

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11102.15 As on Jul 30, 2020 15:30:31 IST

View Options Contracts for: NIFTY OR GO Filter by: Expiry Date: 30JUL2020 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 |
| | 6,225 | -1,650 | 86 | - | 3,808.00 | 182.00 | 75 | 3,786.40 | 3,809.50 | 75 | 7300.00 | - | - | 0.05 | 17,700 | -0.05 | 0.05 | - | 785 | -1,875 | 153,450 |
| | - | - | - | - | - | - | 75 | 3,296.30 | 3,885.65 | 75 | 7350.00 | 975 | 0.05 | 0.20 | 1,500 | -0.40 | 0.05 | - | 24 | -1,800 | 975 |
| | - | - | - | - | - | - | 75 | 3,471.40 | 3,736.20 | 75 | 7400.00 | - | - | 0.05 | 150 | - | 0.15 | - | 2 | - | 1,200 |
| | - | - | - | - | - | - | 7,350 | 2,734.95 | 3,898.95 | 375 | 7450.00 | - | - | 0.45 | 1,500 | - | - | - | - | - | - |
| | 195,150 | -16,350 | 231 | - | 3,603.40 | 126.65 | 75 | 3,593.50 | 3,603.60 | 75 | 7500.00 | - | - | 0.05 | 66,975 | - | 0.05 | - | 1,772 | -101,325 | 516,825 |
| | - | - | - | - | - | - | 7,350 | 2,635.00 | 3,798.95 | 375 | 7550.00 | 975 | 0.05 | 0.30 | 900 | -0.05 | 0.05 | - | 4 | -300 | 1,050 |
| | - | - | - | - | - | - | 7,500 | 3,280.65 | 3,629.45 | 375 | 7600.00 | - | - | 0.15 | 1,500 | - | - | - | - | - | - |
| | - | - | - | - | - | - | 75 | 2,828.50 | 3,698.95 | 375 | 7650.00 | 825 | 0.05 | 0.25 | 1,500 | -0.05 | 0.05 | - | 8 | -600 | 1,275 |
| | 150 | - | - | - | 2,558.75 | - | 600 | 2,981.40 | 3,648.95 | 75 | 7700.00 | 600 | 0.05 | 0.10 | 3,000 | -0.05 | 0.05 | - | 37 | -2,475 | 19,125 |
| | - | - | - | - | - | - | 7,350 | 2,435.00 | 3,598.95 | 375 | 7750.00 | - | - | 0.40 | 1,500 | - | - | - | - | - | - |
| | - | - | - | - | - | - | 75 | 3,190.25 | 3,429.50 | 75 | 7800.00 | - | - | 0.15 | 3,300 | -0.20 | 0.05 | - | 96 | -6,000 | 28,425 |
| | - | - | - | - | - | - | 7,350 | 2,488.15 | 3,498.95 | 375 | 7850.00 | - | - | 0.40 | 1,500 | - | - | - | - | - | - |
| | 75 | - | - | - | 3,065.80 | - | 75 | 3,092.90 | 3,269.70 | 375 | 7900.00 | 150 | 0.05 | 0.15 | 1,500 | -0.05 | 0.05 | - | 10 | -750 | 375 |
| | - | - | - | - | - | - | 7,350 | 2,410.95 | 3,398.95 | 375 | 7950.00 | - | - | 0.45 | 1,500 | - | - | - | - | - | - |
| | 39,450 | -22,500 | 566 | - | 3,102.00 | 117.40 | 75 | 3,098.45 | 3,103.10 | 300 | 8000.00 | - | - | 0.05 | 2,100 | -0.10 | 0.05 | - | 2,022 | -41,775 | 656,850 |
| | - | - | - | - | - | - | 75 | 2,507.90 | 3,299.00 | 75 | 8050.00 | 975 | 0.05 | 0.20 | 900 | -0.30 | 0.05 | - | 14 | -1,050 | 2,400 |
| | 975 | - | 7 | - | 3,125.00 | -10.00 | 7,500 | 2,806.40 | 3,032.05 | 75 | 8100.00 | - | - | 0.10 | 1,800 | -0.35 | 0.10 | - | 3 | 225 | 6,750 |
