

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10046.65** As on Jun 09, 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	
	-	-	-	-	-	-	675	5,295.40	5,711.10	75	4600.00	300	0.90	0.95	1,725	-	0.95	128.93	823	6,525	230,325		
	-	-	-	-	-	-	7,350	4,841.00	5,902.45	7,350	4700.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,748.30	5,797.25	7,350	4800.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,656.20	5,681.45	7,350	4900.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	4,807.95	5,438.90	7,350	5000.00	600	0.95	1.00	1,200	-0.10	1.00	116.52	978	24,150	196,425		
	-	-	-	-	-	-	7,350	4,469.45	5,479.05	7,350	5100.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,379.20	5,369.00	7,350	5200.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,286.20	5,261.35	7,350	5300.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,194.55	5,147.45	7,350	5400.00	2,400	0.30	3.00	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	1,125	4,401.30	4,817.65	75	5500.00	1,350	0.95	1.00	600	-0.15	0.95	101.13	688	2,475	154,275		
	-	-	-	-	-	-	7,350	4,009.90	4,944.60	7,350	5600.00	2,400	0.30	2.80	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,916.90	4,827.50	7,350	5700.00	2,400	0.30	2.80	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,824.80	4,730.60	7,350	5800.00	2,400	0.30	2.80	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,732.85	4,608.80	7,350	5900.00	2,400	0.30	2.80	3,000	-	-	-	-	-	-		
	5,775	-75	1	-	4,000.00	200.00	75	3,900.40	4,087.55	75	6000.00	1,350	1.40	1.50	2,925	-0.55	1.50	91.51	2,337	103,800	333,675		
	225	-	-	-	3,220.00	-	7,350	3,544.25	4,273.25	7,350	6100.00	75	1.65	2.00	375	-0.15	1.95	91.26	17	900	3,300		
	-	-	-	-	-	-	7,350	3,455.55	4,238.15	7,350	6200.00	2,400	0.75	-	-	-	4.80	-	-	-	75		
	-	-	-	-	-	-	7,350	3,362.70	4,126.40	7,350	6300.00	2,400	0.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,270.45	4,016.15	7,350	6400.00	2,400	0.70	-	-	-	-	-	-	-	-		
	3,150	150	2	183.75	3,768.00	134.90	75	3,461.15	3,506.75	75	6500.00	1,500	2.05	2.25	900	-1.50	2.10	81.27	861	13,575	142,125		
	-	-	-	-	-	-	75	3,236.05	3,654.55	75	6600.00	150	2.00	-	-	-	3.10	-	-	-	150		
	-	-	-	-	-	-	375	3,250.40	3,743.95	7,350	6650.00	1,500	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,141.70	3,548.35	75	6700.00	300	2.50	-	-	-	37.00	-	-	-	300		
	-	-	-	-	-	-	7,350	3,150.45	3,633.15	7,350	6750.00	7,500	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,069.30	3,261.65	75	6800.00	75	3.05	4.00	225	0.25	3.75	78.73	37	-600	2,625		
	-	-	-	-	-	-	7,350	3,050.45	3,522.00	7,350	6850.00	7,500	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,037.50	3,164.30	75	6900.00	75	3.00	-	-	-0.20	3.05	74.23	1	-75	6,150		
	-	-	-	-	-	-	7,350	2,950.45	3,413.20	7,350	6950.00	7,500	1.05	-	-	-	-	-	-	-	-		
	204,000	1,650	95	-	3,011.45	138.55	75	2,988.90	2,998.85	75	7000.00	75	3.90	4.00	5,700	0.65	3.90	73.86	884	-9,750	466,500		
	-	-	-	-	-	-	7,350	2,850.45	3,302.25	7,350	7050.00	7,500	1.55	-	-	-	3.05	-	-	-	75		
