

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10802.70** As on Jul 13, 2020 15:30:33 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	
	10,050	-75	1	-	3,460.00	30.00	225	3,476.55	3,525.20	75	7300.00	1,200	2.45	2.50	75	-0.25	2.50	72.72	1,231	-22,425	186,975		
	-	-	-	-	-	-	7,350	3,271.05	3,597.10	7,350	7350.00	750	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	1,425	3,223.55	3,545.30	7,350	7400.00	2,400	1.30	-	-	-	10.45	-	-	-	150		
	-	-	-	-	-	-	7,350	3,201.10	3,498.95	7,350	7450.00	750	0.35	-	-	-	-	-	-	-	-		
	365,700	525	81	-	3,302.40	53.35	75	3,290.95	3,303.35	150	7500.00	75	2.60	2.70	300	-0.20	2.60	68.52	2,188	-51,525	862,350		
	-	-	-	-	-	-	7,350	3,101.10	3,398.95	7,350	7550.00	750	0.80	-	-	-	15.80	-	-	-	150		
	-	-	-	-	-	-	7,350	3,033.40	3,337.30	7,350	7600.00	900	1.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,001.10	3,298.40	375	7650.00	975	2.85	3.85	75	-1.10	2.75	65.61	46	-750	3,600		
	150	-	-	-	2,558.75	-	7,350	2,968.45	3,233.95	3,150	7700.00	900	3.15	3.40	75	-0.30	3.35	66.03	57	-2,100	29,175		
	-	-	-	-	-	-	7,350	2,851.10	3,198.95	7,350	7750.00	750	1.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	975	2,843.50	3,129.80	7,350	7800.00	2,400	1.60	-	-	-	15.85	-	-	-	825		
	-	-	-	-	-	-	7,350	2,751.10	3,098.95	7,350	7850.00	750	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,748.60	3,027.35	7,350	7900.00	900	2.05	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,651.10	2,998.95	7,350	7950.00	750	0.65	-	-	-	-	-	-	-	-		
	200,850	150	33	-	2,776.00	21.85	75	2,801.45	2,819.95	75	8000.00	525	3.70	3.80	675	-0.55	3.80	60.34	4,797	-12,525	1,095,750		
	-	-	-	-	-	-	7,350	2,551.10	2,948.95	7,350	8050.00	1,500	3.85	-	-	-	-26.95	3.05	57.66	1	-75	750	
	1,650	-	-	-	2,110.25	-	75	2,508.35	2,842.85	75	8100.00	75	3.40	4.00	75	-0.80	3.75	58.05	827	3,300	15,750		
	-	-	-	-	-	-	7,350	2,451.10	2,848.95	7,350	8150.00	1,500	3.85	-	-	-	-56.95	3.05	55.53	1	-75	525	
	1,200	-	-	-	2,060.00	-	75	2,541.85	2,710.40	75	8200.00	300	3.80	4.45	75	-1.05	3.95	56.26	253	-4,575	17,175		
	-	-	-	-	-	-	7,350	2,351.10	2,748.95	7,350	8250.00	1,650	2.75	-	-	-	7.15	-	-	-	75		
	7,650	-	-	-	2,439.90	-	75	2,308.15	2,560.40	75	8300.00	75	3.90	4.15	75	-0.65	4.10	54.36	835	-14,025	25,425		
	-	-	-	-	-	-	7,350	2,251.15	2,648.95	7,350	8350.00	150	3.05	-	-	-	0.35	6.60	-	-	675		
	4,500	-	-	-	2,300.10	-	7,350	2,201.80	2,621.40	7,350	8400.00	750	3.05	4.20	75	-1.05	4.00	52.04	528	-3,225	22,650		
	-	-	-	-	-	-	7,350	2,151.10	2,548.95	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	536,175	-4,575	129	-	2,314.05	58.20	75	2,310.05	2,313.45	75	8500.00	300	4.15	4.30	75	-1.00	4.30	50.39	4,392	-36,450	1,143,375		
	-	-	-	-	-	-	7,350	2,051.10	2,448.95	7,350	8550.00	300	3.10	-	-	-	-	-	-	-	-		
