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[Home](#) > [Live Market](#) > [Option Chain](#) > [Equity Derivatives](#) > [Options Contracts](#)

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9813.70 As on Jun 15, 2020 15:30:31 IST

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Futures contracts

CALLS												PUTS											
Chart	OI	Chng in OI	Volume	IV	LTP	Net Chng	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	
	-	-	-	-	-	-	75	5,016.00	5,470.20	75	4600.00	4,350	0.30	0.40	3,900	-0.10	0.40	147.15	796	-19,125	186,975		
	-	-	-	-	-	-	7,350	4,801.10	5,597.15	7,350	4700.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,701.10	5,489.70	7,350	4800.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,601.10	5,365.35	7,350	4900.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	150	-	-	-	4,074.70	-	75	4,580.55	5,024.20	75	5000.00	2,400	0.35	0.40	2,100	-0.20	0.40	131.80	242	1,350	196,800		
	-	-	-	-	-	-	7,350	4,401.10	5,166.10	7,350	5100.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,301.10	5,044.90	7,350	5200.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,201.10	4,935.65	7,350	5300.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,101.10	4,832.85	7,350	5400.00	2,400	0.15	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	4,122.40	4,481.80	75	5500.00	5,925	0.35	0.40	1,500	-0.30	0.35	112.96	191	-375	153,825		
	-	-	-	-	-	-	7,350	3,901.10	4,618.35	7,350	5600.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,801.10	4,510.40	7,350	5700.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,701.10	4,350.90	7,350	5800.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,601.10	4,249.05	7,350	5900.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	-	
	5,025	-	-	-	3,913.50	-	150	3,793.30	4,024.55	1,200	6000.00	1,275	0.75	0.85	2,475	-0.25	0.75	103.65	370	-4,950	317,175		
	225	-	-	-	3,220.00	-	7,350	3,401.10	4,052.85	7,350	6100.00	75	1.20	1.55	825	0.45	1.55	107.77	15	375	3,300		
	-	-	-	-	-	-	7,350	3,301.10	3,932.25	7,350	6200.00	2,400	0.55	2.50	75	-	0.20	-	-	-	-	75	
	-	-	-	-	-	-	7,350	3,201.10	3,813.45	7,350	6300.00	2,400	0.55	2.80	3,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,151.10	3,722.00	7,350	6400.00	2,400	0.55	2.80	3,000	-	-	-	-	-	-	-	
	3,450	450	11	-	3,295.00	-90.00	75	3,076.55	3,487.15	75	6500.00	450	1.45	1.70	150	-0.15	1.65	95.16	152	-225	147,150		
	-	-	2	-	3,125.00	-	375	3,043.05	3,405.20	7,350	6600.00	1,725	1.05	2.90	300	-0.40	2.70	97.10	3	-75	75		
	-	-	-	-	-	932.30	7,350	2,832.45	3,446.80	7,350	6650.00	7,500	0.55	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,941.30	3,405.15	7,350	6700.00	75	0.75	3.00	300	-34.50	2.50	92.94	4	-	300		
	-	-	-	-	-	-	7,350	2,742.45	3,339.35	7,350	6750.00	7,500	0.55	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,846.35	3,288.70	7,350	6800.00	150	1.70	-	-	-0.60	1.70	85.92	1	-	2,550		
	-	-	-	-	-	-	7,350	2,652.45	3,235.35	7,350	6850.00	7,500	0.55	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,779.50	3,049.65	75	6900.00	300	1.35	2.75	975	0.95	2.75	87.44	13	450	6,225		
