



- Step 1 Identify all active contracts i.e. contracts which has a traded volume and there is a bid and ask price
- Step 2 Compute IV for all active contracts
- Step 3 Sort the contract based on highest IV
- Step 4 Show Delta, OI and Traded volume for contracts

ps://www.lseindia.com/live_market/dynaContent/live_watch/option_chain/optionKeys.jsp?symbolCode=1693&symbol=AXISBANK&symbol=AX

View Options Contracts for: Select Index * DR Search for an underlying stock. Filter by: Expiry Date: 28APR2016 Futures contracts

CALLS										PUTS													
Chart	OI	Chng in OI	Volume	IV	LTP	Net C/P	Bid Qty	Bid Price	Ask Price	Ask Qty	Strike Price	Bid Qty	Bid Price	Ask Price	Ask Qty	Net Chng	LTP	IV	Volume	Chng in OI	OI	Chart	
											380.00												
											290.00												
											300.00												
	2,000										310.00												
											320.00	1,000	0.05	0.25	2,000								
											330.00												
											340.00												
											350.00												
											360.00	1,000	0.05	0.10	2,000	-0.00	0.10	100.00	6	4,000			
											370.00	5,000	0.05	0.20	2,000								
	11,000										380.00	8,000	0.10	0.20	3,000	-0.04	0.31	160.00	3				
	11,000										390.00	4,000	0.05	0.25	4,000	-0.10	0.30	100.00	3	-1,000			
	83,000										400.00	27,000	0.10	0.20	3,000	-0.10	0.31	113.00	11	-5,000			
	89,000	-4,000									410.00	10,000	0.15	0.25	3,000	-0.10	0.30	104.95	59				
	80,000	-2,000	91								420.00	10,000	0.25	0.30	1,000	-0.10	0.30	91.84	53	48,000			
	200,000	-47,000	81								430.00	44,000	0.45	0.63	1,000	-0.40	0.60	85.90	548	67,000			
	304,000	-12,000	136								440.00	7,000	0.80	0.85	2,000	-0.75	0.85	79.67	2,710	358,000			
	480,000	-5,000	150								450.00	21,000	1.55	1.85	9,000	-1.10	1.60	70.27	4,949	548,000			
	512,000	-30,000	150								460.00	5,000	2.90	3.00	12,000	-2.10	3.00	70.21	5,318	501,000			
	750,000	106,000	6,048								470.00	1,000	5.20	5.35	5,000	-3.10	5.25	66.18	3,751	502,000			
	850,000	80,000	6,812								480.00	4,000	9.10	9.30	6,000	-6.45	9.25	63.11	1,257	338,000			
	770,000	447,000	4,189								490.00	3,000	14.80	15.35	3,000	7.00	15.00	60.70	78	64,000			
	174,000	243,000	3,441								500.00	2,000	21.80	22.95	2,000	-10.85	20.75	73.08	8	1,000			
	422,000	209,000	5,011								510.00	4,000	28.30	34.89	1,000	-8.95	29.61		1				
	180,000	135,000	4,188								520.00	2,000	37.50	42.75	4,000	-47.50	44.50	182.80	3				
	16,000		6								530.00	3,000	47.00	51.70	32,000	-37.30	50.00	124.29	1				
	29,000		11								540.00	30,000	40.10	114.00	1,000	26.75	70.85	128.84	2	-2,000			
	8,000										550.00												
											560.00												
											570.00												
											580.00												
											590.00												
											600.00												

