

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9902.00** As on Jun 11, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR Filter by: Expiry Date **25JUN2020** [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	Chart	
	-	-	-	-	-	-	75	5,050.65	5,574.50	7,350	4600.00	1,125	0.60	0.70	75	-0.20	0.60	130.14	347	-10,950	216,900		
	-	-	-	-	-	-	7,350	4,901.10	5,760.10	7,350	4700.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,801.10	5,658.60	7,350	4800.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,701.10	5,556.90	7,350	4900.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	4,758.05	5,113.45	75	5000.00	2,775	0.60	0.70	4,500	-0.20	0.60	116.77	226	-2,475	196,125		
	-	-	-	-	-	-	7,350	4,501.10	5,337.20	7,350	5100.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,401.10	5,233.70	7,350	5200.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,301.10	5,123.45	7,350	5300.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,201.10	5,016.15	7,350	5400.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,243.65	4,694.30	7,350	5500.00	1,425	0.65	0.80	1,200	-0.05	0.80	104.08	402	-300	156,750		
	-	-	-	-	-	-	7,350	4,001.10	4,802.45	7,350	5600.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,901.10	4,686.65	7,350	5700.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,801.10	4,525.25	7,350	5800.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,701.10	4,415.00	7,350	5900.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	4,650	-900	13	167.71	3,992.35	-37.65	75	3,748.80	4,184.50	7,350	6000.00	1,725	1.05	1.15	1,275	-0.10	1.05	92.04	566	-3,825	327,525		
	225	-	-	-	3,220.00	-	7,350	3,509.40	4,245.20	7,350	6100.00	75	1.30	1.90	375	-	1.95	-	-	-	3,300		
	-	-	-	-	-	-	7,350	3,409.00	4,101.15	7,350	6200.00	3,900	0.60	2.90	75	-4.60	0.20	74.95	1	-	75		
	-	-	-	-	-	-	7,350	3,318.75	3,982.25	7,350	6300.00	2,400	0.60	2.80	150	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,228.95	3,888.65	7,350	6400.00	2,400	0.60	-	-	-	-	-	-	-	-		
	3,150	150	2	138.94	3,482.00	-53.00	75	3,206.50	3,658.10	75	6500.00	75	1.40	1.55	75	-0.50	1.50	81.32	105	-1,200	141,675		
	-	-	-	-	-	-	675	3,121.35	3,478.10	7,350	6600.00	900	0.95	-	-	-	3.10	-	-	-	150		
	-	-	-	-	-	-	7,350	3,013.25	3,633.05	7,350	6650.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	675	3,035.20	3,373.15	7,350	6700.00	300	2.00	-	-	-	37.00	-	-	-	300		
	-	-	-	-	-	-	7,350	2,923.25	3,507.85	7,350	6750.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,937.85	3,267.90	7,350	6800.00	225	2.00	-	-	-	2.30	-	-	-	2,550		
	-	-	-	-	-	-	7,350	2,833.25	3,415.75	7,350	6850.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	675	2,842.50	3,162.50	7,350	6900.00	2,100	2.15	-	-	-	3.05	-	-	-	6,075		
	-	-	-	-	-	-	7,350	2,743.25	3,266.40	7,350	6950.00	-	-	-	-	-	-	-	-	-	-		
	201,600	-525	54	-	2,890.25	227.60	75	2,883.15	2,888.95	75	7000.00	975	2.65	2.70	450	-0.85	2.70	72.85	740	-9,975	445,575		
	-	-	-	-	-	-	7,350	2,643.45	3,160.50	7,350	7050.00	75	0.80	-	-	-	3.05	-	-	-	75		
	300	-	-	-	3,023.10	-	75	2,687.45	3,054.15	7,350	7100.00	75	3.00	-	-	-0.50	3.00	71.07	1	-75	4,425		
	-	-	-	-	-	-	7,350	2,563.25	3,055.00	7,350	7150.00	-	-	-	-	-	-	-	-	-	-		
	75	-	-	-	2,638.95	-	675	2,587.65	2,848.60	7,350	7200.00	1,425	2.35	-	-	-0.80	2.25	66.12	5	-	3,825		
	-	-	-	-	-	-	7,350	2,473.25	2,944.05	7,350	7250.00	-	-	-	-	-	-	-	-	-	-		
	150	-	-	-	2,850.00	-	75	2,480.00	2,754.45	7,350	7300.00	2,100	2.55	3.45	600	0.15	4.50	69.23	1	-	3,300		