	4,425	-	-	-	2,199.95	-	7,350	2,001.15	2,377.40	7,350	8600.00	300	4.25	4.50	75	-1.25	4.50	48.56	885	-16,650	48,375		
	-	-	-	-	-	-	7,350	1,951.10	2,348.95	7,350	8650.00	3,750	0.10	-	-	-	0.45	9.00	-	-	75		
	12,225	375	6	-	2,099.00	62.00	7,350	1,931.65	2,223.95	7,350	8700.00	75	4.35	4.70	75	-1.55	4.55	46.51	388	3,750	50,625		
	-	-	-	-	-	-	7,350	1,851.10	2,248.95	7,350	8750.00	300	3.75	-	-	-	-	-	-	-	-		
	9,525	-	4	-	1,988.50	-0.25	75	1,952.60	2,129.30	75	8800.00	75	4.55	5.10	75	-1.55	5.00	44.99	1,739	-8,250	137,400		
	-	-	-	-	-	-	7,350	1,751.10	2,148.95	7,350	8850.00	750	4.65	5.45	300	-1.95	5.10	44.06	22	1,275	5,925		
	1,650	75	1	-	1,894.15	-31.75	7,350	1,735.75	2,142.75	7,350	8900.00	75	4.85	5.15	75	-1.85	5.10	43.00	1,406	7,425	79,875		
	-	-	-	-	-	-	7,350	1,651.10	1,931.30	7,350	8950.00	300	3.75	6.45	300	-2.25	5.85	42.79	6	150	1,050		
	334,350	-7,800	450	-	1,808.40	46.00	75	1,810.10	1,814.45	75	9000.00	225	5.40	5.60	150	-2.05	5.55	41.40	8,469	111,450	2,009,100		
	-	-	-	-	-	-	7,350	1,551.15	1,944.80	7,350	9050.00	75	5.25	6.25	300	-3.65	5.80	40.60	13	150	1,500		
	34,200	300	15	-	1,700.15	53.15	75	1,690.45	1,712.60	75	9100.00	75	5.20	5.75	75	-2.15	5.60	39.34	2,934	-61,350	413,475		
	150	-	-	-	904.70	-	375	1,567.60	1,755.75	375	9150.00	750	5.35	8.35	900	-	-	-	-	-	-		
	27,450	-150	5	-	1,570.00	37.55	1,200	1,501.65	1,622.55	75	9200.00	75	6.20	6.75	75	-2.75	6.25	37.86	2,500	-31,275	544,500		
	-	-	-	-	-	-	75	1,482.15	1,601.20	75	9250.00	75	6.35	7.40	75	-2.50	7.35	37.75	13	-525	3,075		
	36,675	-75	6	-	1,492.00	54.95	75	1,474.20	1,516.35	75	9300.00	750	6.15	7.30	150	-3.25	7.05	36.42	2,273	-21,075	1,040,625		
	75	-	-	-	928.80	-	375	1,372.10	1,537.95	375	9350.00	75	6.00	9.00	75	-3.85	6.55	34.94	4	-	5,400		
	46,125	-225	5	-	1,393.40	41.70	450	1,320.70	1,454.25	75	9400.00	75	7.55	12.00	150	-3.75	7.70	34.78	4,291	-12,375	497,025		
	4,125	-	-	-	948.35	-	375	1,276.55	1,439.85	375	9450.00	75	6.80	9.25	600	-4.15	7.95	33.88	44	-900	6,450		
	345,375	-6,750	197	-	1,319.55	44.15	225	1,317.10	1,322.85	75	9500.00	300	9.05	9.25	750	-4.65	9.00	33.50	11,655	-9,975	1,950,900		
	825	-	-	-	1,184.45	-	375	1,182.60	1,312.45	375	9550.00	75	9.30	10.25	150	-4.40	9.80	32.89	134	450	31,950		
	75,300	-675	18	-	1,209.45	31.90	75	1,213.65	1,219.15	75	9600.00	1,800	10.00	11.00	5,100	-5.20	10.00	31.89	4,730	-46,125	738,750		
	600	-	-	-	1,181.50	-	375	1,095.20	1,201.90	75	9650.00	300	9.05	11.70	75	-5.75	11.15	31.40	95	-525	4,800		
	95,700	-675	21	-	1,108.00	30.50	75	1,100.05	1,159.10	75	9700.00	75	12.05	15.00	75	-6.25	12.25	30.83	5,624	-5,700	809,925		
	525	-	-	-	995.40	-	75	1,009.00	1,098.35	75	9750.00	75	11.90	14.45	75	-7.60	14.75	30.81	55	450	9,150		