| | - | - | - | - | - | - | 7,350 | 2,035.05 | 3,198.95 | 375 | 8150.00 | 4,500 | 0.05 | 0.25 | 1,500 | - | 0.05 | - | 20 | - | 3,675 |
| | 1,050 | - | 5 | - | 2,899.60 | 175.40 | 7,500 | 2,531.35 | 2,932.05 | 75 | 8200.00 | - | - | 0.10 | 1,800 | - | 0.10 | - | 6 | -375 | 6,900 |
| | - | - | - | - | - | - | 7,350 | 2,010.50 | 3,098.95 | 375 | 8250.00 | - | - | 0.35 | 1,500 | - | 0.40 | - | - | - | 75 |
| | 2,925 | -375 | 31 | - | 2,810.00 | 170.00 | 75 | 2,773.05 | 2,832.40 | 75 | 8300.00 | 1,425 | 0.05 | 0.10 | 3,000 | -0.05 | 0.15 | - | 96 | -5,775 | 7,875 |
| | - | - | - | - | - | - | 75 | 2,265.95 | 2,999.00 | 75 | 8350.00 | 525 | 0.05 | 0.30 | 900 | - | 0.60 | - | - | - | 600 |
| | 2,325 | -600 | 38 | - | 2,710.00 | -90.00 | 75 | 2,681.45 | 2,720.85 | 75 | 8400.00 | - | - | 0.10 | 450 | -0.20 | 0.10 | - | 64 | -1,875 | 5,475 |
| | - | - | - | - | - | - | 7,350 | 1,735.10 | 2,898.95 | 375 | 8450.00 | - | - | 0.45 | 1,500 | - | - | - | - | - | - |
| | 68,475 | -247,125 | 3,671 | - | 2,603.00 | 119.90 | 75 | 2,598.00 | 2,603.55 | 4,500 | 8500.00 | 5,850 | 0.05 | 0.10 | 6,300 | -0.20 | 0.05 | - | 2,487 | -25,275 | 709,875 |
| | - | - | - | - | - | - | 525 | 2,301.05 | 2,798.95 | 375 | 8550.00 | - | - | 0.25 | 1,500 | - | - | - | - | - | - |
| | 1,575 | -525 | 21 | - | 2,500.00 | 115.35 | 150 | 2,495.00 | 2,511.25 | 75 | 8600.00 | 1,500 | 0.05 | 0.10 | 3,000 | -0.10 | 0.10 | - | 253 | -300 | 32,625 |
| | - | - | - | - | - | - | 7,350 | 1,535.10 | 2,698.95 | 375 | 8650.00 | - | - | 0.20 | 1,500 | - | 0.30 | - | - | - | 75 |
| | 3,450 | -2,700 | 83 | - | 2,405.00 | 127.40 | 75 | 2,387.40 | 2,432.40 | 2,025 | 8700.00 | 1,800 | 0.05 | 0.10 | 7,275 | -0.25 | 0.05 | - | 43 | - | 14,475 |
| | - | - | - | - | - | - | 7,350 | 1,654.25 | 2,598.95 | 375 | 8750.00 | - | - | 0.45 | 1,500 | - | - | - | - | - | - |
| | 1,500 | -3,450 | 51 | - | 2,303.00 | -99.45 | 75 | 2,283.60 | 2,314.25 | 75 | 8800.00 | - | - | 0.10 | 6,750 | -0.15 | 0.10 | - | 501 | -16,200 | 59,550 |
| | - | - | - | - | - | - | 75 | 1,861.45 | 2,539.75 | 75 | 8850.00 | - | - | 0.20 | 1,500 | -0.05 | 0.05 | - | - | - | 1,575 |
| | 900 | -225 | 5 | - | 2,340.00 | -70.00 | 2,025 | 2,184.35 | 2,217.70 | 75 | 8900.00 | 3,600 | 0.05 | 0.10 | 7,500 | -0.15 | 0.05 | - | 138 | -3,675 | 35,475 |
| | - | - | - | - | - | - | 75 | 1,781.70 | 2,468.90 | 75 | 8950.00 | 1,350 | 0.05 | 0.20 | 1,500 | - | 0.30 | - | - | - | 1,425 |
