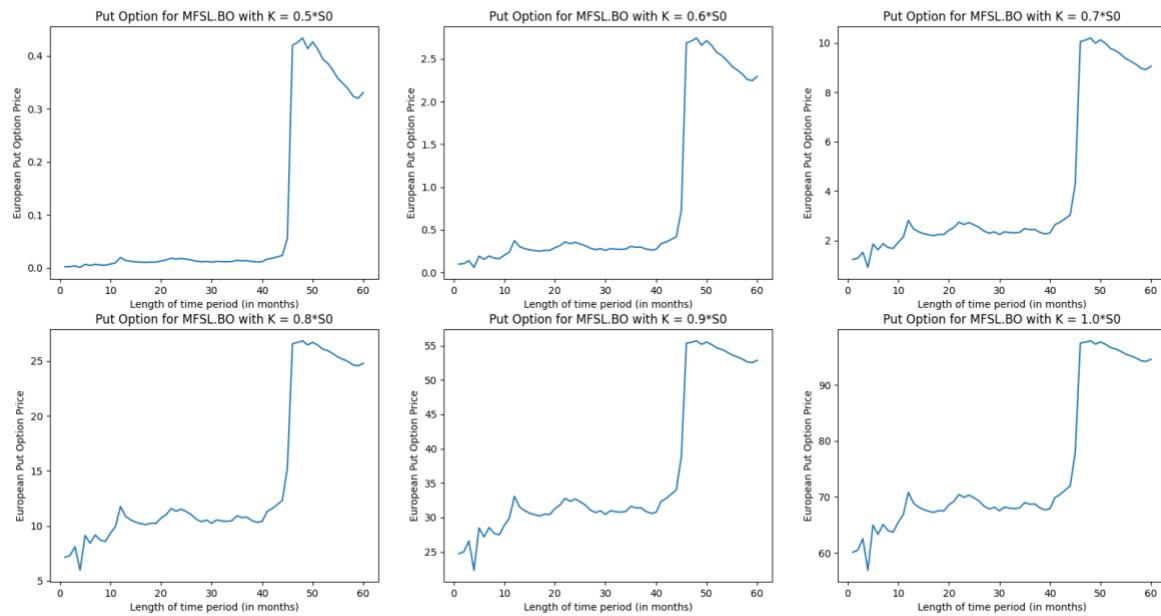
ULTRACEMCO.BO_Put_1



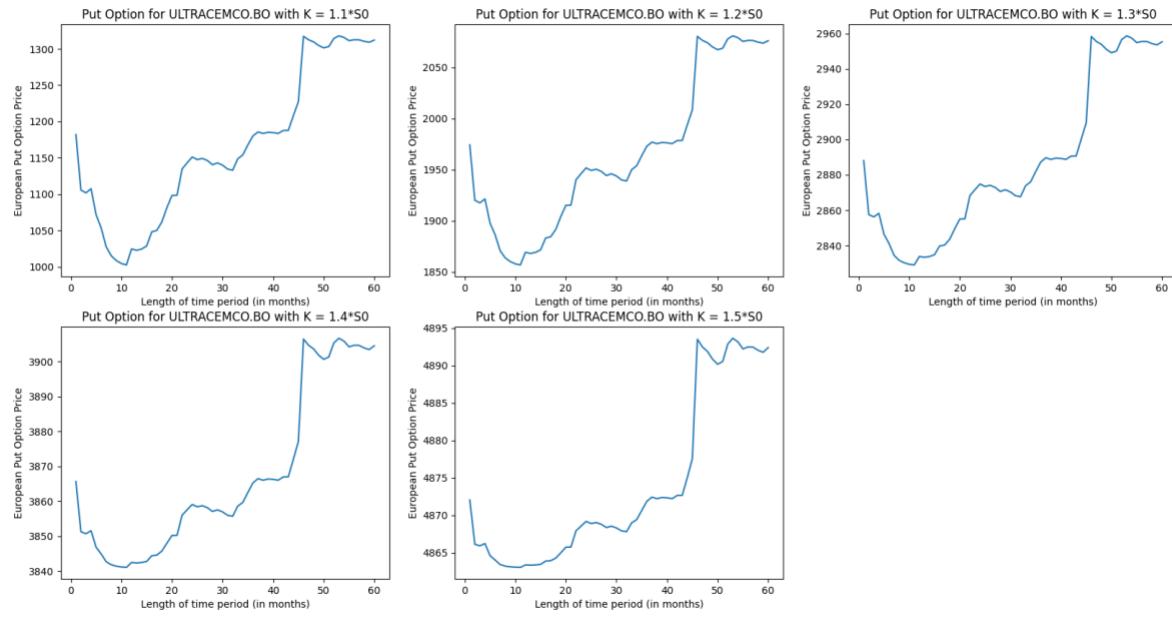
WIPRO.BO_Put_2



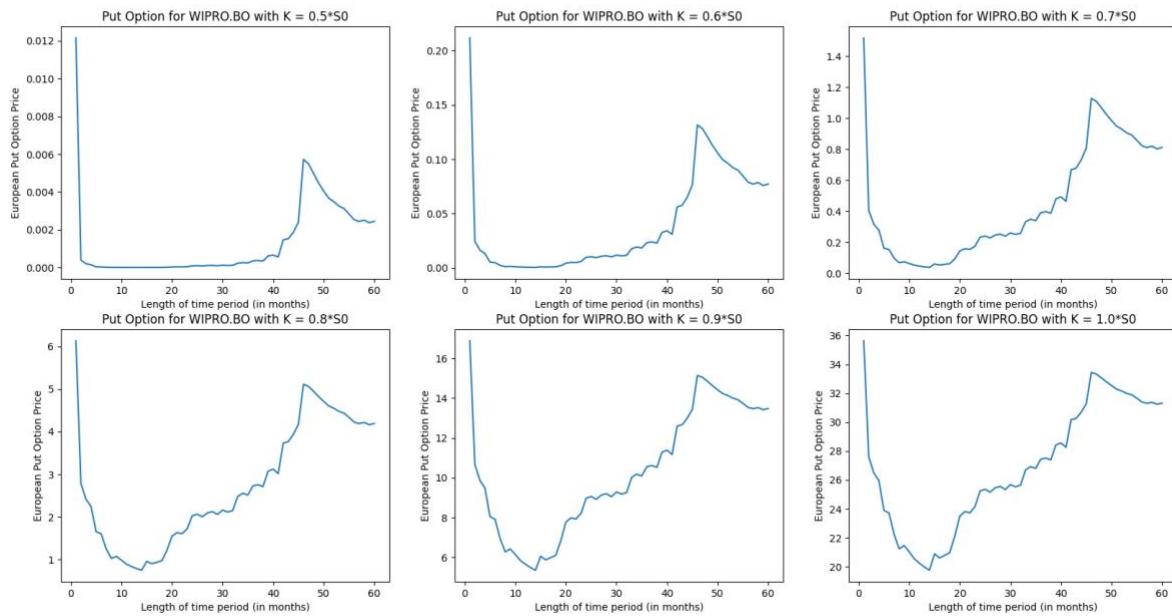