	-	-	-	-	-	-	7,350	2,562.50	3,096.75	7,350	6950.00	7,500	0.55	-	-	-	-	-	-	-	-	-	
	180,000	-2,250	61	-	2,796.80	-	75	2,809.60	2,825.80	75	7000.00	75	2.55	2.70	375	-0.35	2.70	84.05	1,905	-29,025	433,050		
	-	-	-	-	-	164.25	7,350	2,472.50	2,992.15	7,350	7050.00	75	1.00	-	-	-	3.05	-	-	-	-	75	
	300	-	-	-	3,023.10	-	75	2,586.60	2,881.30	75	7100.00	900	2.15	4.90	900	-1.10	2.05	78.35	3	-75	4,050		
	-	-	-	-	-	-	7,350	2,382.50	2,885.00	7,350	7150.00	900	0.75	-	-	-	-	-	-	-	-	-	
	75	-	-	-	2,638.95	-	75	2,479.95	2,823.70	75	7200.00	300	3.05	-	-	-0.35	3.05	78.91	2	-	3,750		
	-	-	-	-	-	-	7,350	2,297.80	2,784.75	7,350	7250.00	525	0.80	-	-	-	1.60	-	-	-	-	150	
	150	-	-	-	2,850.00	-	75	2,382.95	2,671.50	75	7300.00	300	2.20	-	-	0.45	3.00	75.63	13	-75	3,075		
	-	-	-	-	-	-	7,350	2,207.70	2,666.50	7,350	7350.00	900	0.80	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,290.60	2,547.30	75	7400.00	300	2.00	4.00	300	1.95	4.40	76.18	4	-150	39,825		
	-	-	-	-	-	-	7,350	2,117.70	2,564.80	7,350	7450.00	7,500	1.10	-	-	-	-	-	-	-	-	-	
	236,250	-	36	-	2,325.00	-	75	2,315.90	2,328.30	75	7500.00	75	3.45	3.55	75	-0.20	3.50	70.84	3,877	-6,600	1,008,975		
	-	-	-	-	-	137.05	7,350	2,027.70	2,457.35	7,350	7550.00	900	1.20	-	-	-	-	-	-	-	-	-	
	600	-	-	-	2,373.55	-	7,350	2,080.85	2,327.55	7,350	7600.00	75	3.55	4.75	300	-0.35	3.75	68.37	43	150	12,375		
	-	-	-	-	-	-	7,350	1,937.70	2,335.15	7,350	7650.00	75	1.70	-	-	-	16.80	-	-	-	-	150	
	10,575	-	-	-	2,058.10	-	75	2,101.70	2,125.95	75	7700.00	75	3.60	5.50	75	0.30	5.00	67.89	241	-4,875	47,925		
	-	-	-	-	-	-	7,350	1,847.70	2,227.10	7,350	7750.00	900	1.20	-	-	-	-	-	-	-	-	-	
	525	-	-	-	2,351.10	-	7,350	1,889.45	2,135.30	7,350	7800.00	75	4.30	5.15	75	-0.60	4.80	64.38	33	-225	90,750		
	-	-	-	-	-	-	7,350	1,751.45	2,117.75	7,350	7850.00	900	1.55	-	-	-	23.95	-	-	-	-	300	
	525	-	-	-	2,220.65	-	7,350	1,795.15	2,027.35	7,350	7900.00	150	4.50	6.00	600	0.20	5.50	62.48	92	675	22,125		
	-	-	-	-	-	-	7,350	1,662.35	1,999.25	7,350	7950.00	900	3.05	-	-	-	21.80	-	-	-	-	75	
	495,825	-6,150	198	-	1,819.40	-	75	1,815.15	1,824.60	75	8000.00	75	5.45	5.90	2,250	-0.50	5.65	59.59	10,642	-3,450	1,520,775		
	-	-	-	-	-	127.65	7,350	1,577.90	1,888.15	7,350	8050.00	300	2.00	-	-	-	7.00	-	-	-	-	4,950	
	3,450	-150	3	-	1,670.00	-	7,350	1,599.95	1,837.90	7,350	8100.00	75	6.05	6.30	75	-0.60	6.05	57.06	3,674	-825	56,700		
	-	-	-	-	-	189.75	7,350	1,487.80	1,924.65	7,350	8150.00	3,225	3.05	-	-	-	3.05	-	-	-	-	1,875	
	57,150	-75	2	-	1,620.00	-71.05	7,350	1,519.55	1,734.50	7,350	8200.00	75	7.00	9.00	525	-0.50	6.75	54.87	2,715	-13,200	104,700		
	-	-	-	-	-	-	7,350	1,435.40	1,807.50	7,350	8250.00	525	2.20	-	-	-	0.75	8.10	-	-	-	675	
	88,725	-	-	-	1,641.75	-7.30	375	1,433.40	1,622.25	1,500	8300.00	75	7.55	10.00	75	-0.40	7.70	52.83	3,098	-6,150	426,075		
	-	-	-	-	-	-	7,350	1,357.50	1,688.45	7,350	8350.00	600	3.15	-	-	-0.10	9.05	-	-	-	-	150	
	37,200	150	5	-	1,420.10	39.35	75	1,355.30	1,492.30	75	8400.00	75	8.65	9.25	375	-0.25	8.80	50.79	3,244	17,025	124,650		
	75	-	-	-	1,038.55	-	7,350	1,165.10	1,601.40	7,350	8450.00	300	4.20	-	-	-							

