

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10739.95** As on Jul 16, 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	
	9,975	225	3	-	3,380.00	88.50	75	3,371.25	3,398.00	75	7300.00	2,550	1.55	1.70	2,400	-0.95	1.55	74.80	1,193	31,650	217,575		
	-	-	-	-	-	-	375	3,180.45	3,692.90	7,350	7350.00	900	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,078.05	3,667.45	7,350	7400.00	900	0.95	3.70	900	-	2.55	-	-	-	750		
	-	-	-	-	-	-	7,350	3,001.10	3,492.95	7,350	7450.00	600	0.30	-	-	-	-	-	-	-	-		
	363,525	-150	12	-	3,189.25	71.05	75	3,182.55	3,188.65	75	7500.00	600	1.80	1.90	6,150	-0.85	1.90	71.57	1,785	20,025	772,950		
	-	-	-	-	-	-	7,350	2,901.10	3,406.60	7,350	7550.00	900	0.45	-	-	-	15.80	-	-	-	150		
	-	-	-	-	-	-	375	2,942.25	3,414.20	7,350	7600.00	1,500	0.80	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,801.10	3,312.20	7,350	7650.00	75	2.10	4.45	1,800	-0.65	2.10	68.76	9	-	3,750		
	150	-	-	-	2,558.75	-	7,350	2,774.00	3,348.30	7,350	7700.00	75	2.25	2.80	75	-0.80	2.25	68.10	54	-	26,400		
	-	-	-	-	-	-	7,350	2,701.10	3,291.10	7,350	7750.00	900	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,687.05	3,058.20	75	7800.00	75	2.30	2.85	75	-1.15	2.80	67.41	96	225	3,525		
	-	-	-	-	-	-	7,350	2,601.10	3,183.75	7,350	7850.00	150	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,593.85	2,952.70	75	7900.00	75	2.15	3.50	75	-0.15	3.70	67.26	39	1,275	2,175		
	-	-	-	-	-	-	7,350	2,501.10	3,076.20	7,350	7950.00	900	1.00	-	-	-	-	-	-	-	-		
	200,925	-75	1	-	2,664.00	52.75	150	2,685.70	2,702.45	75	8000.00	600	3.00	3.05	3,000	-0.65	3.00	63.17	4,455	-10,875	1,014,300		
	-	-	-	-	-	-	7,350	2,401.10	2,968.15	7,350	8050.00	75	1.25	3.05	525	-	3.05	-	-	-	750		
	1,650	-	-	-	2,110.25	-	75	2,413.15	2,724.35	75	8100.00	75	2.85	3.80	975	-0.40	2.80	60.30	227	3,150	13,800		
	-	-	-	-	-	-	7,350	2,301.10	2,862.30	7,350	8150.00	75	1.90	3.05	525	-	3.05	-	-	-	525		
	1,200	-	-	-	2,408.50	-	7,350	2,265.60	2,797.95	7,350	8200.00	75	2.55	3.80	75	-0.85	2.80	57.97	51	-300	9,750		
	-	-	-	-	-	-	7,350	2,201.10	2,752.35	7,350	8250.00	75	1.70	-	-	-	7.15	-	-	-	75		
	7,725	-	-	-	2,397.45	-	7,350	2,171.50	2,609.10	7,350	8300.00	75	2.80	3.80	75	-0.65	3.30	56.81	139	-3,000	16,350		
	-	-	-	-	-	-	7,350	2,101.10	2,645.30	7,350	8350.00	75	2.45	-	-	-	0.35	6.60	-	-	675		
	4,500	-	-	-	2,178.60	-	7,350	2,052.75	2,424.10	375	8400.00	75	3.60	4.70	75	-1.55	3.30	54.49	48	-75	16,500		
	-	-	-	-	-	-	7,350	2,001.10	2,536.25	7,350	8450.00	75	2.50	-	-	-	-	-	-	-	-		
	524,175	-1,875	44	-	2,197.00	66.15	375	2,190.40	2,203.25	75	8500.00	375	3.60	3.75	600	-1.55	3.70	52.96	2,573	44,250	1,089,150		
	-	-	-	-	-	-	7,350	1,901.10	2,428.45	7,350	8550.00	75	2.75	-	-	-	-	-	-	-	-		