MFSL.BO_Put_1



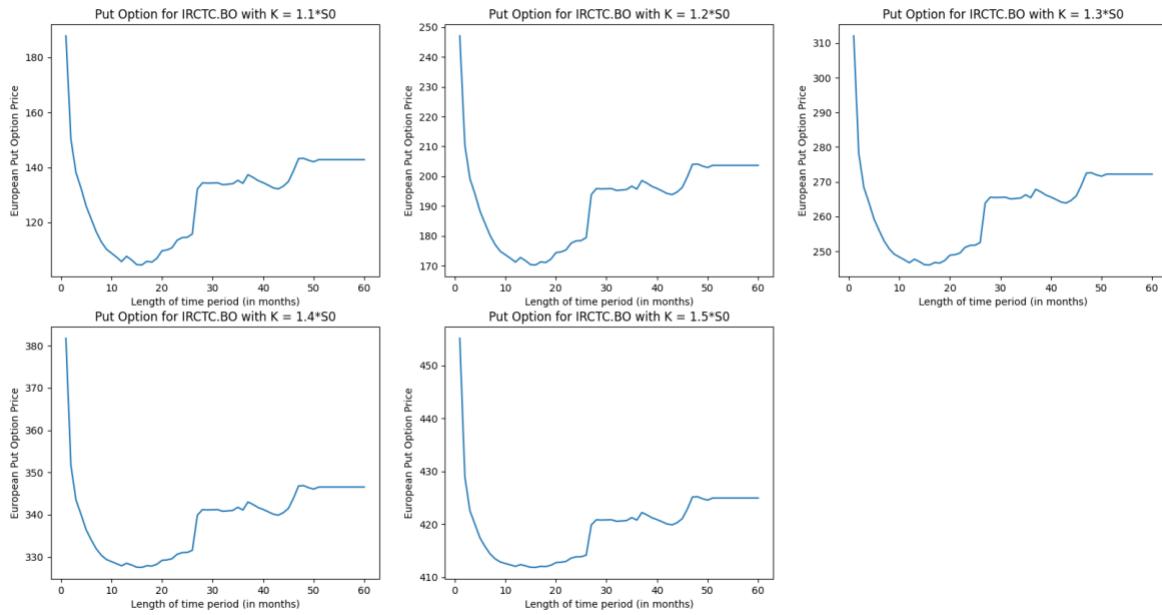
ULTRACEMCO.BO_Put_2



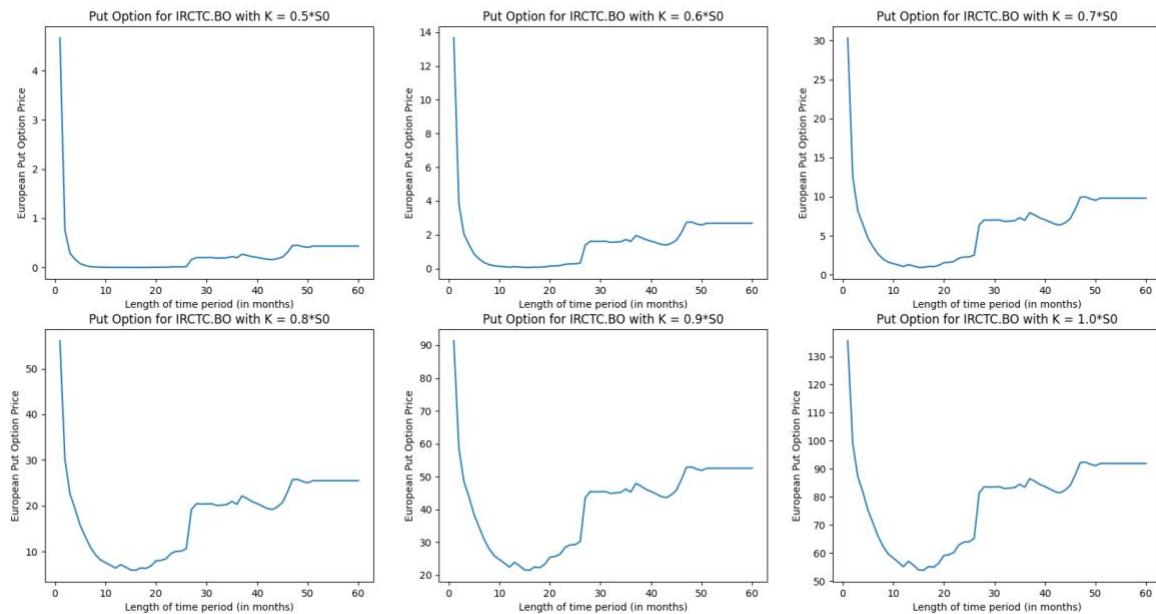
