

How To Get Volatility Of Any Scrip?

Example – Nifty Future

1. Go to www.nseindia.com

The screenshot shows the NSE India homepage. In the 'Derivatives' section on the right, the link 'Most Active Contracts' is circled in red. An arrow points to this link with the text 'Click here'.

- 2.

The screenshot shows the 'Ten Most Active Contracts (All Contracts)' page. A table lists various contracts. The first row is highlighted with a green circle, and an arrow points to it with the text 'Click any of the links'.

Instrument Type	Symbol	Expiry Date	Option Type	Strike Price	No of Contracts Traded	Contract Value (Rs. lakhs)	Last Traded Price	Open Interest	Value of Underlying
OPTIDX	NIFTY	29APR2010	CE	5300.00	407371	1072770.79	5257.10	25576400	5262.60
OPTIDX	NIFTY	29APR2010	CE	5300.00	316187	847289.47	53.50	6403950	5262.60
OPTIDX	NIFTY	29APR2010	PE	5200.00	242093	636058.20	54.00	8890500	5262.60
OPTIDX	NIFTY	29APR2010	PE	5300.00	230476	621562.66	96.70	7394550	5262.60
OPTIDX	NIFTY	29APR2010	CE	5400.00	213845	579837.51	18.90	8724900	5262.60
OPTIDX	NIFTY	29APR2010	PE	5100.00	106207	272358.29	28.70	4946300	5262.60
OPTIDX	NIFTY	29APR2010	CE	5500.00	93604	257712.87	4.80	5844700	5262.60
OPTIDX	NIFTY	29APR2010	PE	5000.00	81194	203600.45	14.75	6219800	5262.60

- 3.

National Stock Exchange of India Ltd. - Windows Internet Explorer
 http://nseindia.com/

Equities M 588.58 (-2.82%) MARUTI 1358.00 (-0.38%)
 Index Futures 95 (-0.34%) FUTIDX:MNIFTY 27-May-2010 52

NSE
 National Stock Exchange of India Ltd.

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Price Information		Order Book			
Open Price	5264.90	Buy Qty	Buy Price	Sell Price	Sell Qty
High Price	5294.80	1100	5257.10	5257.50	4700
Low Price	5246.00	6500	5257.05	5257.60	300
Last Price	5257.10	8100	5257.00	5258.00	850
Prev Close	5277.30	100	5256.90	5258.50	1450
Close Price	5263.05	50	5256.80	5258.60	200
Change from prev close	-20.20	634550	Total Buy Qty	Total Sell Qty	883300
% Change from prev close	-0.38				
VWAP	5266.80				
Underlying Value	5262.60				
Number of contracts traded	407371				
Turnover in Rs. Lakhs	1072770.79				
Open Interest	25576400				
Change in Open Interest	-121600				
% Change	-0.47				

Cost of Carry			
Price	Best Buy	Best Sell	Last Price
5257.10	5257.10	5257.50	5257.10
Cost Of Carry	-3.47	-3.22	-3.47

Other Information				
Settlement Price	Daily Volatility	Annualised Volatility	Client Wise Position Limits	Market Wide Position Limits
5263.05	0.82	15.70	22627162	-

Now note down the daily volatility.

Get Single Contract | All Contracts of NIFTY | Derivatives Market Watch | Index Watch
 Most Active Contracts | Most Active Calls | Most Active Puts | Most Active Underlies
 Top

Internet | Protected Mode: On

- 4.
5. And you are done!!