| | 127,650 | -31,800 | 1,271 | - | 2,105.00 | 121.45 | 75 | 2,102.15 | 2,105.60 | 75 | 9000.00 | - | - | 0.05 | 64,650 | -0.25 | 0.05 | - | 3,964 | -112,650 | 1,152,675 |
| | - | - | - | - | - | - | 75 | 1,929.00 | 2,239.10 | 75 | 9050.00 | 1,050 | 0.05 | 0.15 | 150 | 0.05 | 0.15 | - | 20 | 1,050 | 2,550 |
| | 9,075 | -5,400 | 181 | - | 2,035.50 | -64.25 | 75 | 1,993.10 | 2,009.10 | 75 | 9100.00 | - | - | 0.05 | 975 | -0.10 | 0.10 | - | 424 | -14,400 | 325,950 |
| | 150 | - | - | - | 904.70 | - | 7,350 | 1,552.95 | 2,298.95 | 375 | 9150.00 | - | - | 0.15 | 7,500 | -1.30 | 0.05 | - | 16 | -600 | 300 |
| | 11,700 | -2,325 | 108 | - | 1,913.35 | 120.25 | 150 | 1,903.00 | 1,904.60 | 75 | 9200.00 | - | - | 0.05 | 1,575 | -0.15 | 0.05 | - | 129 | -2,925 | 430,800 |
| | - | - | - | - | - | - | 75 | 1,537.65 | 2,184.40 | 75 | 9250.00 | - | - | 0.15 | 975 | -0.05 | 0.15 | - | 7 | -150 | 3,750 |
| | 16,950 | -4,425 | 254 | - | 1,804.50 | 119.25 | 150 | 1,791.10 | 1,804.60 | 75 | 9300.00 | 79,050 | 0.05 | 0.10 | 7,425 | -0.30 | 0.10 | - | 1,212 | -12,825 | 1,062,600 |
| | 75 | - | - | - | 928.80 | - | 7,350 | 1,227.45 | 2,092.10 | 7,350 | 9350.00 | - | - | 0.10 | 4,875 | -0.50 | 0.10 | - | 207 | 675 | 13,800 |
| | 24,900 | -6,000 | 339 | - | 1,704.95 | -87.05 | 150 | 1,702.00 | 1,704.60 | 75 | 9400.00 | - | - | 0.05 | 4,575 | -0.10 | 0.05 | - | 219 | -1,275 | 338,100 |
| | 4,425 | - | - | - | 1,851.30 | - | 1,425 | 735.10 | 2,186.05 | 375 | 9450.00 | - | - | 0.15 | 1,500 | - | 0.20 | - | 4 | -150 | 4,275 |
| | 133,500 | -33,300 | 1,787 | - | 1,605.45 | 123.00 | 375 | 1,602.15 | 1,605.50 | 375 | 9500.00 | - | - | 0.05 | 18,675 | -0.25 | 0.05 | - | 2,818 | -43,725 | 1,125,975 |
| | 825 | - | - | - | 1,184.45 | - | 75 | 1,531.10 | 1,557.20 | 75 | 9550.00 | - | - | 0.10 | 150 | -0.20 | 0.05 | - | 106 | -7,950 | 16,725 |
| | 30,375 | -27,075 | 592 | - | 1,507.50 | 120.10 | 7,575 | 1,303.15 | 1,505.80 | 150 | 9600.00 | - | - | 0.05 | 74,700 | -0.15 | 0.05 | - | 453 | -3,675 | 481,350 |
| | 675 | - | 1 | - | 1,446.40 | 451.90 | 150 | 1,438.65 | 1,458.10 | 75 | 9650.00 | - | - | 0.10 | 450 | - | 0.15 | - | - | - | 5,100 |
| | 53,400 | -22,650 | 517 | - | 1,406.00 | 128.40 | 75 | 1,399.05 | 1,404.60 | 75 | 9700.00 | - | - | 0.05 | 5,775 | -0.25 | 0.05 | - | 882 | -17,925 | 645,900 |
| | 375 | -225 | 3 | - | 1,359.00 | 505.75 | 75 | 1,337.65 | 1,357.40 | 75 | 9750.00 | - | - | 0.05 | 300 | -0.35 | 0.05 | - | 7 | -525 | 10,725 |
| | 60,675 | -31,200 | 692 | - | 1,304.75 | 115.10 | 600 | 1,300.80 | 1,304.60 | 75 | 9800.00 | - | - | 0.05 | 52,200 | -0.30 | 0.05 | - | 1,854 | 9,225 | 1,248,975 |