WIPRO.BO_Put_I



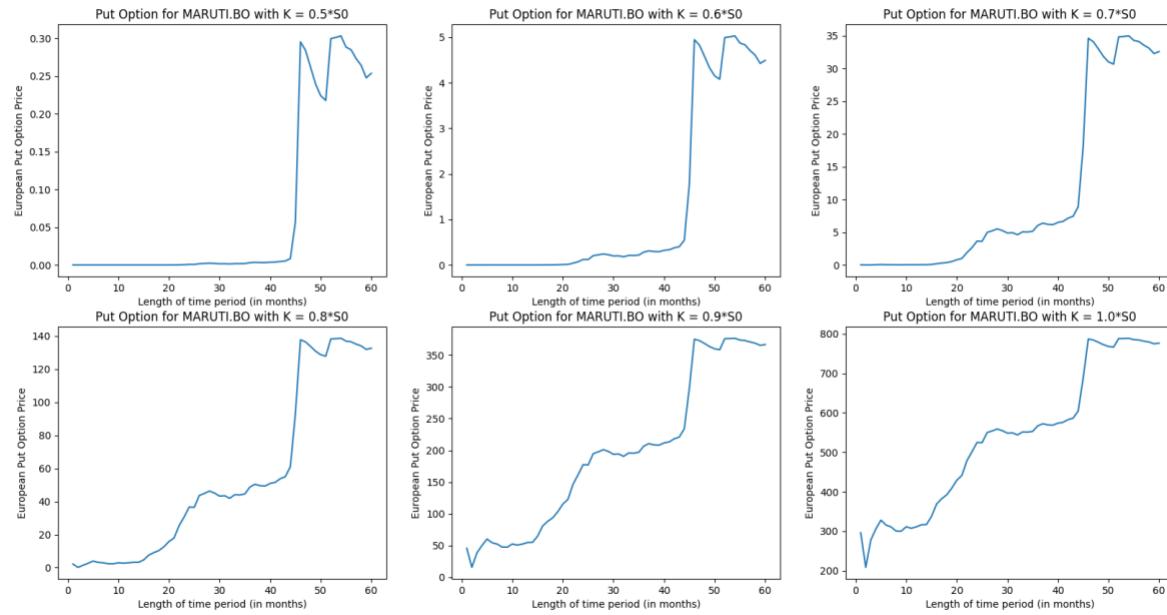
IRCTC.BO_Put_2



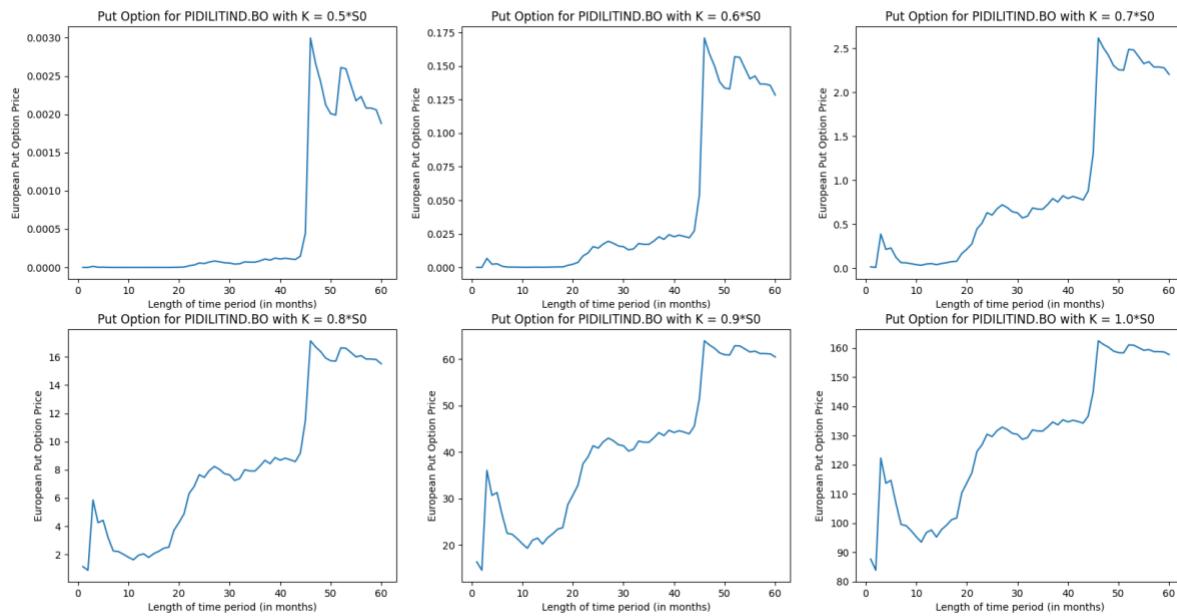
IRCTC.BO_Put_1



