

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10901.70** As on Jul 17, 2020 15:30:31 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	
	10,350	375	9	-	3,520.00	140.00	150	3,605.20	3,628.20	75	7300.00	7,350	1.05	1.10	1,800	-0.70	1.05	77.10	958	-31,050	186,525		
	-	-	-	-	-	-	7,350	3,332.50	3,687.15	7,350	7350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,284.30	3,807.35	7,350	7400.00	900	0.65	-	-	-	2.55	-	-	-	750		
	-	-	-	-	-	-	7,350	3,151.10	3,670.50	7,350	7450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	373,725	10,200	157	-	3,422.55	232.40	75	3,418.55	3,423.60	75	7500.00	1,125	1.30	1.45	1,500	-0.50	1.45	74.73	1,813	-17,400	755,550		
	-	-	-	-	-	-	7,350	3,051.10	3,561.30	7,350	7550.00	900	0.15	-	-	-	15.80	-	-	-	150		
	-	-	-	-	-	-	7,350	3,095.70	3,444.70	7,350	7600.00	900	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,951.10	3,450.95	7,350	7650.00	1,275	1.50	2.35	75	-0.60	1.50	71.38	11	150	3,900		
	150	-	-	-	2,558.75	-	7,350	2,972.85	3,334.55	375	7700.00	75	1.40	1.95	975	-0.85	1.40	69.69	187	4,650	31,050		
	-	-	-	-	-	-	7,350	2,851.10	3,340.80	7,350	7750.00	900	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,987.25	3,362.90	75	7800.00	2,250	1.40	2.40	750	0.30	2.80	-	-	-	3,525		
	-	-	-	-	-	-	7,350	2,751.10	3,345.20	7,350	7850.00	900	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,915.50	3,209.70	75	7900.00	1,500	1.50	2.95	900	-1.30	1.50	65.50	8	-300	1,875		
	-	-	-	-	-	-	7,350	2,651.10	3,237.25	7,350	7950.00	600	0.15	-	-	-	-	-	-	-	-		
	200,700	-225	16	-	2,912.10	248.10	75	2,912.65	2,936.70	75	8000.00	75	2.25	2.50	2,400	-0.70	2.25	66.07	1,674	-11,775	1,002,525		
	-	-	-	-	-	-	7,350	2,551.10	3,129.20	7,350	8050.00	600	0.30	-	-	-	-0.05	3.00	67.10	3	-75	675	
	1,650	-	-	-	2,110.25	-	75	2,696.90	2,972.30	75	8100.00	900	1.75	2.50	375	-1.25	1.75	61.93	14	150	13,950		
	-	-	-	-	-	-	7,350	2,451.10	3,022.95	7,350	8150.00	600	0.20	3.00	900	-	3.05	-	-	-	525		
	1,200	-	1	145.72	2,926.65	518.15	7,350	2,447.50	2,926.65	7,275	8200.00	150	2.50	3.20	225	0.40	3.20	63.96	5	-150	9,600		
	-	-	-	-	-	-	7,350	2,351.10	2,914.35	7,350	8250.00	1,800	0.75	-	-	-	7.15	-	-	-	75		
	7,575	-150	3	-	2,593.00	195.55	7,350	2,331.80	2,828.80	7,350	8300.00	75	2.50	3.40	150	-0.70	2.60	60.02	13	-150	16,200		
	-	-	-	-	-	-	7,350	2,251.10	2,859.85	7,350	8350.00	150	1.60	-	-	-	0.35	6.60	-	-	675		
	4,500	-	-	-	2,178.60	-	7,350	2,368.45	2,799.15	7,350	8400.00	75	2.55	-	-	-	-0.30	3.00	58.69	3	-	16,500	
	-	-	-	-	-	-	7,350	2,151.10	2,751.50	7,350	8450.00	1,800	0.75	-	-	-	-	-	-	-	-		
	527,250	3,075	88	-	2,421.80	219.10	75	2,426.10	2,431.15	150	8500.00	150	2.80	2.95	75	-0.70	2.80	55.86	2,530	-7,575	1,081,575		
	-	-	-	-	-	-	7,350	2,051.10	2,643.55	7,350	8550.00	750	1.55	-	-	-	-	-	-	-	-		