| | 1,050 | -75 | 4 | - | 1,247.05 | 203.95 | 75 | 1,237.95 | 1,257.30 | 75 | 9850.00 | - | - | 0.15 | 4,575 | -0.35 | 0.10 | - | 41 | -2,625 | 5,475 |
| | 71,025 | -15,075 | 236 | - | 1,205.00 | 109.35 | 750 | 1,201.05 | 1,204.60 | 75 | 9900.00 | - | - | 0.05 | 10,800 | -0.35 | 0.05 | - | 1,962 | -11,250 | 492,075 |
| | 2,100 | -750 | 36 | - | 1,165.30 | 196.00 | 75 | 1,140.00 | 1,157.30 | 75 | 9950.00 | - | - | 0.05 | 75 | -0.50 | 0.05 | - | 203 | 1,350 | 36,600 |
| | 380,475 | -61,950 | 2,282 | - | 1,103.75 | 121.85 | 300 | 1,103.00 | 1,104.55 | 75 | 10000.00 | 9,975 | 0.05 | 0.10 | 10,725 | -0.60 | 0.05 | - | 17,098 | -266,550 | 2,751,900 |
| | 1,425 | -1,050 | 18 | - | 1,055.40 | 109.55 | 75 | 1,041.95 | 1,058.45 | 75 | 10050.00 | - | - | 0.10 | 225 | -0.55 | 0.05 | - | 311 | -4,125 | 19,950 |

| 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 |
| ✓ | 78,150 | -13,125 | 717 | - | 1,005.50 | 107.55 | 75 | 1,002.50 | 1,004.75 | 150 | 10100.00 | 6,675 | 0.05 | 0.10 | 11,025 | -0.60 | 0.05 | - | 3,200 | -20,325 | 577,350 |
| ✓ | 2,400 | -750 | 12 | - | 956.05 | 115.95 | 150 | 943.20 | 959.00 | 75 | 10150.00 | - | - | 0.10 | 150 | -0.80 | 0.05 | - | 559 | -2,250 | 23,475 |
| ✓ | 130,950 | -5,025 | 665 | - | 905.00 | 123.80 | 75 | 897.65 | 904.50 | 150 | 10200.00 | - | - | 0.10 | 7,650 | -0.80 | 0.10 | - | 6,586 | -92,700 | 1,178,475 |
| ✓ | 7,650 | -2,700 | 77 | - | 855.00 | 123.95 | 150 | 850.45 | 855.55 | 675 | 10250.00 | 75 | 0.05 | 0.10 | 7,575 | -0.80 | 0.10 | - | 2,668 | 18,375 | 73,425 |
| ✓ | 224,925 | -29,775 | 1,337 | - | 803.85 | 116.20 | 150 | 801.70 | 803.95 | 750 | 10300.00 | - | - | 0.05 | 2,325 | -0.90 | 0.05 | - | 8,525 | -202,275 | 799,050 |
| ✓ | 8,625 | -1,575 | 124 | - | 752.00 | 134.00 | 975 | 753.00 | 754.95 | 150 | 10350.00 | - | - | 0.05 | 600 | -1.00 | 0.05 | - | 1,249 | -14,175 | 40,275 |
| ✓ | 251,175 | -46,200 | 914 | - | 704.30 | 115.35 | 300 | 702.05 | 704.40 | 225 | 10400.00 | - | - | 0.05 | 600 | -1.15 | 0.05 | - | 12,125 | -302,475 | 717,975 |
| ✓ | 7,350 | -2,925 | 60 | - | 655.70 | 159.30 | 150 | 650.30 | 655.65 | 300 | 10450.00 | - | - | 0.10 | 9,375 | -1.25 | 0.05 | - | 1,973 | -12,750 | 64,725 |
| ✓ | 452,400 | -75,300 | 3,846 | - | 603.35 | 122.35 | 150 | 602.15 | 603.60 | 225 | 10500.00 | - | - | 0.05 | 29,550 | -1.35 | 0.05 | - | 40,632 | -159,300 | 2,046,600 |
| ✓ | 5,475 | -3,900 | 545 | - | 554.60 | 132.00 | 75 | 548.65 | 555.65 | 150 | 10550.00 | - | - | 0.10 | 16,275 | -1.40 | 0.10 | - | 2,502 | -55,950 | 132,075 |