	4,425	-	-	-	2,199.95	-	7,350	1,896.60	2,282.00	7,350	8600.00	975	3.25	4.65	675	-1.05	4.00	51.17	168	-1,500	41,325		
	-	-	-	-	-	-	7,350	1,801.10	2,321.55	7,350	8650.00	150	3.05	-	-	-	0.45	9.00	-	-	75		
	12,900	-	3	-	1,950.90	43.50	75	1,858.85	2,076.60	3,675	8700.00	75	3.60	4.75	1,200	-0.40	4.65	49.87	111	-2,775	36,300		
	-	-	-	-	-	-	7,350	1,701.10	2,213.25	7,350	8750.00	300	3.10	-	-	-	-	-	-	-	-		
	9,225	-225	3	-	1,850.00	131.15	75	1,870.05	1,935.75	75	8800.00	2,700	4.00	5.60	600	-1.25	4.50	47.31	181	-900	133,275		
	-	-	-	-	-	-	7,350	1,601.10	2,105.70	7,350	8850.00	600	2.30	6.00	75	0.25	4.85	46.64	1	-	4,275		
	1,650	-	-	-	1,833.90	-	75	1,672.20	1,873.55	900	8900.00	75	4.25	4.70	75	-1.35	4.70	45.28	200	-2,550	60,900		
	-	-	-	-	-	-	75	1,698.95	1,886.70	75	8950.00	300	2.65	5.45	300	-1.70	5.00	44.51	4	-75	900		
	324,600	-1,050	76	-	1,698.90	71.20	225	1,695.30	1,703.30	75	9000.00	75	4.80	5.10	1,050	-1.55	4.80	43.10	5,214	10,500	1,913,100		
	-	-	-	-	-	-	375	1,599.55	1,683.75	75	9050.00	75	4.80	9.05	300	-1.90	4.80	41.95	7	-	2,550		
	34,125	-	2	-	1,578.60	46.60	75	1,589.15	1,600.25	75	9100.00	75	5.05	6.00	150	1.35	8.00	44.12	2,325	-5,700	403,800		
	150	-	-	-	904.70	-	7,350	1,451.65	1,657.55	375	9150.00	300	3.30	6.70	900	-	-	-	-	-	-		
	26,700	-300	19	-	1,481.30	50.30	75	1,485.65	1,505.70	75	9200.00	75	5.55	6.50	900	-1.40	6.25	40.08	3,298	5,400	530,025		
	-	-	-	-	-	-	75	1,411.65	1,498.05	75	9250.00	300	3.35	9.00	300	-3.00	6.00	38.65	7	-	2,850		
	35,550	-	7	-	1,425.00	88.45	75	1,386.75	1,408.75	75	9300.00	75	6.45	8.90	75	-1.90	6.95	38.37	3,513	-3,975	1,006,425		
	75	-	-	-	928.80	-	7,350	1,283.70	1,403.80	375	9350.00	75	6.50	9.00	75	-2.65	6.95	37.18	27	150	5,175		
	45,975	-	1	-	1,247.35	-36.65	750	1,218.85	1,323.25	75	9400.00	75	6.95	12.15	75	-2.85	7.30	36.29	3,722	-3,525	470,475		
	4,125	-	-	-	948.35	-	375	1,168.25	1,307.95	375	9450.00	300	5.20	8.95	300	-4.65	8.00	35.64	3	-	5,925		
	333,075	-1,650	80	-	1,213.00	79.20	150	1,198.75	1,207.40	75	9500.00	975	8.30	8.70	1,800	-4.25	8.30	34.66	12,344	122,775	1,816,350		
	825	-	-	-	1,184.45	-	75	1,083.10	1,195.05	375	9550.00	75	8.80	17.95	150	-5.25	8.80	33.79	128	1,800	34,050		
	72,600	-375	12	-	1,122.00	12.85	75	1,094.50	1,115.55	75	9600.00	225	9.10	10.65	75	-1.90	12.50	34.78	5,719	-5,925	708,825		
	675	-	-	-	994.50	-	75	1,032.10	1,078.15	75	9650.00	75	9.60	11.35	75	-5.75	10.50	32.40	201	-5,850	6,075		
	91,875	-525	19	-	1,014.00	81.05	150	998.65	1,016.55	75	9700.00	75	11.45	11.90	75	-6.95	11.65	31.78	5,588	25,200	852,375		
	600	-	-	-	853.25	-	75	946.80	987.75	375	9750.00	75	12.85	13.45	300	-9.25	13.45	31.41	79	4,950	16,875		
	112,875	75	57	-	914.10	83.75	75	901.80	929.85	75	9800.00	75	14.30	14.95	375	-7.95	14.90	30.77	10,143	53,625	1,583,850		