	4,425	-	-	-	2,199.95	-	7,350	2,001.15	2,539.85	7,350	8600.00	75	2.90	3.70	225	-0.15	3.70	55.46	304	-3,525	37,800		
	-	-	-	-	-	-	7,350	1,951.10	2,535.75	7,350	8650.00	750	1.75	-	-	-	0.45	9.00	-	-	75		
	11,625	-1,275	20	50.58	2,235.15	284.25	75	2,220.35	2,278.10	75	8700.00	75	3.15	3.75	75	-0.05	4.00	53.64	176	-3,825	32,475		
	-	-	-	-	-	-	7,350	1,851.10	2,427.75	7,350	8750.00	750	1.80	-	-	-	-	-	-	-	-		
	10,050	825	12	-	2,050.00	200.00	150	2,116.90	2,139.60	150	8800.00	1,050	3.60	4.00	1,350	-0.90	3.60	50.56	812	-19,275	114,000		
	-	-	-	-	-	-	7,350	1,751.10	2,304.40	7,350	8850.00	750	2.80	4.45	900	-0.35	4.50	50.90	1	75	4,350		
	1,275	-375	6	-	2,000.00	166.10	75	2,021.90	2,039.50	75	8900.00	150	3.35	3.75	75	-1.00	3.80	48.59	158	2,250	63,150		
	-	-	-	-	-	-	7,350	1,651.10	2,183.15	7,350	8950.00	600	3.00	-	-	-	-1.40	3.60	47.08	11	375	1,275	
	319,125	-5,475	196	-	1,932.85	219.90	75	1,926.35	1,935.00	75	9000.00	1,500	3.60	3.95	75	-1.45	3.65	46.02	6,379	-56,925	1,856,175		
	-	-	-	-	-	-	7,350	1,656.00	2,007.05	7,350	9050.00	75	3.40	6.85	300	-1.15	4.25	45.81	5	-75	2,475		
	34,200	75	14	-	1,754.00	175.40	75	1,822.60	1,844.55	75	9100.00	75	3.60	5.70	300	-1.05	4.30	44.71	3,616	-1,800	402,000		
	150	-	-	-	904.70	-	375	1,674.65	1,930.65	375	9150.00	300	2.65	6.50	150	-	-	-	-	-	-		
	26,475	-225	13	-	1,718.50	237.20	75	1,723.55	1,741.20	75	9200.00	75	4.00	4.85	75	-1.95	4.15	42.18	4,089	-4,275	525,750		
	-	-	-	-	-	-	75	1,591.95	1,733.35	75	9250.00	750	3.75	6.90	300	-1.30	4.70	41.76	1	75	2,925		
	35,475	-75	6	-	1,606.15	181.15	75	1,617.85	1,653.25	75	9300.00	75	4.90	5.95	600	-1.80	5.00	40.96	7,977	234,000	1,240,425		
	75	-	-	-	928.80	-	375	1,484.45	1,706.05	375	9350.00	750	4.20	8.40	150	-1.90	5.05	39.85	8	600	5,775		
	45,900	-75	1	-	1,405.00	157.65	75	1,525.45	1,581.55	75	9400.00	1,200	4.70	5.20	75	-2.70	4.70	38.27	3,929	-4,650	465,825		
	4,125	-	-	-	948.35	-	525	1,363.75	1,581.60	7,350	9450.00	75	4.95	7.45	300	-3.00	5.00	37.45	37	-1,800	4,125		
	329,925	-3,150	122	-	1,432.00	207.45	75	1,429.35	1,439.80	75	9500.00	1,500	5.20	5.40	375	-3.15	5.45	36.77	15,006	-21,825	1,794,525		
	825	-	-	-	1,184.45	-	375	1,312.40	1,430.85	75	9550.00	75	5.20	10.00	450	-3.25	5.80	35.94	130	750	34,800		
	72,375	-225	9	-	1,326.00	204.00	75	1,275.75	1,365.15	75	9600.00	3,300	5.50	5.75	375	-4.00	5.55	34.52	8,474	77,325	786,150		
	675	-	-	-	994.50	-	375	1,237.85	1,328.15	75	9650.00	75	5.70	6.75	150	-3.95	6.75	34.42	31	-750	5,325		
	91,350	-525	25	-	1,236.00	212.95	75	1,230.95	1,241.45	75	9700.00	2,475	6.50	6.70	225	-5.15	6.50	33.01	5,574	6,000	858,375		
	600	-	-	-	853.25	-	375	1,115.30	1,225.75	75	9750.00	300	6.65	8.60	75	-5.60	7.85	32.85	151	3,075	19,950		
