

Equity


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## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10551.70** As on Jul 02, 2020 15:30:30 IST

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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
	10,125	900	14	-	3,235.00	125.00	75	3,225.05	3,241.95	75	7300.00	150	5.65	5.75	150	-1.55	5.70	59.72	1,193	-1,050	220,200	
	-	-	-	-	-	-	225	3,048.40	3,418.10	75	7350.00	1,800	3.05	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,001.00	3,363.75	75	7400.00	8,025	3.05	-	-	-	10.45	-	-	-	150	
	-	-	-	-	-	-	7,350	2,901.10	3,410.80	7,350	7450.00	1,800	3.05	-	-	-	-	-	-	-	-	
	346,200	-75	10	-	3,022.75	142.25	75	3,032.45	3,041.80	75	7500.00	150	6.70	6.80	75	-1.80	6.65	57.05	1,368	-2,400	766,575	
	-	-	-	-	-	-	7,350	2,801.10	3,302.55	7,350	7550.00	1,875	3.05	-	-	-	15.80	-	-	-	150	
	-	-	-	-	-	-	150	2,811.30	3,137.10	75	7600.00	1,800	3.05	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,701.10	3,192.75	7,350	7650.00	3,375	3.05	-	-	-	32.00	-	-	-	2,175	
	150	-	-	-	2,558.75	-	75	2,716.00	3,039.10	75	7700.00	75	7.30	7.80	975	-2.05	7.25	53.87	69	1,725	40,050	
	-	-	-	-	-	-	7,350	2,601.10	3,083.25	7,350	7750.00	1,800	3.05	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	150	2,621.15	2,905.35	75	7800.00	2,325	3.05	-	-	-	15.85	-	-	-	825	
	-	-	-	-	-	-	7,350	2,501.10	2,973.35	7,350	7850.00	1,800	3.10	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,526.25	2,799.95	75	7900.00	3,750	3.10	-	-	-	20.80	-	-	-	1,425	
	-	-	-	-	-	-	7,350	2,401.10	2,862.75	7,350	7950.00	3,300	3.15	-	-	-	-	-	-	-	-	
	208,200	-675	38	-	2,541.60	148.00	75	2,543.40	2,555.95	75	8000.00	75	8.30	8.60	375	-2.75	8.55	49.40	3,429	4,875	1,161,300	
	-	-	-	-	-	-	7,350	2,301.10	2,752.65	7,350	8050.00	3,900	4.40	-	-	-	30.00	-	-	-	825	
	1,650	-	-	-	2,110.25	-	450	2,336.15	2,592.75	75	8100.00	75	8.60	9.55	300	-2.85	9.10	47.96	269	825	18,075	
	-	-	-	-	-	-	7,350	2,201.10	2,644.00	7,350	8150.00	2,175	6.30	-	-	-	60.00	-	-	-	600	
	1,200	-	-	-	2,060.00	-	450	2,241.05	2,483.95	75	8200.00	450	9.05	9.75	300	-3.20	9.55	46.42	458	1,425	31,050	
	-	-	-	-	-	-	7,350	2,101.10	2,533.75	7,350	8250.00	-	-	-	-	-	-	-	-	-	-	
	7,575	-	-	-	2,100.00	-	75	2,132.15	2,382.40	75	8300.00	600	5.60	10.15	75	-3.70	10.05	44.90	327	150	40,350	
	-	-	-	-	-	-	7,350	2,001.10	2,407.45	7,350	8350.00	75	10.00	12.15	75	-6.10	10.80	44.47	35	-975	600	
	4,575	-	-	-	1,814.00	-	75	2,035.45	2,277.55	75	8400.00	75	10.00	12.00	450	-4.10	10.85	43.56	498	-1,275	27,450	