CALLS													PUTS												
Chart	OI	Chng in OI	Volume	IV	LTP	Net Chng	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			
	860,400	300	58	-	1,220.65	137.85	75	1,225.30	1,236.25	75	8600.00	75	12.05	12.45	75	0.65	12.05	47.00	4,930	37,425	217,500				
	225	-	-	-	1,424.40	-	75	1,157.60	1,236.30	1,200	8650.00	150	12.60	16.20	75	-0.80	12.00	45.29	76	1,725	5,625				
	52,200	-1,725	86	-	1,128.00	146.95	75	1,124.00	1,139.70	75	8700.00	75	14.65	15.95	75	1.95	15.15	45.70	5,565	24,000	456,975				
	75	-	-	-	1,058.95	-	7,350	935.40	1,148.35	7,350	8750.00	75	14.40	18.05	75	1.10	15.15	43.98	172	2,325	7,275				
	38,100	-2,175	61	-	1,033.55	140.30	75	1,027.35	1,043.55	75	8800.00	75	19.00	19.90	150	3.50	19.05	44.40	9,123	4,200	771,450				
	300	-	-	-	1,230.00	-	7,350	853.40	1,052.00	7,350	8850.00	75	20.05	24.05	150	6.85	23.45	44.72	116	2,250	9,900				
	50,550	975	67	-	928.35	139.10	75	930.10	950.35	75	8900.00	75	23.50	24.15	150	5.10	23.90	43.07	10,527	-29,175	620,475				
	300	75	1	-	829.55	220.45	1,425	836.25	961.70	75	8950.00	75	26.05	27.20	75	5.50	27.20	42.58	272	6,825	17,175				
	476,850	-4,725	1,410	35.13	853.05	118.30	150	846.70	852.55	75	9000.00	150	30.50	31.00	13,500	6.75	31.00	42.12	65,728	230,100	3,742,225				
	8,475	-75	3	-	738.95	156.50	1,425	716.75	863.45	900	9050.00	150	35.00	36.75	75	7.90	35.60	41.76	979	12,225	27,450				
	135,225	-26,250	727	35.56	762.35	122.95	75	752.05	764.80	75	9100.00	75	39.95	41.00	150	9.30	40.35	41.26	17,670	43,050	543,150				
	6,150	225	5	-	628.70	221.30	75	703.05	768.85	75	9150.00	75	43.95	48.25	75	10.80	45.60	40.74	1,402	9,975	56,325				
	166,875	1,800	326	34.00	669.05	128.80	75	663.15	675.15	75	9200.00	75	52.00	52.85	75	12.95	52.00	40.35	35,728	61,725	944,175				
	3,150	-	-	-	756.00	-	75	595.95	674.95	1,350	9250.00	75	56.20	64.55	1,125	15.45	60.55	40.31	2,219	-600	20,475				
	219,900	-11,700	683	35.41	589.00	109.00	75	579.30	591.45	75	9300.00	75	66.05	66.80	75	16.20	65.85	39.27	34,369	-23,925	777,600				
	8,700	150	5	13.18	489.95	172.05	75	528.25	592.15	1,200	9350.00	75	72.60	75.10	225	18.60	75.10	38.97	927	-450	23,025				
	225,075	-3,825	364	35.45	509.40	104.75	75	499.15	506.40	75	9400.00	150	84.00	84.90	825	19.40	84.00	38.39	34,798	123,750	897,825				
	25,275	-150	20	38.88	489.00	-98.00	75	455.70	472.75	75	9450.00	75	93.00	96.00	75	23.70	96.00	38.21	1,654	2,250	29,700				
	897,600	1,500	6,007	33.55	425.05	111.50	525	425.05	428.45	75	9500.00	2,175	106.60	107.00	1,575	25.55	107.00	37.62	108,409	36,600	2,978,700				
	7,950	-975	39	31.80	380.00	106.20	75	375.60	398.25	75	9550.00	75	116.10	123.95	150	27.50	121.00	37.35	1,784	5,475	28,800				
	386,100	-45,525	5,734	34.34	360.30	-96.30	75	350.45	360.00	75	9600.00	150	135.50	136.90	750	31.30	135.45	36.92	47,253	-25,875	2,402,025				
	16,200	375	392	32.86	319.40	101.50	1,275	268.25	328.10	75	9650.00	75	150.05	158.20	600	33.50	151.00	36.45	1,382	750	37,125				
	566,325	61,125	18,714	32.96	289.50	-96.45	150	289.50	292.60	75	9700.00	150	168.00	170.00	150	38.95	169.90	36.27	57,946	104,925	1,004,550				
	35,250	9,000	2,022	29.66	239.85	114.05	75	239.75	259.00	75	9750.00	75	185.05	189.40	150	37.15	185.10	35.26	3,739	18,900	59,625				
	825,450	190,575	44,090	32.08	228.30	-89.40	75	225.15	229.00	1,275	9800.00	75	206.60	208.00	1,425	43.70	208.00	35.21	64,109	69,525	1,391,025				
	39,675	15,675	3,441	31.88	202.00	-84.30	75	201.00	203.85	75	9850.00	75	227.75	241.30	75	50.15	232.10	35.08	2,485	825	37,875				