| ✓ | 410,250 | -15,900 | 2,474 | - | 502.95 | 122.90 | 375 | 502.05 | 503.05 | 4,500 | 10600.00 | 1,050 | 0.05 | 0.10 | 9,075 | -1.60 | 0.05 | - | 26,897 | -280,125 | 2,195,550 |
| ✓ | 12,675 | -2,550 | 159 | - | 454.25 | 120.15 | 150 | 451.00 | 453.65 | 150 | 10650.00 | 225 | 0.05 | 0.10 | 375 | -1.85 | 0.05 | - | 2,973 | -7,650 | 86,850 |
| ✓ | 424,500 | -40,650 | 2,445 | - | 403.40 | 113.60 | 75 | 402.00 | 403.40 | 150 | 10700.00 | 32,925 | 0.05 | 0.10 | 16,425 | -1.95 | 0.10 | - | 31,851 | -140,550 | 1,669,050 |
| ✓ | 26,700 | 225 | 335 | - | 352.15 | 124.40 | 150 | 351.40 | 353.85 | 375 | 10750.00 | - | - | 0.05 | 1,125 | -2.25 | 0.05 | - | 11,468 | -13,200 | 202,125 |
| ✓ | 636,300 | -34,800 | 4,783 | - | 303.35 | 118.75 | 75 | 302.00 | 303.50 | 75 | 10800.00 | - | - | 0.05 | 14,100 | -2.50 | 0.05 | - | 70,320 | -507,000 | 1,628,925 |
| ✓ | 63,450 | -975 | 649 | - | 253.10 | 125.35 | 150 | 251.70 | 253.95 | 225 | 10850.00 | - | - | 0.05 | 9,000 | -2.85 | 0.05 | - | 23,287 | -136,425 | 218,925 |
| ✓ | 285,525 | -18,750 | 6,508 | - | 201.95 | 123.80 | 1,500 | 201.60 | 202.80 | 375 | 10900.00 | - | - | 0.05 | 101,925 | -3.45 | 0.05 | - | 145,639 | -241,875 | 1,544,550 |
| ✓ | 18,525 | -10,125 | 3,104 | - | 144.00 | 132.30 | 75 | 145.20 | 152.90 | 150 | 10950.00 | - | - | 0.05 | 40,350 | -4.50 | 0.05 | - | 125,338 | -150,525 | 788,100 |
| ✓ | 653,175 | -417,150 | 81,275 | - | 102.00 | 127.30 | 1,200 | 101.70 | 102.00 | 900 | 11000.00 | - | - | 0.05 | 153,150 | -6.40 | 0.05 | - | 668,132 | -622,650 | 3,445,500 |
| ✓ | 145,800 | 80,700 | 74,144 | - | 52.80 | 127.20 | 1,500 | 51.75 | 52.70 | 75 | 11050.00 | - | - | 0.05 | 174,975 | -9.20 | 0.05 | - | 633,135 | 1,054,275 | 1,760,025 |
| ✓ | 1,931,175 | 742,875 | 1,005,147 | - | 2.45 | 135.70 | 2,925 | 2.40 | 2.45 | 9,000 | 11100.00 | 580,350 | 0.05 | 0.10 | 17,775 | -14.45 | 0.10 | - | 2,465,373 | 2,429,700 | 4,983,675 |
| ✓ | 3,395,400 | 3,033,750 | 1,199,849 | - | 0.05 | -98.40 | - | - | 0.05 | 79,950 | 11150.00 | 75 | 47.75 | 47.95 | 450 | 24.40 | 47.95 | - | 1,532,967 | -494,700 | 482,700 |
| ✓ | 5,538,225 | 2,857,575 | 1,931,326 | - | 0.05 | -64.75 | 179,025 | 0.05 | 0.10 | 129,000 | 11200.00 | 375 | 97.50 | 97.85 | 225 | 57.50 | 97.90 | - | 1,985,976 | - | 845,925 |
| ✓ | 2,825,400 | 779,550 | 1,387,380 | - | 0.05 | -39.15 | - | - | 0.05 | 136,575 | 11250.00 | 450 | 147.40 | 148.35 | 75 | 82.90 | 147.45 | - | 1,017,215 | -735,750 | 412,050 |