	111,600	-1,275	51	27.73	1,140.00	215.85	75	1,123.45	1,143.05	75	9800.00	75	8.00	8.25	150	-6.75	8.00	31.73	18,146	448,650	2,032,500		
	1,125	-75	1	-	995.00	50.20	375	1,028.70	1,129.90	450	9850.00	75	8.55	9.80	75	-7.50	9.40	31.41	412	6,675	17,925		
	110,925	-225	14	29.35	1,045.00	215.10	75	1,037.60	1,045.15	75	9900.00	375	10.05	10.70	75	-9.10	10.30	30.68	11,792	71,100	1,055,850		
	4,425	-	1	-	841.25	152.75	75																

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
	391,500	-61,950	2,012	24.36	572.05	179.10	75	566.05	577.15	75	10400.00	225	39.00	39.75	150	-40.45	39.55	25.73	32,195	-17,025	1,342,050	
	11,775	-1,650	65	20.90	514.25	149.65	75	514.50	529.35	75	10450.00	75	45.20	45.50	1,500	-47.50	45.60	25.29	1,941	6,675	46,500	
	797,700	-75,900	6,816	23.05	481.95	161.50	75	480.00	484.05	150	10500.00	4,200	52.20	52.70	75	-54.20	52.20	24.80	65,096	224,325	2,287,350	
	17,850	825	163	22.37	437.90	150.90	75	435.10	448.00	150	10550.00	75	59.35	61.00	75	-61.80	61.00	24.51	2,744	21,075	62,175	
	572,550	-61,350	9,602	22.53	399.85	146.00	75	393.75	399.95	750	10600.00	150	67.05	68.50	450	-72.95	67.00	23.58	46,887	40,425	1,601,025	
	32,100	-12,750	806	21.83	358.00	132.90	75	356.75	364.00	75	10650.00	75	79.00	80.95	75	-79.20	79.55	23.50	3,344	6,075	80,175	
	735,975	-	26,291	21.18	317.70	122.40	825	312.45	325.15	75	10700.00	75	90.10	90.50	75	-90.20	90.30	22.93	52,631	232,800	1,128,225	
	82,125	24,750	3,854	21.35	284.90	114.55	75	280.00	284.95	750	10750.00	75	103.75	106.00	75	-98.60	105.10	22.71	4,717	52,425	90,750	
	1,245,750	90,075	60,452	21.07	250.85	105.60	75	247.15	251.40	150	10800.00	1,950	118.00	120.00	375	109.90	119.00	22.13	57,046	676,200	1,460,775	
	104,550	-12,900	7,589	20.37	215.50	94.10	75	215.50	219.00	75	10850.00	750	136.35	140.00	300	117.20	139.95	22.21	2,929	55,050	68,400	
	828,375	225	46,507	20.26	187.00	84.00	75	186.05	187.25	75	10900.00	450	156.00	157.60	75	131.50	156.05	21.43	15,122	234,000	456,150	
	68,700	37,575	4,476	20.03	159.85	74.30	75	158.00	160.00	150	10950.00	750	177.05	181.45	300	138.15	177.30	21.02	250	8,550	11,850	
	2,487,000	-80,850	90,666	19.66	133.90	63.05	600	133.00	133.90	2,400	11000.00	450	202.10	204.00	75	152.10	203.00	20.87	12,292	204,675	733,950	
	64,200	17,325	3,305	19.45	111.80	54.65	75	110.30	111.80	75	11050.00	75	225.70	303.80	75	223.75	231.65	20.81	75	1,275	2,850	
	899,250	172,650	40,892	19.10	91.00	44.70	75	90.50	91.00	1,050	11100.00	825	254.95	262.50	75	166.65	260.00	20.42	1,073	24,375	41,850	
	116,775	5,550	3,178	17.94	67.00	30.50	75	49.20	74.15	75	11150.00	75	217.55	334.75	75	-70.95	347.50	27.54	10	150	675	
	1,129,950	96,000	50,282	18.72	59.20	30.15	1,950	59.10	60.00	2,775	11200.00	750	324.35	331.25	75	181.15	331.90	20.80	596	9,975	64,650	