	1,200	-	-	-	944.80	-	75	820.95	884.00	75	9850.00	75	16.45	21.75	300	-9.40	17.00	30.32	354	-1,425	11,250		
	111,150	-2,850	78	-	815.00	67.80	75	814.50	818.15	75	9900.00	375	18.55	19.50	75	-9.70	19.50	29.90	10,587	-61,800	984,750		
	4,425	-	-	-	688.50	-	825	710.17															

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
	16,275	75	16	-	414.40	51.95	75	404.15	423.45	75	10350.00	75	67.05	72.85	75	-30.70	69.00	26.80	1,935	525	50,850	
	453,450	7,275	2,106	-	375.90	41.80	75	373.80	379.85	75	10400.00	3,000	81.00	81.75	300	-35.35	81.00	26.80	33,818	71,550	1,359,075	
	13,425	-1,425	93	10.62	336.40	30.60	150	333.10	359.35	75	10450.00	75	90.00	108.60	75	-46.70	85.00	25.42	1,704	-8,850	39,825	
	873,600	-32,925	12,171	13.03	301.20	28.10	75	301.25	307.85	150	10500.00	150	108.75	109.00	13,350	-38.30	109.00	26.74	70,460	203,400	2,063,025	
	17,025	-975	297	16.04	278.80	37.25	75	267.55	284.50	75	10550.00	75	120.85	133.95	75	-34.95	133.30	27.76	2,823	3,375	41,100	
	633,900	-28,125	25,318	16.01	242.50	30.90	75	240.30	242.45	750	10600.00	300	143.55	145.00	1,425	-42.75	144.75	26.87	52,711	435,300	1,560,600	
	44,850	19,050	3,304	16.28	211.00	25.45	750	211.05	218.40	75	10650.00	75	164.10	169.95	75	-39.20	168.70	27.36	5,171	26,775	74,100	
	953,100	98,775	41,987	17.10	187.00	24.20	450	184.00	186.85	75	10700.00	75	186.50	187.50	750	-47.15	187.50	27.00	42,178	-5,175	895,425	
	57,375	75	3,252	17.18	160.05	19.95	300	160.05	167.70	75	10750.00	750	210.05	213.95	75	-48.45	212.05	27.13	1,684	-2,400	38,325	
	1,155,675	66,825	46,621	17.39	136.90	17.00	75	136.15	136.90	1,350	10800.00	750	237.05	238.75	75	-52.15	238.75	27.30	13,662	-53,775	784,575	
	117,450	55,950	3,569	17.67	117.00	13.80	75	116.00	117.95	75	10850.00	75	264.95	269.50	75	-57.20	266.00	27.34	310	-5,925	13,350	
	828,150	109,350	30,204	17.63	97.00	10.90	900	97.00	98.85	300	10900.00	75	297.95	299.50	75	-55.45	299.00	27.87	2,869	-7,950	222,150	
	31,125	5,625	2,620	18.22	84.40	12.90	75	70.00	83.70	75	10950.00	150	319.05	337.50	75	-67.65	330.00	27.97	78	-2,400	3,300	
	2,567,850	20,775	61,247	17.89	66.95	6.85	150	66.60	66.95	600	11000.00	600	368.00	369.00	1,050	-59.40	368.00	28.75	4,227	15,525	529,275	
	46,875	6,525	2,147	18.34	57.15	8.00	75	53.10	59.95	75	11050.00	75	392.65	471.05	75	-9.60	455.40	35.66	8	-150	1,575	
	726,600	54,450	23,297	17.83	43.00	1.85	675	42.70	43.90	525	11100.00	75	440.80	450.00	75	-79.00	440.10	29.35	256	-4,950	17,475	
	111,225	28,575	3,473	18.17	35.90	1.85	75	30.65	35.95	75	11150.00	75	470.45	516.95	75	-	418.45	-	-	-	525	
	1,033,950	-28,500	27,125	17.90	27.00	-0.90	150	26.65	27.00	1,050	11200.00	75	522.70	532.95	75	-77.40	532.10	32.11	201	2,475	54,675	