	-	-	-	-	-	-	7,350	1,901.10	2,318.75	7,350	8450.00	300	6.70	15.10	300	-	-	-	-	-	-	
	595,350	3,675	505	-	2,042.00	140.15	150	2,046.30	2,054.95	450	8500.00	75	11.30	11.60	1,050	-4.90	11.55	42.12	6,600	-9,525	1,389,600	
	-	-	-	-	-	-	7,350	1,801.10	2,178.50	7,350	8550.00	300	4.55	15.05	300	-	-	-	-	-	-	
	4,425	-	-	-	1,675.70	-	7,350	1,773.60	2,081.95	7,350	8600.00	75	13.15	20.35	75	-5.70	12.90	41.00	1,185	4,575	74,250	
	-	-	-	-	-	-	7,350	1,701.10	2,066.45	7,350	8650.00	300	9.95	19.05	300	-	-	-	-	-	-	
	7,575	75	1	-	1,805.35	89.60	75	1,741.80	1,966.40	75	8700.00	75	14.00	14.50	75	-6.70	14.40	39.87	1,237	3,000	54,600	
	-	-	-	-	-	-	7,350	1,601.10	1,959.90	7,350	8750.00	300	3.55	19.05	300	-	-	-	-	-	-	
	5,100	75	1	-	1,680.00	79.00	1,650	1,643.25	1,935.90	75	8800.00	75	15.20	16.50	150	-7.75	16.25	38.81	1,548	8,850	166,425	
	-	-	-	-	-	-	7,350	1,618.60	1,815.05	75	8850.00	75	15.50	25.55	600	-10.55	20.25	39.48	18	750	1,875	
	1,275	-	-	-	1,435.50	-	75	1,588.45	1,831.35	75	8900.00	75	17.00	19.90	75	-9.15	18.30	37.72	1,636	6,525	98,925	
	-	-	-	-	-	-	450	1,529.45	1,711.25	7,350	8950.00	150	18.10	21.95	600	0.40	26.95	39.78	9	150	750	
	353,850	300	206	-	1,555.30	132.30	75	1,558.05	1,566.95	75	9000.00	2,700	20.55	20.95	75	-10.80	21.00	36.76	13,807	-35,250	2,409,825	
	-	-	-	-	-	-	75	1,402.95	1,577.40	75	9050.00	75	20.00	32.65	75	-9.15	23.00	36.45	10	-75	150	
	34,200	-225	25	-	1,454.50	129.50	75	1,457.90	1,467.50	75	9100.00	75	22.80	23.25	150	-13.10	22.85	35.39	3,752	16,950	500,775	
	150	-	-	-	904.70	-	675	1,327.00	1,552.45	7,350	9150.00	150	22.05	43.00	75	-	-	-	-	-	-	
	33,300	375	8	-	1,353.30	129.15	75	1,359.95	1,380.60	75	9200.00	75	26.45	27.80	75	-15.70	26.45	34.47	4,693	76,200	695,925	
	-	-	-	-	-	-	75	1,213.85	1,360.60	75	9250.00	75	25.45	30.25	375	-15.95	30.25	34.49	12	375	3,375	
	39,600	-1,500	43	-	1,255.00	101.60	75	1,265.60	1,277.00	75	9300.00	75	31.25	33.20	300	-18.40	31.30	33.72	6,572	81,750	1,478,325	
	75	-	-	-	928.80	-	7,350	1,110.15	1,305.40	5,625	9350.00	150	32.05	37.70	600	-17.55	36.35	33.89	21	-150	2,775	
	54,450	-450	28	-	1,177.80	107.35	75	1,172.45	1,189.90	75	9400.00	75	37.05	38.00	150	-21.30	37.75	33.13	5,538	25,125	536,550	
	4,125	-	-	-	948.35	-	7,350	969.65	1,217.40	5,625	9450.00	150	39.70	43.40	75	-20.85	43.00	33.16	59	-825	10,950	
	380,400	-7,650	916	-	1,092.75	109.85	600	1,090.00	1,093.40	75	9500.00	150	45.50	45.60	3,225	-25.40	45.60	32.57	22,239	138,900	2,314,575	
	825	-1,575	36	-	952.35	2.40	75	976.35	1,093.95	75	9550.00	75	46.30	53.45	150	-29.80	48.00	31.91	1,202	4,500	24,450	