| ✓ | 5,321,400 | -121,050 | 2,154,996 | - | 0.05 | -23.00 | - | - | 0.05 | 438,000 | 11300.00 | 300 | 197.55 | 197.80 | 75 | 97.60 | 197.55 | - | 698,328 | -610,500 | 464,175 |
| ✓ | 2,665,650 | 407,850 | 949,224 | - | 0.05 | -13.30 | - | - | 0.05 | 42,525 | 11350.00 | 150 | 246.75 | 248.65 | 75 | 108.35 | 248.80 | - | 93,022 | -24,075 | 105,000 |
| ✓ | 3,835,800 | 471,750 | 821,909 | - | 0.05 | -7.45 | - | - | 0.05 | 111,375 | 11400.00 | 75 | 296.90 | 298.05 | 375 | 113.00 | 296.70 | - | 64,592 | -63,150 | 124,050 |
| ✓ | 834,750 | -655,875 | 170,083 | - | 0.05 | -4.25 | - | - | 0.05 | 89,775 | 11450.00 | 300 | 346.10 | 350.15 | 600 | 114.70 | 346.50 | - | 3,129 | -6,900 | 20,625 |
| ✓ | 3,699,225 | 1,306,200 | 298,965 | - | 0.05 | -2.90 | - | - | 0.05 | 725,700 | 11500.00 | 150 | 396.00 | 398.05 | 525 | 119.00 | 397.00 | - | 16,179 | -304,275 | 233,775 |
| ✓ | 441,300 | -327,600 | 31,336 | - | 0.05 | -2.20 | - | - | 0.05 | 52,575 | 11550.00 | 150 | 446.10 | 449.20 | 150 | 118.60 | 448.50 | - | 582 | -2,475 | 9,450 |
| ✓ | 1,355,850 | -494,550 | 64,795 | - | 0.05 | -1.70 | - | - | 0.05 | 200,700 | 11600.00 | 150 | 496.45 | 498.20 | 1,500 | 118.10 | 497.20 | - | 957 | -10,050 | 37,200 |
| ✓ | 178,875 | -183,000 | 11,733 | - | 0.05 | -1.45 | - | - | 0.05 | 42,000 | 11650.00 | 1,050 | 513.00 | 601.15 | 8,550 | 124.15 | 548.65 | - | 628 | 2,550 | 3,900 |
| ✓ | 823,200 | -611,775 | 42,291 | - | 0.05 | -1.25 | - | - | 0.05 | 300,075 | 11700.00 | 150 | 596.00 | 598.20 | 1,425 | 123.55 | 598.20 | - | 421 | -1,050 | 53,550 |
| ✓ | 60,975 | -60,075 | 2,400 | - | 0.05 | -1.20 | - | - | 0.05 | 6,375 | 11750.00 | 2,025 | 631.00 | 662.70 | 2,025 | 113.25 | 639.20 | - | 5 | - | 825 |
| ✓ | 561,900 | -372,075 | 16,541 | - | 0.05 | -1.10 | - | - | 0.05 | 14,250 | 11800.00 | 75 | 690.80 | 702.05 | 75 | 133.55 | 703.10 | - | 71 | -1,125 | 3,675 |
| ✓ | 161,550 | -27,675 | 1,626 | - | 0.05 | -0.95 | - | - | 0.05 | 15,750 | 11850.00 | 375 | 646.85 | 768.25 | 975 | 9.80 | 739.95 | - | 16 | 375 | 375 |
| ✓ | 371,850 | -158,325 | 8,070 | - | 0.05 | -0.90 | - | - | 0.05 | 27,000 | 11900.00 | 3,000 | 787.95 | 799.65 | 825 | 118.65 | 798.85 | - | 391 | -4,125 | 26,025 |
| ✓ | 58,350 | 3,825 | 638 | - | 0.05 | -0.90 | - | - | 0.05 | 675 | 11950.00 | 75 | 820.00 | 868.25 | 975 | - | 850.05 | - | - | - | 75 |
| ✓ | 1,231,350 | -305,850 | 35,314 | - | 0.05 | -0.85 | - | - | 0.05 | 25,125 | 12000.00 | 150 | 896.80 | 900.20 | 150 | 127.85 | 899.80 | - | 446 | -19,350 | 17,250 |