	115,575	-1,200	81	-	1,028.20	39.75	75	949.45	1,032.80	75	9800.00	75	14.55	14.95	75	-9.80	13.15	28.94	9,266	72,150	1,555,575		
	1,200	-	-	-	903.60	-	375	905.80	1,016.00	375	9850.00	75	17.00	17.85	75	-9.10	17.00	29.33	140	-525	8,175		
	119,700	-375	51	-	932.65	46.25	75	919.35	961.65	225	9900.00	75	18.20	18.90	75	-10.15	18.45	28.64	7,602	58,500	955,125		
	4,500	-75	1	-	840.70	8.45	375	807.80	918														

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	
	15,825	-525	24	15.38	524.40	26.75	150	520.45	526.85	75	10350.00	75	60.00	61.85	75	-23.35	59.95	25.47	941	2,400	52,275		
	447,525	-9,675	889	15.17	478.05	19.40	75	476.45	483.80	75	10400.00	675	68.30	69.00	75	-25.35	69.00	25.28	26,642	123,300	1,458,375		
	14,250	-150	16	16.48	439.80	19.85	75	433.20	446.60	75	10450.00	75	75.05	81.60	75	-25.20	78.40	24.97	1,104	10,725	74,550		
	936,450	-46,200	4,725	17.85	406.00	22.60	450	402.05	406.00	1,425	10500.00	825	91.00	91.25	1,725	-28.10	91.00	24.94	48,454	5,325	1,943,325		
	19,275	300	49	16.73	359.10	9.55	75	358.00	371.20	75	10550.00	75	102.05	113.75	75	-29.25	107.05	25.17	1,891	23,400	51,450		
	444,150	-27,675	3,591	18.62	334.95	20.15	75	330.10	332.95	150	10600.00	75	117.45	119.35	75	-33.30	118.00	24.58	30,069	104,025	1,498,650		
	13,500	-1,800	153	17.76	293.00	9.85	75	287.40	302.75	75	10650.00	150	124.90	136.25	75	-32.55	136.35	24.71	1,930	6,075	49,350		
	725,400	-39,975	10,242	18.91	269.45	16.90	375	266.00	268.80	75	10700.00	600	151.10	153.95	75	-34.15	153.80	24.55	34,003	62,475	1,022,325		
	43,950	-14,700	1,464	18.50	235.00	9.55	75	233.10	236.95	750	10750.00	75	170.00	174.80	75	-37.65	172.00	24.29	3,501	14,775	75,225		
	1,096,350	-78,075	39,314	18.46	206.00	9.15	75	206.00	207.00	225	10800.00	750	192.50	193.95	750	-39.75	192.50	24.10	42,445	125,025	1,002,000		
	70,275	16,425	5,092	18.49	180.00	6.75	75	178.05	181.95	750	10850.00	75	212.25	217.95	750	-41.50	214.00	23.83	3,642	11,625	25,725		
	738,900	225,825	28,259	18.56	156.50	8.45	75	154.80	156.50	75	10900.00	75	242.00	243.00	975	-41.95	243.00	24.18	10,240	36,375	220,650		
	24,075	5,400	1,614	18.55	134.65	6.40	75	134.50	135.90	75	10950.00	225	266.95	273.95	75	-37.80	270.25	24.16	146	4,200	6,450		
	2,297,550	101,400	54,535	18.47	114.35	4.80	75	114.25	114.50	225	11000.00	825	300.00	301.75	750	-42.30	301.00	24.33	10,270	15,000	533,100		
	29,325	-3,750	1,850	18.41	96.40	4.20	75	96.45	99.00	75	11050.00	75	326.60	390.10	600	-28.90	347.80	26.12	23	1,425	1,875		
	722,625	21,375	21,945	18.31	80.25	3.00	75	80.25	80.95	75	11100.00	75	360.75	371.30	75	-41.95	370.00	25.00	884	9,900	28,575		
	37,575	7,275	1,991	18.34	67.05	2.10	75	65.30	68.95	75	11150.00	375	338.25	459.50	375	-	445.95	-	-	-	-	675	
	1,263,600	25,500	27,601	18.27	55.00	1.70	75	54.50	55.00	75	11200.00	75	435.20	445.45	75	-50.65	439.50	25.06	995	11,475	46,425		