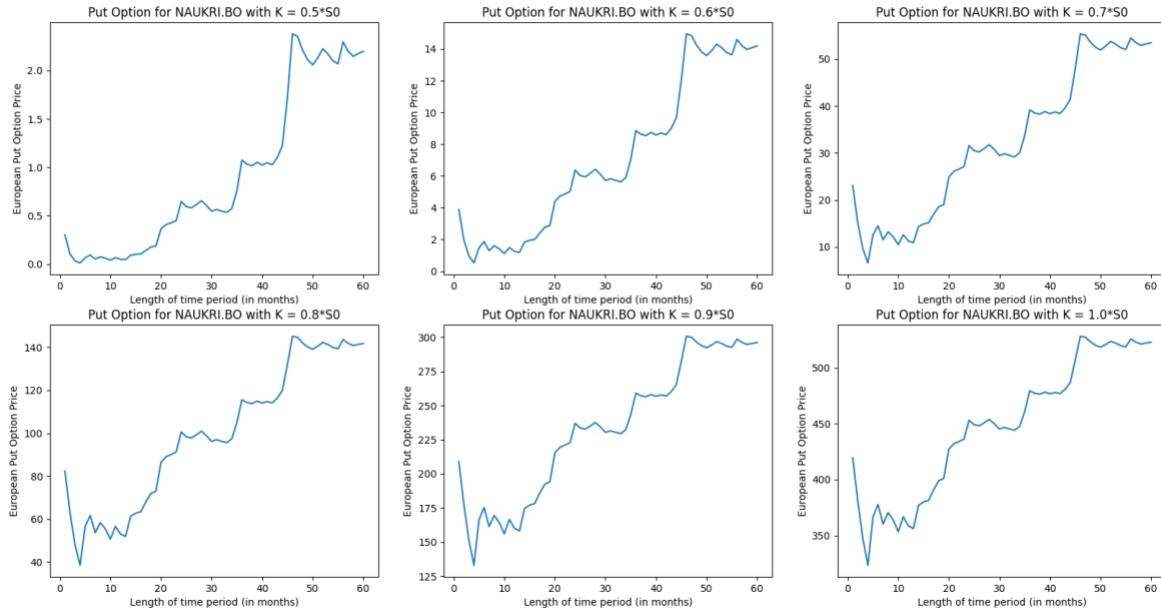
MARUTI.BO_Put_1



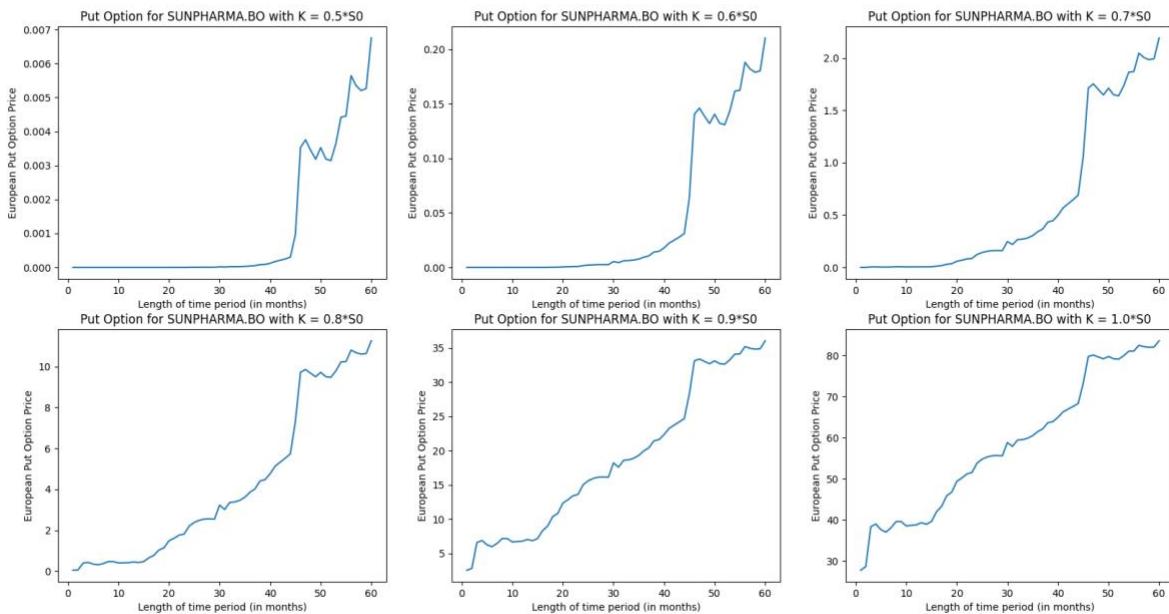
PIDILITIND.BO_Put_1



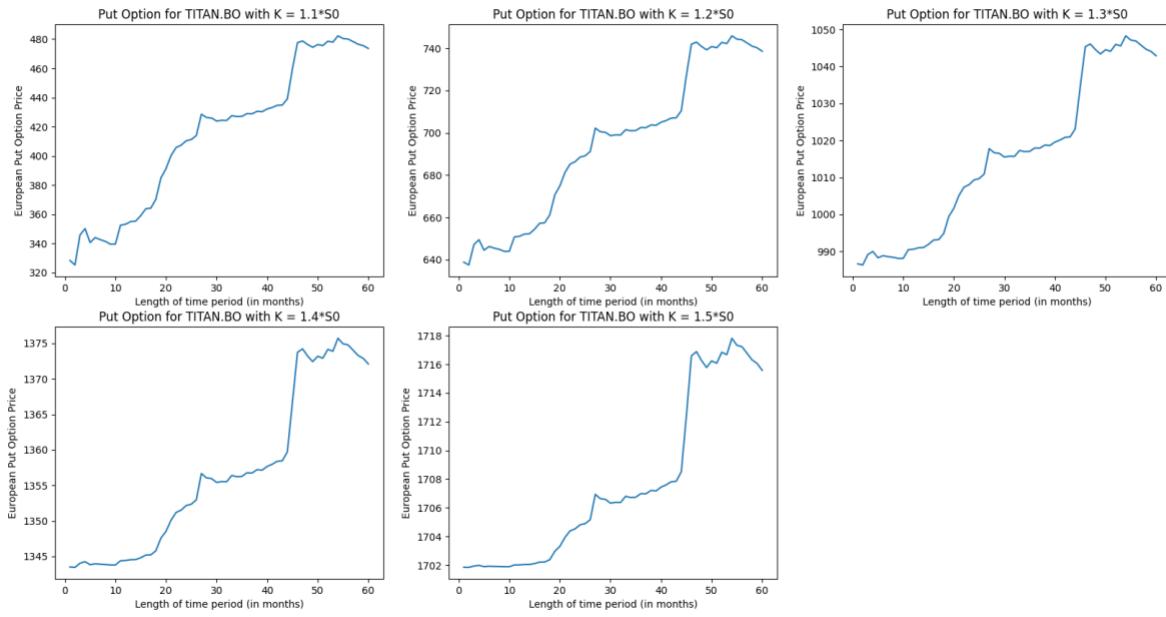