| ✓ | 6,975 | -2,400 | 113 | - | 0.05 | -0.80 | - | - | 0.10 | 150 | 12050.00 | 1,050 | 904.55 | 967.40 | 75 | - | 1,074.15 | - | - | - | 75 |
| ✓ | 81,300 | -52,425 | 1,877 | - | 0.05 | -0.80 | - | - | 0.15 | 600 | 12100.00 | 1,050 | 962.35 | 1,015.70 | 2,025 | - | 827.15 | - | - | - | 450 |
| ✓ | 3,300 | -5,700 | 209 | - | 0.10 | -0.60 | - | - | 0.10 | 75 | 12150.00 | 375 | 755.10 | 1,175.30 | 750 | - | 1,530.30 | - | - | - | 75 |
| ✓ | 42,075 | -37,350 | 1,664 | - | 0.05 | -0.75 | - | - | 0.05 | 150 | 12200.00 | 1,425 | 1,020.50 | 1,116.90 | 2,025 | 216.75 | 1,103.55 | - | 8 | -225 | 1,350 |
| ✓ | 21,075 | 6,450 | 1,050 | - | 0.05 | -0.65 | - | - | 0.20 | 3,150 | 12250.00 | 75 | 968.70 | 1,466.90 | 75 | - | - | - | - | - | - |
| ✓ | 116,550 | -375 | 1,395 | - | 0.05 | -0.70 | - | - | 0.15 | 3,075 | 12300.00 | 2,025 | 1,169.00 | 1,214.80 | 150 | 115.05 | 1,103.50 | - | 2 | -150 | 525 |
| ✓ | 8,250 | 450 | 22 | - | 0.10 | -0.65 | - | - | 0.15 | 600 | 12350.00 | 75 | 1,197.60 | 1,660.80 | 75 | - | - | - | - | - | - |
| ✓ | 37,575 | -3,525 | 1,048 | - | 0.05 | -0.60 | - | - | 0.15 | 3,075 | 12400.00 | 75 | 1,272.50 | 1,310.35 | 75 | 49.05 | 1,129.45 | - | 1 | - | 375 |
| ✓ | 7,800 | - | 17 | - | 0.05 | -0.55 | - | - | 0.15 | 1,275 | 12450.00 | 975 | 945.30 | 1,440.65 | 975 | - | 1,191.30 | - | - | - | 75 |
| ✓ | 208,125 | -24,375 | 4,703 | - | 0.05 | -0.60 | - | - | 0.05 | 19,650 | 12500.00 | 2,025 | 1,384.25 | 1,397.85 | 75 | 124.20 | 1,397.90 | - | 107 | -150 | 5,400 |
| ✓ | 6,375 | - | 1 | - | 0.15 | -0.35 | - | - | 0.15 | 2,775 | 12550.00 | 7,350 | 867.45 | 1,603.25 | 975 | - | 1,406.00 | - | - | - | 75 |
| ✓ | 12,300 | -1,650 | 80 | - | 0.05 | -0.50 | 75 | 0.05 | 0.15 | 600 | 12600.00 | 75 | 1,482.25 | 1,507.70 | 150 | - | - | - | - | - | - |
| ✓ | 3,750 | - | 12 | - | 0.15 | -0.40 | - | - | 0.15 | 2,100 | 12650.00 | 75 | 1,230.45 | 1,972.10 | 75 | - | - | - | - | - | - |
| ✓ | 35,325 | -2,325 | 35 | - | 0.05 | -0.50 | - | - | 0.05 | 6,825 | 12700.00 | 75 | 1,562.60 | 1,628.20 | 75 | - | - | - | - | - | - |
| ✓ | - | - | 24 | - | 0.05 | - | - | - | 0.80 | 4,800 | 12750.00 | 7,350 | 987.45 | 1,825.40 | 975 | - | - | - | - | - | - |
| ✓ | 13,575 | 6,075 | 247 | - | 0.05 | -0.45 | - | - | 0.10 | 300 | 12800.00 | 975 | 1,617.95 | 1,728.20 | 150 | - | - | - | - | - | - |
| Total | 40,997,625 | | 10,343,409 | | | | | | | | | | | | | | | | 9,739,797 | | 39,469,650 |

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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