	300	-	-	-	3,023.10	-	75	2,867.40	3,004.60	75	7100.00	75	3.85	4.70	75	-	4.70	72.99	47	225	4,275		
	-	-	-	-	-	-	7,350	2,750.45	3,194.35	7,350	7150.00	7,500	1.55	-	-	-	-	-	-	-	-		
	75	-	-	-	2,638.95	-	75	2,461.70	3,016.65	75	7200.00	1,650	3.05	-	-	-	3.05	-	-	-	3,825		
	-	-	-	-	-	-	7,350	2,650.45	3,084.10	7,350	7250.00	7,500	1.55	-	-	-	-	-	-	-	-		
	150	-	-	-	2,850.00	-	75	2,495.80	2,779.25	75	7300.00	75	4.60	6.00	300	0.65	5.00	68.37	26	150	3,450		
	-	-	-	-	-	-	7,350	2,550.45	2,973.70	7,350	7350.00	7,500	2.05	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,550.70	2,703.50	75	7400.00	2,100	3.05	-	-	-	4.50	-	-	-	43,350		
	-	-	-	-	-	-	7,350	2,450.45	2,863.40	7,350	7450.00	1,800	2.15	-	-	-	-	-	-	-	-		
	243,300	-6,075	152	-	2,528.20	134.05	75	2,503.35	2,510.50	75	7500.00	75	5.90	6.30	300	0.80	6.25	65.25	2,835	7,500	975,975		
	-	-	-	-	-	-	7,350	2,350.45	2,755.30	7,350	7550.00	75	2.00	-	-	-	-	-	-	-	-		
	600	-	-	-	2,373.55	-	75	2,200.95	2,661.45	75	7600.00	75	6.40	7.25	225	0.85	7.15	63.90	41	-1,350	13,350		
	-	-	-	-	-	-	7,350	2,250.45	2,645.65	7,350	7650.00	3,000	1.50	-	-	-	16.80	-	-	-	150		
	10,650	-75	1	-	2,356.30	141.25	150	2,289.70	2,312.35	75	7700.00	75	6.90	7.80	75	1.60	7.50	61.75	38	-525	61,500		
	-	-	-	-	-	-	7,350	2,150.45	2,536.40	7,350	7750.00	3,000	1.75	-	-	-	-	-	-	-	-		
	525	-	-	-	2,351.10	-	75	2,102.60	2,446.85	75	7800.00	75	7.15	7.50	75	1.40	7.50	59.17	520	975	94,650		
	-	-	-	-	-	-	7,350	2,050.45	2,425.00	7,350	7850.00	3,000	2.20	-	-	-	23.95	-	-	-	300		
	600	-	-	-	2,249.45	-	75	2,042.05	2,343.50	75	7900.00	75	7.20	8.45	75	1.45	8.10	57.29	104	-1,200	31,425		
	-	-	-	-	-	-	7,350	1,950.45	2,316.10	7,350	7950.00	3,000	1.30	-	-	-	21.80	-	-	-	75		
	511,050	-11,250	267	-	2,006.35	150.20	75	2,003.30	2,014.70	75	8000.00	75	8.55	9.00	975	1.05	8.70	55.34	6,625	13,125	1,614,000		
	-	-	-	-	-	-	7,350	1,850.45	2,205.90	7,350	8050.00	150	3.05	-	-	-	7.00	-	-	-	4,950		
	5,175	-1,200	34	85.52	2,067.30	2.05	75	1,794.70	1,936.25	75	8100.00	1,800	8.10	9.80	75	1.70	9.20	53.26	657	-7,575	55,875		
	-	-	-	-	-	-	7,350	1,755.70	2,095.35	7,350	8150.00	1,575	3.85	-	-	-	-10.35	3.05	44.32	1	-	1,875	
	57,600	-75	32	106.86	2,075.25	87.50	75	1,746.70	2,007.00	75	8200.00	75	7.90	10.00	75	2.05	9.95	51.36	919	-7,500	133,275		
	-	-	-	-	-	-	7,350	1,665.55	1,987.70	7,350	8250.00	300	3.70	-	-	-	0.75	8.10	-	-	675		
	88,425	300	41	-	1,717.00	152.15	75	1,684.45	1,799.10	75	8300.00	600	9.50	11.00	75	2.00	10.50	49.23	2,469	24,600	440,250		
	-	-	-	-	-	-	7,350	1,575.90	1,878.40	7,350	8350.00	3,000	2.10	-	-	-	-0.10	9.05	-	-	-	150	
	37,050	75	3	-	1,573.95	174.75	75	1,536.35	1,690.30	1,800	8400.00	3,000											

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
	75	-	-	-	1,255.60	-	75	1,285.35	1,493.30	75	8550.00	75	12.70	14.00	75	1.45	12.95	44.48	49	3,150	6,075	
	859,800	-750	40	-	1,414.40	156.05	75	1,410.70	1,425.85	75	8600.00	75	13.05	15.15	75	3.15	14.60	44.16	3,634	-3,975	178,050	
	225	-	-	-	1,424.40	-	7,350	1,224.55	1,482.20	75	8650.00	150	10.15	17.05	300	-2.80	9.20	39.39	16	-150	3,000	