	77,400	7,725	1,200	17.16	18.00	-3.80	150	17.50	22.10	75	11250.00	975	500.50	599.45	75	-	648.50	-	-	-	75	
	907,125	150,900	15,198	17.96	16.30	-1.85	225	16.20	16.95	75	11300.00	75	614.30	621.75	75	-68.60	612.00	32.74	82	1,200	17,100	
	17,100	750	244	18.63	14.45	-0.45	75	12.20	15.00	1,050	11350.00	375	638.15	746.65	825	-	724.10	-	-	-	225	
	880,575	33,150	10,332	18.33	10.25	-1.65	150	10.25	10.60	1,425	11400.00	75	705.70	715.60	75	-61.60	694.75	33.30	31	-825	38,250	
	7,800	2,025	141	18.66	8.40	-2.05	75	7.50	9.45	75	11450.00	75	720.60	854.30	75	-	-	-	-	-	-	
	2,563,500	119,175	26,532	19.29	7.50	-1.80	675	7.50	7.55	975	11500.00	150	806.65	811.75	75	-78.70	808.00	38.67	638	-7,200	735,375	
	28,125	3,300	272	19.61	6.20	-1.40	75	6.00	6.65	75	11550.00	375	775.50	882.25	375	-	868.00	-	-	-	2,325	
	306,675	29,850	6,300	19.98	5.20	-1.55	675	5.15	5.25	750	11600.00	75	900.10	910.40	75	107.20	880.05	36.71	10	450	15,900	
	19,425	900	527	20.21	4.20	-2.05	75	4.00	5.85	75	11650.00	75	924.95	1,012.75	75	-	-	-	-	-	-	
	241,425	4,350	3,266	20.98	4.00	-1.45	300	4.00	4.70	75	11700.00	75	997.55	1,010.40	75	59.10	1,064.10	53.99	1	-75	42,075	
	12,375	375	115	21.62	3.70	-1.10	2,250	2.70	4.00	75	11750.00	375	1,010.20	1,129.90	7,350	-	937.45	-	-	-	75	
	195,225	17,175	3,578	21.98	3.15	-1.50	1,350	3.05	3.15	4,275	11800.00	75	1,094.80	1,110.20	75	-68.00	1,080.00	42.30	5	-300	9,225	
	15,900	300	70	22.74	3.05	-1.30	600	2.55	3.60	3,900	11850.00	75	1,084.35	1,192.85	75	-	-	-	-	-	-	
	215,250	33,075	1,922	23.49	2.95	-1.30	225	2.75	2.95	5,775	11900.00	75	1,193.00	1,209.80	75	30.65	1,239.10	56.08	10	-675	53,175	
	59,475	10,125	310	24.16	2.80	-1.30	75	2.65	2.90	75	11950.00	375	1,210.15	1,311.30	375	-	1,180.70	-	-	-	75	
	380,850	94,500	6,405	25.17	2.95	-1.00	1,125	2.60	2.95	7,125	12000.00	150	1,298.55	1,306.45	75	-79.85	1,293.00	50.38	56	-1,500	36,150	
	16,950	150	311	25.75	2.75	-1.20	75	2.30	3.25	675	12050.00	75	1,302.05	1,392.80	75	-	-	-	-	-	-	
	17,325	-825	235	26.70	2.85	-0.70	75	2.50	3.35	75	12100.00	75	1,388.20	1,418.55	75	-	-	-	-	-	-	
	10,725	3,000	164	27.03	2.50	-0.90	150	2.50	2.95	3,000	12150.00	7,350	1,220.45	1,545.85	7,350	128.80	1,530.30	70.29	1	75	75	
	22,800	6,075	241	27.45	2.25	-1.15	75	2.30	2.95	2,925	12200.00	150	1,483.85	1,510.75	75	-	1,405.55	-	-	-	75	
	12,150	2,250	283	28.98	2.75	-0.80	600	2.40	2.75	825	12250.00	75	1,453.35	1,636.90	75	-	-	-	-	-	-	
	64,275	28,575	846	29.09	2.30	-0.95	75	2.20	2.40	525	12300.00	75	1,585.90	1,610.35	75	35.00	1,645.00	68.44	3	150	1,050	
Total	19,521,375		370,372																432,355		29,408,025	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.

NSE group companies

NSE Clearing

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