NAUKRI.BO_Put_1



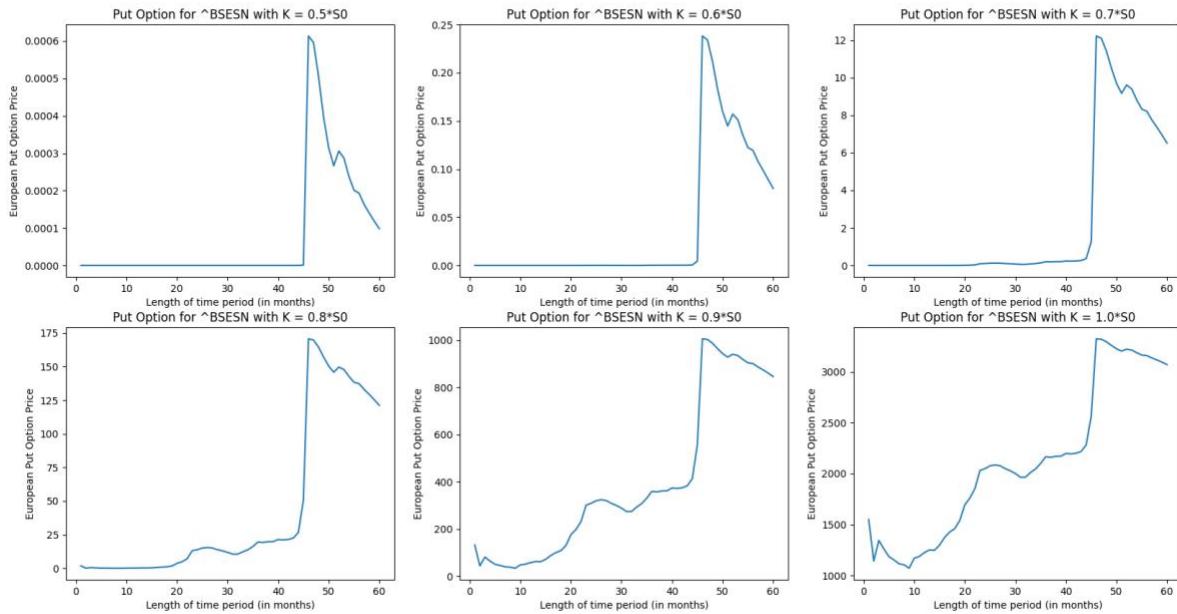
SUNPHARMA.BO_Put_1



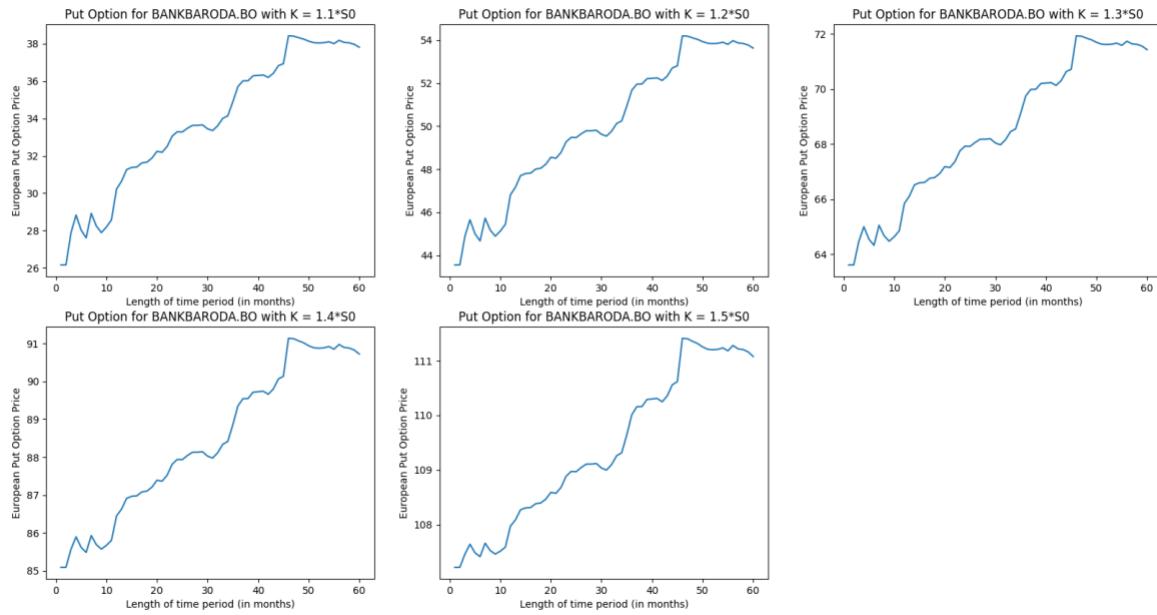
TITAN.BO_Put_2