	54,975	150	18	-	1,321.65	158.00	75	1,311.55	1,324.95	75	8700.00	75	16.30	17.00	1,050	3.35	16.40	42.48	3,853	-11,625	403,650	
	75	-	-	-	1,058.95	-	7,350	1,146.70	1,379.65	2,250	8750.00	75	15.20	17.80	75	-2.30	15.60	40.72	18	-150	3,300	
	46,275	-450	27	-	1,224.00	141.00	75	1,216.40	1,227.90	75	8800.00	75	19.05	19.40	375	4.35	19.25	41.14	4,390	1,800	723,975	
	300	-	-	-	1,230.00	-	7,350	1,052.70	1,232.30	2,325	8850.00	75	17.95	22.75	75	2.40	18.90	39.61	35	-1,350	8,400	
	49,950	-300	15	-	1,136.80	141.70	75	1,117.50	1,134.10	75	8900.00	225	22.85	23.20	225	5.15	23.00	39.93	5,759	42,900	646,875	
	225	-	-	-	1,050.00	-	7,350	965.55	1,178.00	75	8950.00	75	24.25	28.90	75	4.70	25.40	39.42	97	-75	8,775	
	480,525	-6,750	769	-	1,030.35	154.05	75	1,029.25	1,036.60	75	9000.00	75	28.45	28.80	2,100	6.65	28.80	39.16	27,523	34,875	3,602,350	
	8,475	-75	1	-	1,019.20	-70.80	150	981.00	996.40	75	9050.00	75	32.75	33.45	75	8.25	32.75	38.94	55	225	25,650	
	172,950	-6,825	188	-	950.00	142.60	75	940.10	945.35	150	9100.00	525	35.35	36.00	150	8.35	35.40	38.23	5,895	5,475	468,075	
	5,700	-150	8	-	919.75	105.25	75	800.25	916.90	75	9150.00	75	36.20	46.10	150	9.75	40.30	38.05	88	-1,200	10,800	
	177,075	-150	190	-	850.00	141.25	75	849.00	853.60	75	9200.00	75	44.55	45.60	75	12.20	45.40	37.78	10,202	-30,150	652,500	
	3,000	-150	3	26.03	849.40	213.15	75	714.85	816.15	75	9250.00	75	47.05	51.55	75	13.20	50.00	37.27	216	1,800	14,925	
	235,575	-5,550	332	-	764.40	138.65	75	756.60	765.95	450	9300.00	75	56.30	57.00	300	15.00	57.00	37.19	9,704	47,175	532,125	
	11,400	-150	3	27.65	762.10	-58.90	75	665.40	725.85	75	9350.00	75	57.00	64.70	75	14.30	61.25	36.39	250	5,025	25,425	
	234,225	-6,075	519	-	682.65	136.75	75	672.20	681.05	75	9400.00	150	71.00	72.00	675	18.55	70.65	36.50	12,337	5,625	819,000	
	25,050	-	1	49.67	800.00	-95.30	75	530.05	646.85	75	9450.00	75	72.50	82.00	150	19.50	79.00	36.24	629	5,475	42,375	
	943,125	-5,850	1,276	15.97	592.80	134.40	75	592.15	597.00	75	9500.00	75	89.20	89.70	225	24.80	89.75	36.26	47,721	117,525	2,836,125	
	7,050	-	5	23.17	568.75	181.25	75	538.90	568.85	75	9550.00	900	91.65	99.95	75	24.50	96.50	35.46	959	-2,475	19,350	
	346,575	-1,050	403	21.62	519.00	124.55	150	512.25	520.60	750	9600.00	975	110.35	110.80	75	31.40	112.30	35.96	16,714	-10,425	2,219,625	
	7,500	-75	4	24.41	491.75	153.25	75	379.55	485.95	75	9650.00	75	114.80	122.35	75	33.25	122.45	35.43	395	1,575	19,650	
	184,500	-150	867	21.94	437.95	123.95	75	438.55	445.50	75	9700.00	75	135.45	135.90	75	36.15	136.00	35.25	20,806	53,175	773,100	
	14,325	-975	31	24.81	417.50	116.70	75	396.95	415.45	150	9750.00	75	147.70	152.00	75	40.10	151.30	35.15	624	1,500	35,550	
	418,425	8,175	2,129	23.16	370.05	113.90	75	369.75	376.75	75	9800.00	2,775	166.00	166.80	75	42.70	166.30	34.86	32,911	-19,650	1,271,625	
	19,275	-150	16	25.33	351.30	-80.70	75	338.00	345.30	750	9850.00	75	180.15	184.85	150	44.95	182.95	34.63	772	2,625	35,400	
	401,175	6,075	2,754	23.95	308.25	104.75	75	306.10	310.95	750	9900.00	150	202.00	204.65	75	52.55	204.40	34.84	35,976	217,950	2,557,500	