	74,250	-3,150	3,115	18.75	48.00	25.45	75	45.05	48.00	450	11250.00	75	282.70	402.50	375	178.50	470.00	34.87	3	75	150	
	987,975	80,850	26,493	18.49	37.00	19.15	450	37.00	37.50	75	11300.00	75	400.10	408.25	75	209.90	399.55	19.29	122	2,325	19,425	
	31,875	14,775	821	18.64	29.90	16.15	75	22.95	30.00	375	11350.00	75	382.30	491.75	375	-	724.10	-	-	-	225	
	895,275	14,700	16,438	18.55	23.00	12.05	75	22.20	23.05	150	11400.00	75	484.00	493.60	75	192.45	492.65	21.15	101	2,400	40,650	
	31,950	24,150	3,238	19.12	19.90	10.65	75	11.10	19.90	75	11450.00	75	509.25	558.55	75	-	-	-	-	-	-	
	2,531,325	-32,175	30,245	18.91	14.70	6.80	1,425	14.70	15.00	300	11500.00	75	578.35	582.50	75	212.00	579.90	21.12	1,339	-18,000	717,375	
	27,825	-300	213	19.00	11.45	4.75	75	11.40	12.85	75	11550.00	7,350	573.20	681.00	375	-	868.00	-	-	-	2,325	
	310,200	3,525	7,213	19.45	9.70	4.05	75	8.45	9.70	675	11600.00	375	651.70	678.90	75	200.05	680.00	23.84	14	-150	15,750	
	19,200	-225	46	20.02	8.50	3.50	75	8.05	8.75	300	11650.00	525	665.90	751.30	75	-	-	-	-	-	-	
	211,425	-30,000	4,734	20.05	6.50	2.05	75	6.55	6.60	150	11700.00	75	767.50	778.30	75	280.00	784.10	27.60	7	-75	42,000	
	10,800	-1,575	46	20.65	5.80	1.85	450	5.50	6.00	600	11750.00	7,350	771.75	885.95	375	-	937.45	-	-	-	75	
	176,850	-18,375	3,391	21.24	5.20	1.75	150	4.60	5.10	75	11800.00	75	862.95	875.75	75	210.00	870.00	25.54	23	75	9,300	
	14,925	-975	29	21.12	3.80	0.35	150	3.05	4.80	75	11850.00	75	876.35	962.70	75	-	-	-	-	-	-	
	200,325	-14,925	1,368	21.37	3.10	-0.05	675	3.00	3.50	7,500	11900.00	75	956.65	972.90	75	266.90	972.20	28.78	19	225	53,400	
	54,675	-4,800	200	22.16	3.00	-0.15	75	2.40	3.20	1,200	11950.00	375	978.05	1,091.50	375	-	1,180.70	-	-	-	75	
	439,875	59,025	3,715	22.52	2.55	-0.45	1,500	2.50	2.75	4,500	12000.00	75	1,062.65	1,071.95	75	213.70	1,065.00	27.77	74	-	36,150	
	15,900	-1,050	28	22.63	2.00	-1.00	75	1.80	2.60	1,500	12050.00	75	1,083.90	1,164.75	75	-	-	-	-	-	-	
	25,725	8,400	438	23.83	2.25	-0.70	600	1.70	2.25	3,525	12100.00	75	1,150.65	1,174.35	75	186.80	1,312.40	64.09	1	75	75	
	10,425	-300	18	23.87	1.75	-1.10	150	1.75	2.55	900	12150.00	450	1,141.85	1,303.95	375	-	1,530.30	-	-	-	75	
	22,650	-150	56	25.11	2.00	-0.75	300	1.75	2.00	4,500	12200.00	75	1,252.50	1,274.40	75	-	1,405.55	-	-	-	75	
	12,300	150	36	25.10	1.55	-1.20	1,125	1.55	1.90	75	12250.00	75	1,274.90	1,397.55	75	-	-	-	-	-	-	
	90,450	26,175	8,096	25.68	1.45	-1.10	975	1.45	1.55	2,850	12300.00	75	1,351.30	1,372.60	75	135.00	1,510.00	69.74	9	300	1,350	
Total	19,532,025		469,898																522,188		32,042,100	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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