	854,700	64,950	60,259	31.58	177.00	-78.85	2,025	177.00	179.00	225	9900.00	75	254.65	259.00	825	56.45	258.50	35.03	33,832	169,200	2,191,800				
	56,400	16,425	2,675	30.36	148.05	-78.80	225	148.00	154.80	75	9950.00	75	274.30	288.95	75	50.05	273.20	32.88	1,238	2,025	40,050				
	2,091,225	21,450	103,448	30.96	132.60	-68.80	4,425	131.50	132.60	2,250	10000.00	75	309.25	312.95	75	67.15	310.80	34.04	33,820	122,550	1,994,100				
	83,925	2,025	2,067	30.59	113.00	-63.65	150	111.05	114.95	75	10050.00	75	335.30	354.95	75	82.00	345.40	34.48	94	-3,825	24,225				
	829,500	44,550	42,829	30.17	95.00	-59.00	975	95.00	96.40	75	10100.00	75	370.50	379.15	75	76.35	372.60	33.43	4,504	-52,575	437,325				
	61,200	5,850	2,843	30.12	81.00	-52.00	75	79.05	82.00	150	10150.00	75	404.50	411.00	75	89.85	410.30	33.87	55	-1,125	18,375				
	1,352,550	241,050	59,922	29.77	67.05	-47.15	1,050	65.00	67.25	75	10200.00	75	442.65	451.70	75	87.60	444.00	33.33	3,206	-15,450	260,475				
	85,800	32,475	3,871	29.44	55.00	-43.35	75	52.65	59.80	75	10250.00	75	474.55	505.30	75	99.00	498.60	36.53	19	-675	20,475				
	1,050,600	125,625	46,206	29.22	45.00	-38.05	1,200	45.00	46.00	300	10300.00	75	520.80	530.30	75	88.20	518.75	32.73	2,507	-43,950	466,725				
	69,300	-525	2,730	29.15	37.05	-32.80	75	34.80	38.95	75	10350.00	150	557.20	572.75	150	80.45	590.00	39.29	28	75	16,275				
	854,850	112,650	37,103	29.16	30.50	-28.40	225	29.40	30.50	975	10400.00	75	603.10	616.85	75	105.00	606.00	33.82	279	2,325	79,125				
	45,750	21,525	752	28.51	23.00	-26.75	150	23.00	26.90	75	10450.00	75	620.15	662.35	75	118.30	702.45	46.09	3	-	2,550				
	2,207,850	264,450	65,384	29.31	20.70	-21.05	150	20.65	20.85	75	10500.00	75	695.50	702.40	225	112.05	694.45	34.47	2,123	-15,750	542,475				
	36,750	9,600	888	29.57	17.35	-18.00	75	17.05	17.75	75	10550.00	75	733.60	759.80	75	179.55	696.90	-	2	-	1,050				
	712,500	54,900	19,156	29.81	14.50	-15.40	675	14.00	14.75	75	10600.00	150	786.15	798.05	75	128.85	792.30	37.31	53	-1,350	55,875				
	47,475	1,800	236	30.38	12.75	-12.05	150	12.05	12.85	75	10650.00	7,350	788.25	904.65	7,350	-	669.40	-	-	-	75				
	840,600	-5,175	13,833	30.18	9.90	-11.00	225	9.50	10.10	75	10700.00	75	868.50	900.00	75	125.15	887.65	39.13	126	2,775	16,425				
	57,975	6,150	313	30.70	8.65	-8.90	150	8.00	10.20	150	10750.00	1,200	885.10	999.60	75	-	901.00	-	-	-	75				
	585,600	-32,700	14,127	31.05	7.35	-7.45	300	7.10	7.55	75	10800.00	75	977.50	992.15	75	128.25	978.25	38.70	19	-375	21,900				
	15,675	1,500	129	31.65	6.55	-6.10	75	6.25	7.50	75	10850.00	75	982.45	1,091.00	525	-	736.90	-	-	-	225				
	336,900	12,375	9,506	32.20	5.80	-4.85	75	5.70	6.05	75	10900.00	7,350	1,003.70	1,165.40	525	137.55	1,077.55	41.38	8	-75	18,375				
	91,650	1,800	100	33.29	5.70	-2.70	150	5.70	5.90	75	10950.00	7,350	990.95	1,207.85	7,350	-	894.55	-	-	-	75				
	1,626,675	52,425	20,581	33.53	4.80	-2.40	975	4.80	4.85	75	11000.00	75	1,177.60	1,184.70	750	128.45	1,182.00	46.26	583	1,425	343,650				
	16,425	-675	27	33.78	4.05	-1.80	750	3.50	4.65	600	11050.00	7,350	1,117.65	1,396.75	7,350	-	958.85	-	-	-	75				
	182,025	-37,200	5,869	34.56	3.80	-1.45	75	3.60	4.45	600	11100.00	7,350	1,188.70	1,359.05	375	65.40	1,267.65	41.66	5	-225	1,575				
	12,075	600	40	35.71	3.85	-1.05	75	3.20	4.10	75	11150.00	75	1,284.00	1,360.05	75	-	-	-	-	-	-				
	207,900	46,425	5,380	35.68	3.10	-1.05	75	3.00	3.30	75	11200.00	7,350	1,277.55	1,385.00	75	140.35	1,370.0								