	14,550	1,575	160	24.27	280.00	-96.10	75	262.35	288.15	75	9950.00	750	211.15	227.40	75	45.30	212.15	33.20	1,631	11,925	39,600	
	1,697,400	23,625	22,199	24.26	251.00	-94.55	150	250.10	253.00	750	10000.00	75	243.10	245.00	375	58.80	243.00	34.23	83,774	-9,450	2,217,825	
	67,050	42,600	1,258	24.49	226.00	-89.10	75	226.00	227.95	750	10050.00	75	266.00	268.75	75	68.35	268.00	34.38	1,824	9,975	29,250	
	512,625	105,900	16,523	24.25	199.05	-85.45	75	200.05	201.95	675	10100.00	75	289.25	295.10	150	70.80	293.00	34.36	32,186	104,400	599,175	
	39,825	6,675	1,997	24.50	178.00	-80.45	75	177.65	178.70	750	10150.00	75	314.25	322.00	750	78.15	322.35	34.69	2,868	1,200	30,900	
	848,475	188,250	40,957	24.52	157.00	-74.85	375	156.00	157.15	750	10200.00	75	348.40	348.55	150	81.05	349.00	34.55	30,288	15,750	388,125	
	50,775	12,150	2,252	24.50	137.50	-68.75	150	125.70	144.35	75	10250.00	75	375.05	410.85	75	80.40	375.00	34.16	1,898	6,075	27,375	
	745,200	4,800	40,505	24.56	120.40	-63.35	525	120.35	121.00	375	10300.00	75	409.45	415.85	75	96.20	416.00	35.44	17,232	26,250	663,000	
	31,050	9,000	2,132	25.50	111.65	-52.85	75	105.00	113.05	600	10350.00	75	442.00	475.05	75	93.85	444.00	34.99	304	2,400	19,275	
	689,025	-2,325	23,514	25.08	94.10	-50.60	75	91.20	94.40	75	10400.00	300	482.05	489.70	75	100.75	482.05	35.65	3,180	19,050	71,400	
	19,125	150	1,163	24.77	79.05	-47.40	150	60.05	80.80	75	10450.00	75	466.85	553.90	75	146.25	548.30	39.82	7	75	1,275	
	1,743,000	58,200	68,279	24.81	68.00	-43.30	300	67.00	68.00	975	10500.00	75	560.00	560.40	75	112.80	559.00	36.71	6,972	65,475	719,250	
	19,050	7,650	707	24.83	58.10	-39.90	75	58.15	61.70	600	10550.00	75	593.20	628.90	75	-	511.00	-	-	-	1,050	
	687,675	27,825	23,054	24.96	50.00	-34.15	75	48.70	50.50	600	10600.00	75	633.65	644.75	75	128.20	640.00	37.87	435	2,100	57,300	
	18,000	7,050	1,038	24.87	41.80	-29.75	75	41.20	46.15	75	10650.00	75	576.80	779.25	7,350	-	669.40	-	-	-	75	
	820,875	34,575	26,387	25.17	36.50	-25.65	75	36.15	37.45	75	10700.00	75	720.25	731.25	75	120.95	717.85	38.14	99	-	14,250	
	96,375	45,000	2,991	25.73	33.00	-21.25	75	32.30	35.50	600	10750.00	7,350	624.15	845.30	7,350	-	679.20	-	-	-	75	
	651,450	-15,450	22,328	25.82	28.05	-18.10	150	28.05	28.40	75	10800.00	150	812.15	823.00	75	124.55	810.00	40.21	93	-75	19,725	
	45,675	20,250	2,212	26.24	24.95	-15.65	75	20.05	27.50	600	10850.00	7,350	714.05	928.35	75	-	785.50	-	-	-	225	
	462,150	57,450	15,676	26.41	21.40	-13.30	150	21.00	21.75	3,000	10900.00	75	901.90	919.60	75	66.40	835.15	28.68	15	75	17,100	
	154,875	49,500	2,327	26.80	19.00	-12.20	75	17.55	20.10	600	10950.00	7,350	803.50	1,001.00	75	-	894.55	-	-	-	75	
	1,900,875	203,775	47,035	27.03	16.45	-9.30	450	16.20	16.45	1,950	11000.00	75	1,001.10	1,007.30	75	144.25	1,003.00	45.24	2,926	-18,375	365,175	
	16,275	4,425	309	27.44	14.70	-7.50	75	13.05	15.15	600	11050.00	75	943.95	1,175.35	75	-	-	-	-	-	-	
	241,200	8,100	9,498	27.39	12.10	-7.20	75	11.85	12.20	75	11100.00	150	1,089.10	1,212.95	750	103.90	1,050.00	37.53	5	-	1,725	