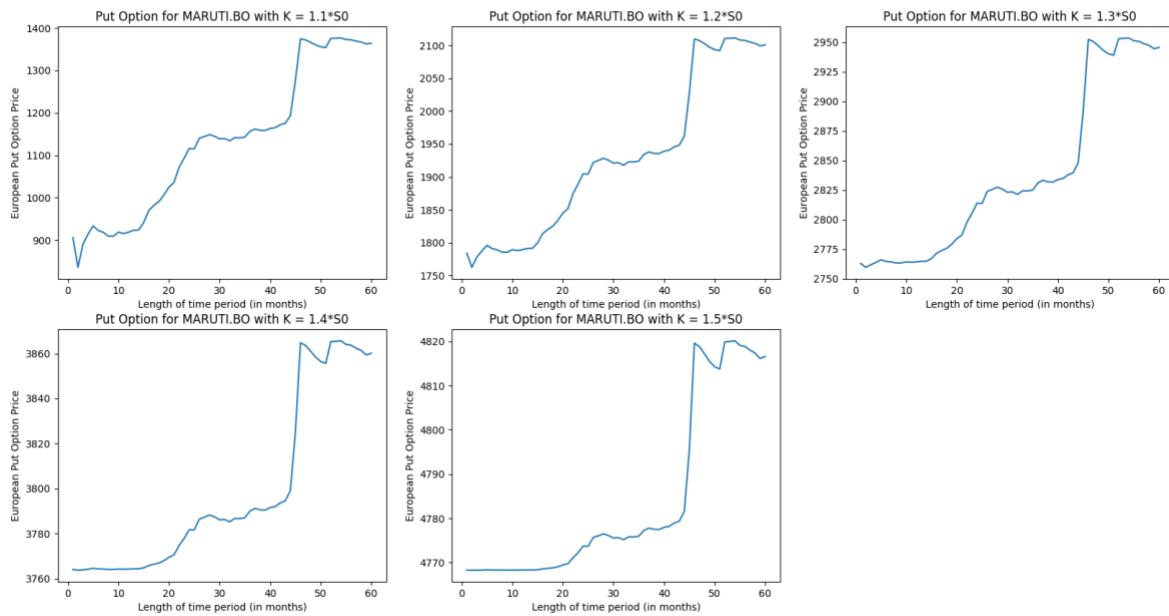
^BSESN_Put_I



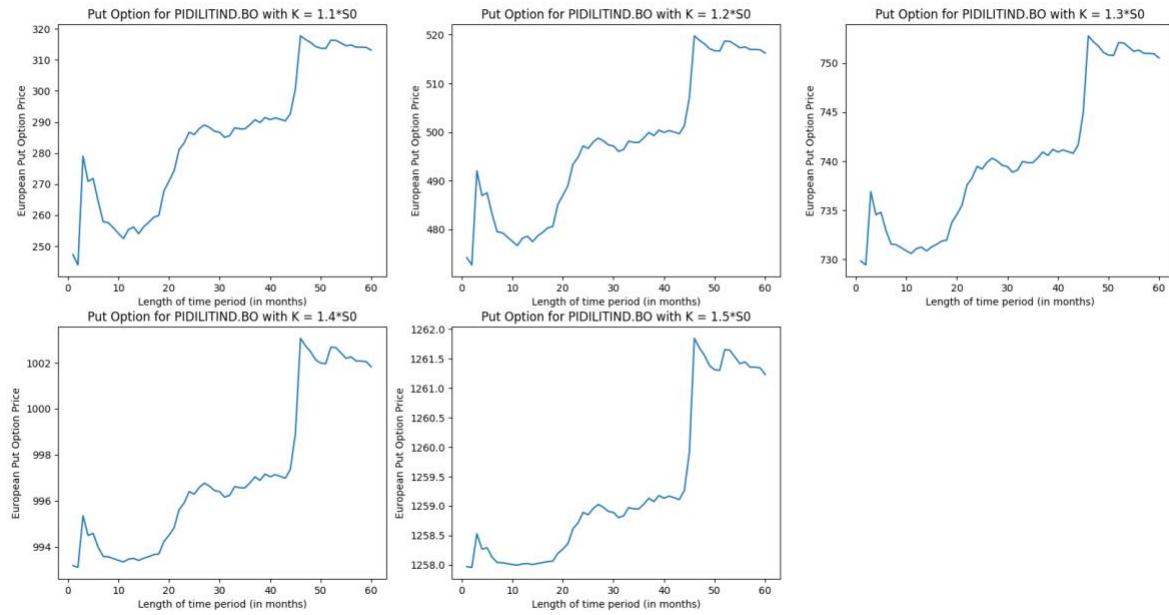
BANKBARODA.BO_Put_2