	81,375	12,975	2,243	18.22	44.75	1.25	75	43.65	45.70	75	11250.00	375	455.80	546.90	7,350	-	515.95	-	-	-	-	75	
	785,775	32,625	21,856	18.31	36.90	1.85	75	36.50	36.90	75	11300.00	75	516.25	527.00	75	-44.35	523.20	26.31	188	225	18,300		
	18,825	-8,925	788	18.17	29.05	0.45	75	28.05	29.70	75	11350.00	375	536.40	586.75	75	-	668.40	-	-	-	-	150	
	688,425	27,600	14,000	18.26	23.60	0.70	75	23.60	24.00	75	11400.00	75	603.25	613.65	75	-43.20	605.55	26.90	66	75	38,775		
	1,050	1,050	41	18.33	19.00	-147.95	600	16.65	22.00	75	11450.00	375	605.25	695.00	75	-	-	-	-	-	-	-	
	2,820,150	68,400	23,909	18.80	16.60	-	675	16.50	16.60	225	11500.00	75	700.00	704.90	150	-48.15	704.15	29.58	1,275	2,925	783,600		
	25,500	-3,525	457	18.93	13.50	-0.75	75	12.80	13.80	450	11550.00	450	721.05	799.10	75	-	841.65	-	-	-	-	2,250	
	289,350	14,550	5,609	19.32	11.65	-	75	11.30	11.95	75	11600.00	75	791.35	800.05	75	-55.40	793.20	30.55	57	-	14,550		
	10,875	2,325	155	19.94	10.70	1.15	150	9.15	12.00	300	11650.00	75	808.30	867.70	75	-	-	-	-	-	-	-	
	252,825	22,650	4,125	19.88	8.30	-0.05	900	8.30	8.90	300	11700.00	75	885.00	916.15	75	-36.55	899.95	34.34	20	-150	39,900		
	12,000	-1,350	94	20.26	7.20	-0.65	75	6.60	7.85	75	11750.00	375	867.60	1,004.80	75	-	937.45	-	-	-	-	75	
	185,475	20,250	3,441	20.62	6.25	0.05	75	6.25	6.45	75	11800.00	75	979.15	998.45	75	-38.10	992.90	35.67	14	375	9,150		
	17,925	11,100	201	20.80	5.15	0.35	600	5.15	5.85	75	11850.00	450	997.50	1,103.80	75	-	-	-	-	-	-	-	
	309,825	8,625	1,929	21.53	5.00	0.55	75	4.85	5.10	75	11900.00	75	1,078.70	1,092.75	75	-53.80	1,089.20	37.45	31	375	54,600		
	58,800	3,900	313	22.02	4.55	0.55	75	4.45	4.90	75	11950.00	7,350	1,078.85	1,218.15	7,350	209.30	1,180.70	46.00	1	-75	75		
	278,325	-10,425	7,583	22.78	4.50	0.75	2,700	4.50	4.65	225	12000.00	150	1,182.00	1,187.90	300	-43.65	1,190.30	40.08	310	-3,375	44,850		
	17,175	4,125	1,528	23.46	4.35	0.95	75	3.50	4.40	3,750	12050.00	75	1,183.90	1,275.15	75	-	-	-	-	-	-	-	
	20,625	1,050	102	23.94	4.00	0.45	300	3.70	4.40	75	12100.00	75	1,257.70	1,310.35	75	-	-	-	-	-	-	-	
	6,750	75	365	24.43	3.70	0.80	3,600	2.55	3.75	75	12150.00	75	1,276.05	1,400.80	75	-	-	-	-	-	-	-	
	16,800	-3,150	1,298	24.89	3.40	0.80	600	2.85	3.95	150	12200.00	75	1,311.25	1,509.50	75	-71.85	1,358.15	37.02	3	-225	-	-	
	13,950	-600	710	25.42	3.20	0.55	600	3.00	3.50	75	12250.00	75	1,329.05	1,531.25	75	-	-	-	-	-	-	-	
	39,900	13,050	887	25.86	2.95	0.35	750	2.90	3.20	600	12300.00	75	1,443.35	1,494.10	75	-50.00	1,480.00	44.76	11	450	975		
Total	18,795,225		298,405																388,176		30,279,825	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

NSETech

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