	21,900	6,375	370	27.56	10.35	-9.30	75	10.25	11.45	75	11150.00	75	1,061.25	1,253.95	75	-	-	-	-	-	-	
	353,550	112,425	10,190	28.06	9.45	-5.35	750	9.20	10.30	3,000	11200.00	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	
	6,750	1,275	74	39.13	2.35	-2.35	75	1.95	2.55	75	12300.00	75	2,253.15	2,332.30	75	-	2,850.95	-	-	-	1,725		
	6,300	1,500	31	39.98	2.10	-1.05	3,075	1.75	2.45	300	12400.00	75	2,330.50	2,450.30	75	236.00	2,370.00	73.31	2	-	148,200		
	616,500	25,800	1,253	41.34	2.10	-1.30	1,125	1.95	2.10	150	12500.00	75	2,476.70	2,485.70	75	129.45	2,454.40	71.03	45	-225	208,425		
	-	-	-	-	-	-	150	1.40	3.00	1,500	12600.00	2,250	2,358.45	2,724.10	75	-	-	-	-	-	-		
	-	-	-	-	-	-	150	1.25	2.50	1,500	12700.00	2,250	2,575.20	2,892.50	75	-	-	-	-	-	-		
	-	-	-	-	-	-	900	1.05	2.75	1,500	12800.00	2,325	2,574.15	3,002.55	75	-	-	-	-	-	-		
	6,225	375	5	46.34	2.00	-0.05	900	1.55	2.00	75	12900.00	75	2,810.35	2,962.85	75	-	-	-	-	-	-		
	298,050	7,425	1,568	45.81	1.40	-0.95	600	1.40	1.45	1,425	13000.00	75	2,971.70	2,978.85	75	135.75	2,953.00	80.73	11	-	126,750		
	-	-	-	-	-	-	600	1.15	2.45	1,800	13100.00	2,250	2,969.30	3,217.25	150	-	-	-	-	-	-		
	3,075	-	-	-	1.70	-0.15	225	1.20	1.80	900	13200.00	375	3,119.05	3,254.70	150	-	-	-	-	-	-		
	450	-	-	-	2.00	-	825	1.15	2.00	300	13300.00	2,325	3,209.45	3,463.30	150	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.60	2.50	1,500	13400.00	2,325	3,160.65	3,541.20	75	-	-	-	-	-	-		
	12,675	1,500	55	52.15	1.50	-0.80	2,400	1.15	1.60	1,500	13500.00	75	3,461.25	3,493.10	75	-	3,406.60	-	-	-	825		
	-	-	-	-	-	-	2,400	0.40	2.90	1,500	13600.00	75	3,363.65	3,755.55	150	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.90	1,500	13700.00	150	3,459.80	3,798.80	150	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.90	1,500	13800.00	75	3,554.25	4,016.35	150	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.90	1,500	13900.00	150	3,648.15	4,011.80	150	-	-	-	-	-	-		
	19,125	3,825	70	57.65	1.45	-0.65	75	1.25	1.50	1,425	14000.00	75	3,959.80	3,998.00	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	1,500	14100.00	7,350	3,801.10	4,253.25	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	1,500	14200.00	7,350	3,901.10	4,362.35	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	1,500	14300.00	7,350	4,001.10	4,471.15	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	1,500	14400.00	7,350	4,111.00	4,783.35	7,350	-	-	-	-	-	-		
	9,525	1,575	39	63.07	1.45	-0.50	225	1.05	1.80	975	14500.00	150	4,456.10	4,499.50	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14600.00	7,350	4,301.10	4,798.05	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14700.00	7,350	4,401.10	4,906.05	7,350	-	-	-	-	-	-		
	975	75	3	65.01	1.20	-0.55	375	1.20	1.75	900	14800.00	375	4,512.30	4,876.00	1,125	-	-	-	-	-	-		
Total	21,554,700		426,489																461,477		31,307,350	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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