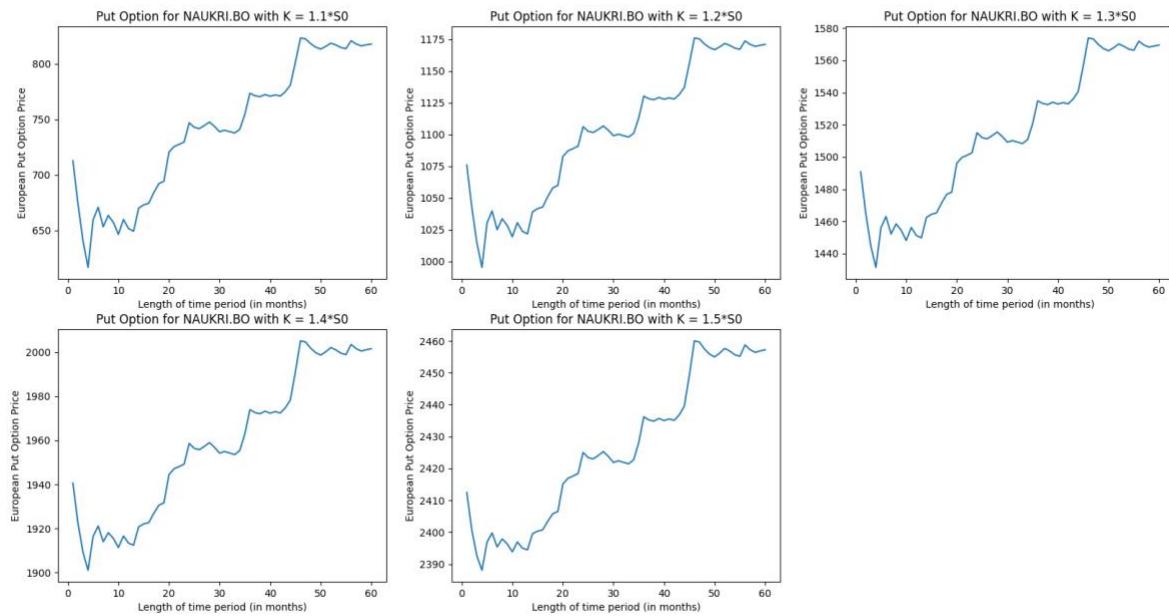
MARUTI.BO_Put_2



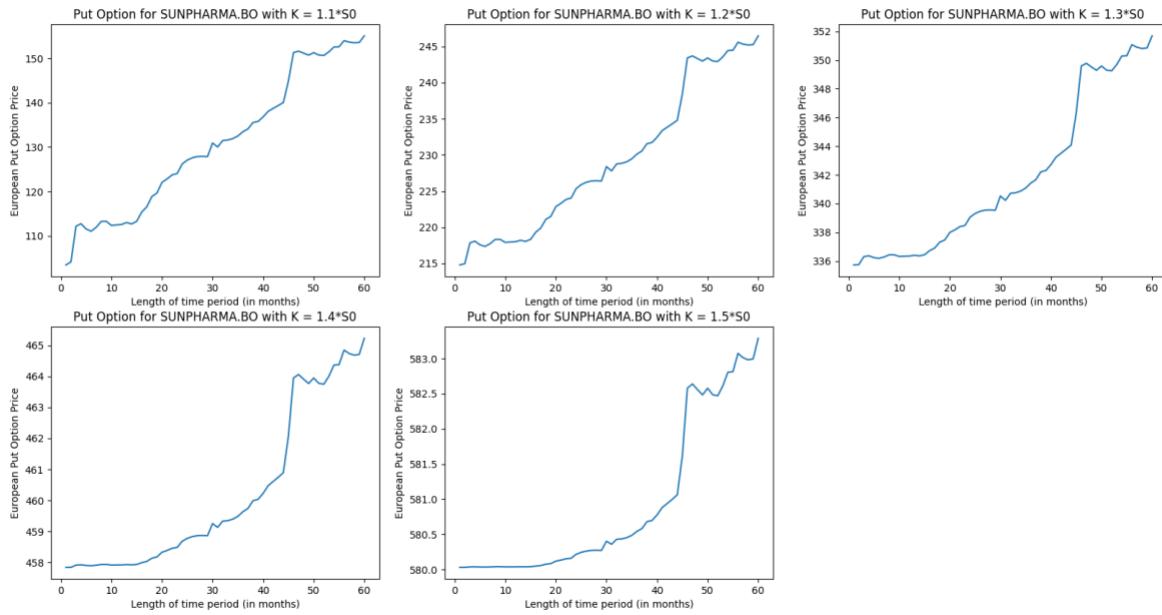
PIDILITIND.BO_Put_2



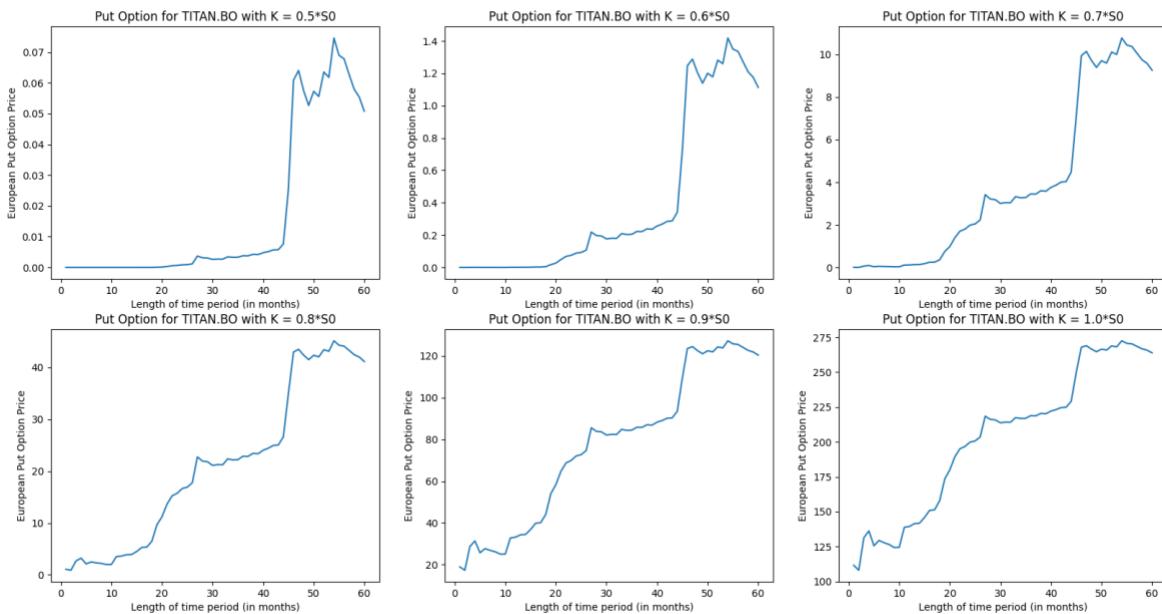