	81,600	2,400	111	-	989.40	93.25	75	984.75	1,007.75	75	9600.00	75	53.65	54.00	150	-29.90	54.00	31.86	8,794	20,850	647,250	
	375	-	-	-	751.25	-	75	856.15	991.95	75	9650.00	75	54.55	60.75	75	-30.55	60.55	31.80	62	-375	4,350	
	100,500	-2,025	158	-	907.65	100.55	75	907.75	917.65	75	9700.00	75	64.30	66.00	75	-34.15	65.00	31.32	7,886	-11,700	636,675	
	600	-	-	-	724.90	-	75	750.20	890.65	75	9750.00	150	66.10	74.60	75	-39.85	67.15	30.43	172	1,875	9,525	
	132,000	-2,550	261	-	822.00	100.35	75	817.90	828.00	75	9800.00	75	76.50	77.45	75	-39.55	77.45	30.70	14,003	61,275	1,220,400	
	1,050	-	2	-	731.90	55.95	75	768.75	805.70	75	9850.00	75	80.65	88.40	75	-42.60	85.95	30.59	152	-75	7,275	
	135,375	-2,850	209	16.92	740.60	91.85	75	735.15	750.85	75	9900.00	150	92.00	93.90	75	-45.75	92.05	30.08	12,248	18,675	631,425	

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	
	589,425	-21,750	10,439	20.84	373.35	71.45	75	367.60	374.50	75	10400.00	75	221.15	223.05	300	-76.30	221.15	28.08	17,117	78,225	585,675		
	21,825	-6,150	868	19.99	333.05	53.80	75	333.00	344.90	75	10450.00	75	230.55	241.65	75	-77.80	241.15	28.03	1,511	9,750	20,475		
	1,483,875	161,175	39,300	20.74	311.95	63.60	75	309.80	312.00	525	10500.00	750	259.10	263.00	900	-84.30	258.00	27.60	33,317	347,400	1,279,875		
	32,025	17,025	2,243	20.38	280.05	52.15	75	280.05	288.15	75	10550.00	750	280.15	283.95	75	-79.90	283.90	27.85	1,693	23,775	26,550		
	640,050	244,800	21,719	20.47	254.95	54.25	1,050	254.00	256.00	225	10600.00	75	306.00	307.00	150	-84.95	307.00	27.76	11,313	286,575	364,050		
	9,825	525	863	20.18	227.05	46.35	75	224.35	235.15	600	10650.00	75	319.70	341.05	75	-94.85	330.00	27.56	180	7,125	10,500		
	613,500	149,400	18,827	20.13	203.60	44.05	150	203.65	204.65	150	10700.00	75	350.80	357.75	75	-97.20	350.90	27.07	2,054	26,250	156,600		
	16,875	-1,125	558	20.22	183.50	43.80	75	176.55	185.95	75	10750.00	150	369.20	388.75	75	-120.50	374.40	26.70	97	2,475	3,825		
	709,800	170,700	19,797	19.84	159.50	35.65	150	159.75	160.00	1,050	10800.00	750	405.30	412.70	75	-107.40	405.20	26.85	873	16,575	39,450		
	20,025	14,550	1,307	19.66	139.55	29.35	75	135.65	144.10	75	10850.00	75	416.05	453.30	75	-166.20	443.20	27.53	2	75	375		
	462,600	204,450	14,786	19.66	123.20	28.80	675	121.45	123.85	750	10900.00	750	466.70	475.10	75	-109.35	468.15	26.97	182	8,250	20,925		
	14,250	13,425	1,053	19.42	105.85	26.45	75	102.85	112.10	75	10950.00	1,050	333.35	-	-	1,364.60	481.35	25.19	5	225	225		