CALLS											PUTS											
Chart	OI	Chng in OI	Volume	IV	LTP	Net Chng	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
	6,825	-75	2	51.73	1.00	-	300	0.75	1.50	1,500	12400.00	75	2,437.75	2,647.85	75	-	2,370.00	-	-	-	148,200	
	592,275	-9,750	362	53.85	1.10	-0.15	150	1.10	1.25	150	12500.00	75	2,664.45	2,676.95	150	127.65	2,666.70	75.41	27	300	207,075	
	-	-	-	-	-	-	2,400	0.30	2.00	1,500	12600.00	7,350	2,600.65	2,939.70	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.00	2,550	12700.00	7,350	2,700.25	3,044.95	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.15	2.00	1,500	12800.00	7,350	2,793.40	3,149.95	7,350	-	-	-	-	-	-	
	7,500	-	-	-	0.60	-	3,150	0.55	1.45	1,800	12900.00	75	2,946.45	3,181.40	75	-	-	-	-	-	-	
	300,000	4,875	275	58.13	0.60	-0.25	225	0.60	0.65	450	13000.00	75	3,165.20	3,177.20	75	111.55	3,145.40	-	21	375	127,125	
	-	-	-	-	-	-	2,400	0.30	1.45	1,800	13100.00	7,350	3,019.90	3,466.00	7,350	-	-	-	-	-	-	
	2,775	-150	2	57.44	0.30	-1.30	1,275	0.40	1.45	1,800	13200.00	75	3,195.80	3,505.95	75	-	-	-	-	-	-	
	3,225	3,075	45	65.44	1.00	0.50	225	0.55	0.95	900	13300.00	7,350	3,205.50	3,675.45	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	1.45	3,000	13400.00	7,350	3,292.70	3,781.05	7,350	-	-	-	-	-	-	
	16,125	-	2	67.98	0.95	-0.25	150	0.50	0.65	1,800	13500.00	75	3,650.10	3,690.80	75	-	3,406.60	-	-	-	825	
	-	-	-	-	-	-	1,200	0.20	2.35	900	13600.00	375	3,585.05	3,993.90	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	2.25	900	13700.00	375	3,691.70	4,101.00	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	2.30	900	13800.00	375	3,784.70	4,198.30	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	2.35	900	13900.00	375	3,880.95	4,303.55	7,350	-	-	-	-	-	-	
	19,500	675	79	69.38	0.40	-0.25	3,000	0.35	0.40	75	14000.00	75	4,142.15	4,188.30	75	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	1.80	300	14100.00	7,350	4,101.20	4,685.75	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	1.80	300	14200.00	375	4,201.15	4,809.95	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	1.80	1,200	14300.00	375	4,301.15	4,911.85	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,200	0.20	1.70	900	14400.00	375	4,349.50	4,847.15	7,350	-	-	-	-	-	-	
	9,900	750	30	77.00	0.50	-0.45	900	0.30	0.50	2,475	14500.00	75	4,451.90	4,798.40	75	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.20	1.85	525	14600.00	7,350	4,551.20	5,241.95	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.20	1.80	525	14700.00	7,350	4,651.20	5,361.30	7,350	-	-	-	-	-	-	
	8,475	75	26	80.65	0.50	-0.35	1,200	0.35	0.50	2,925	14800.00	375	4,797.55	5,259.25	7,350	-	-	-	-	-	-	
Total	23,843,475		618,945																641,826		31,384,225	Total

Top

Note :

10% interest rate is applied while computing implied volatility.

Open Interest values in the option chain are refreshed at the end of the day after bhavcopy file has been made available on the website.

Highlighted options are in-the-money.

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