NAUKRI.BO_Put_2



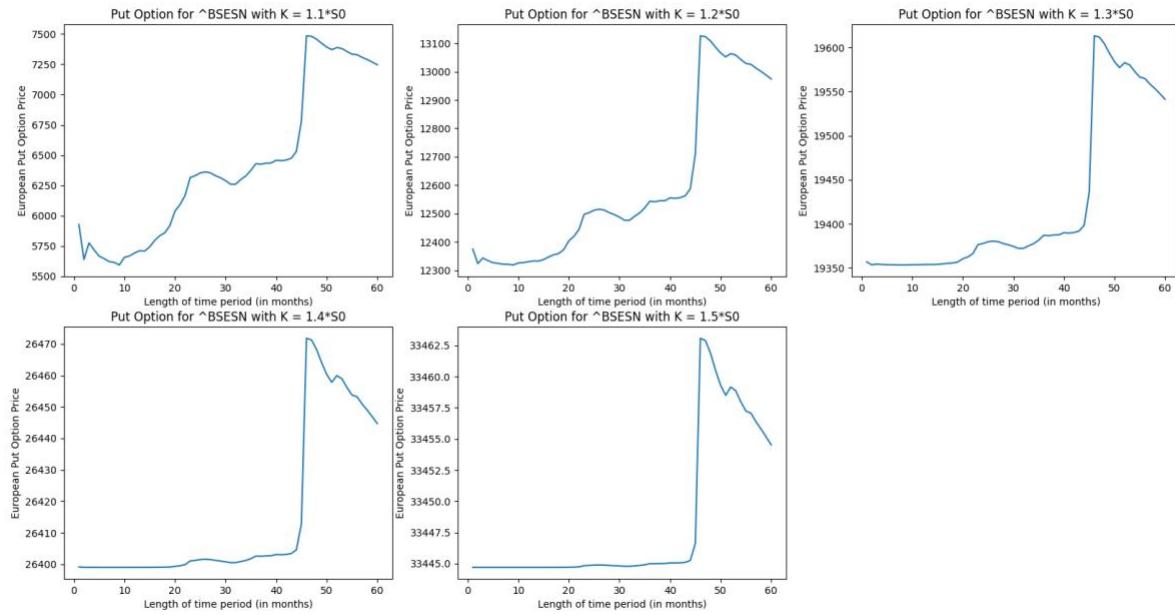
SUNPHARMA.BO_Put_2



TITAN.BO_Put_1



\wedge BSESN_Put_2



BANKBARODA.BO_Put_1