	2,223,525	169,800	45,307	19.44	92.70	20.60	450	92.50	92.90	450	11000.00	75	538.35	543.65	75	-118.00	543.00	27.78	2,845	-2,175	312,900		
	21,600	7,125	1,618	19.57	81.90	19.95	75	76.45	81.95	150	11050.00	75	532.50	647.10	75	-	-	-	-	-	-		
	312,450	25,800	10,826	19.11	67.10	15.00	300	67.00	67.60	150	11100.00	75	606.50	620.55	75	-100.45	628.00	29.24	84	5,250	13,275		
	17,400	11,025	1,825	19.02	57.05	9.40	75	55.55	62.30	75	11150.00	75	559.00	749.90	75	-	910.80	-	-	-	75		
	716,925	123,450	15,319	18.96	48.35	10.70	75	48.00	49.00	75	11200.00	1,050	694.00	700.80	75	-115.75	708.80	30.05	14	-150	5,925		
	6,000	1,800	96	19.09	42.00	10.10	150	40.35	42.00	150	11250.00	75	661.70	835.40	75	-	-	-	-	-	-		
	420,225	28,425	8,737	18.67	33.10	5.70	75	34.90	35.00	900	11300.00	75	769.80	786.30	75	-134.50	775.60	29.06	20	375	4,725		
	1,125	1,125	39	19.07	30.00	-743.25	75	22.60	30.00	75	11350.00	450	754.80	923.65	75	-	-	-	-	-	-		
	340,350	60,225	5,964	18.88	24.30	5.05	75	24.30	25.00	75	11400.00	75	859.30	871.95	75	-129.45	866.50	30.40	69	3,375	16,950		
	-	-	-	-	-	-	-	-	27.15	300	11450.00	75	839.70	1,012.80	7,350	-	-	-	-	-	-		
	2,238,150	186,825	21,529	19.02	17.40	3.30	75	17.20	17.50	900	11500.00	75	954.95	963.30	150	-141.50	957.25	31.56	1,134	4,425	927,675		
	22,350	975	372	19.18	15.00	3.75	75	13.20	15.95	300	11550.00	75	950.25	1,073.00	75	-	-	-	-	-	-		
	164,475	-23,925	3,732	18.92	11.60	1.70	75	11.05	11.75	75	11600.00	75	1,043.35	1,059.80	75	-123.00	1,067.00	34.97	18	150	5,625		
	12,150	-8,925	229	18.93	9.55	0.80	225	8.55	11.00	75	11650.00	75	1,033.20	1,175.30	75	-	-	-	-	-	-		
	193,275	81,075	5,967	18.89	7.70	0.65	75	7.05	7.75	975	11700.00	75	1,140.10	1,153.15	75	-132.75	1,160.60	36.32	19	525	1,500		
	10,275	750	45	19.48	7.50	1.65	75	6.20	7.65	75	11750.00	75	1,152.80	1,280.55	75	-	-	-	-	-	-		
	150,000	750	4,013	19.14	5.50	-	225	5.10	6.05	75	11800.00	75	1,233.00	1,250.70	75	-142.70	1,245.00	36.30	21	450	11,925		
	3,600	-600	130	19.49	5.00	0.05	75	4.15	5.80	75	11850.00	75	1,255.40	1,391.75	75	-	-	-	-	-	-		
	202,500	26,100	4,353	19.83	4.55	-0.10	75	4.05	4.55	1,125	11900.00	75	1,334.85	1,346.25	75	-154.00	1,340.00	37.59	80	2,175	60,375		
	68,775	8,550	672	19.68	3.50	-0.70	1,200	3.50	3.55	75	11950.00	75	1,311.45	1,528.75	75	-344.35	1,405.65	40.80	1	-	150		
Total	16,314,225		280,203																302,242		25,167,000	Total	

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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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