	-	-	-	-	-	-	7,350	2,383.25	2,834.40	7,350	7350.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,362.20	2,640.75	7,350	7400.00	75	3.00	3.85	900	-0.25	3.75	64.96	44	-3,075	40,050		
	-	-	-	-	-	-	7,350	2,293.25	2,732.25	7,350	7450.00	-	-	-	-	-	-	-	-	-	-		
	236,325	-75	56	-	2,390.00	226.85	75	2,387.85	2,403.30	75	7500.00	75	3.15	3.45	4,125	-1.30	3.45	61.66	3,021	19,275	993,675		
	-	-	-	-	-	-	7,350	2,194.00	2,595.85	7,350	7550.00	-	-	-	-	-	-	-	-	-	-		
	600	-	-	-	2,373.55	-	1,050	2,187.50	2,506.95	7,350	7600.00	75	3.75	4.35	150	-0.75	4.50	61.16	96	-1,125	12,225		
	-	-	-	-	-	-	7,350	2,113.25	2,493.70	7,350	7650.00	-	-	-	-	-	16.80	-	-	-	150		
	10,575	-	1	104.72	2,322.50	-82.75	75	2,175.05	2,241.40	75	7700.00	75	4.05	4.55	900	-1.10	4.05	57.70	99	-2,775	56,775		
	-	-	-	-	-	-	7,350	2,023.50	2,392.05	7,350	7750.00	-	-	-	-	-	-	-	-	-	-		
	525	-	-	-	2,351.10	-	1,350	1,974.70	2,223.00	375	7800.00	150	4.30	4.75	75	-1.55	4.30	55.56	325	4,950	91,500		
	-	-	-	-	-	-	7,350	1,933.25	2,291.70	7,350	7850.00	900	2.50	-	-	-	23.95	-	-	-	300		
	525	-	-	-	2,220.65	-	2,025	1,879.60	2,175.85	7,350	7900.00	75	4.50	5.00	450	-1.50	4.55	53.40	86	-1,425	28,575		
	-	-	-	-	-	-	7,350	1,843.25	2,175.90	7,350	7950.00	-	-	-	-	-	21.80	-	-	-	75		
	507,975	-4,875	282	-	1,896.75	212.15	75	1,892.50	1,898.85	75	8000.00	150	4.90	5.00	450	-1.35	4.90	51.35	5,056	1,350	1,579,425		
	-	-	-	-	-	-	75	1,753.30	2,062.35	7,350	8050.00	-	-	-	-	-	7.00	-	-	-	4,950		
	4,500	-525	13	74.30	1,879.90	108.90	75	1,671.85	1,902.65	75	8100.00	75	5.25	5.40	300	-1.20	5.25	49.27	369	-6,975	46,800		
	-	-	-	-	-	-	150	1,653.50	1,965.70	7,350	8150.00	1,500	3.05	-	-	-	3.05	-	-	-	1,875		
	57,375	-225	14	-	1,683.25	261.05	75	1,587.05	1,820.35	75	8200.00	150	5.35	6.00	150	-1.40	5.35	46.82	219	-3,900	132,000		
	-	-	-	-	-	-	375	1,573.50	1,853.55	7,350	8250.00	375	3.10	-	-	-	0.75	8.10	-	-	675		
	87,450	-450	34	42.76	1,638.00	134.60	75	1,545.80	1,711.75	7,350	8300.00	1,275	6.00	6.50	75	-1.10	6.00	45.03	1,005	-4,200	425,700		
	-	-	-	-	-	-	300	1,478.35	1,736.70	7,350	8350.00	300	4.25	-	-	-	-0.10	9.05	-	-	150		
	37,200	75	1	-	1,473.30	178.70	1,500	1,457.65	1,630.20	7,350	8400.00	75	6.55	8.40	75	-0.35	7.40	43.87	1,299	-10,125	109,650		
	75	-	-	-	1,038.5																		

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	
	435,300	-2,550	586	-	1,397.00	228.00	75	1,397.05	1,406.45	75	8500.00	150	9.00	9.45	3,150	0.30	9.00	42.61	8,356	-44,400	1,736,100		
	75	-	-	-	1,255.60	-	75	1,304.45	1,400.95	1,500	8550.00	1,200	2.80	12.00	150	-0.40	10.10	42.11	18	450	6,525		
	859,875	75	14	-	1,301.85	218.15	150	1,303.00	1,309.00	75	8600.00	75	9.30	10.60	75	-0.55	9.00	39.92	3,207	-375	180,300		
	225	-	-	-	1,424.40	-	7,350	1,084.75	1,295.95	1,500	8650.00	150	9.00	12.70	300	1.65	11.60	40.39	9	375	3,300		
	54,375	-375	12	-	1,192.85	217.75	75	1,195.30	1,209.15	75	8700.00	75	12.10	12.75	75	1.35	12.10	39.32	4,247	5,400	406,500		
	75	-	-	-	1,058.95	-	675	1,093.35	1,192.85	1,425	8750.00	300	12.00	14.40	75	0.15	14.15	39.10	6	150	3,375		
	42,675	-750	26	-	1,102.55	236.40	75	1,099.15	1,113.45	75	8800.00	900	14.20	15.35	150	3.15	15.25	38.26	4,149	-43,125	657,975		
	300	-	-	-	1,230.00	-	1,425	992.45	1,082.15	75	8850.00	75	14.20	17.45	75	1.40	15.00	36.69	46	-675	8,025		
	49,575	-75	24	-	1,009.10	196.55	75	976.80	1,062.00	75	8900.00	75	18.35	19.80	375	4.65	18.95	37.08	4,712	-10,500	647,775		
	225	-	-	-	1,050.00	-	7,350	827.75	1,029.65	1,425	8950.00	150	20.10	24.65	1,125	5.25	22.65	37.08	24	-675	8,025		
	483,000	8,475	833	-	918.00	212.70	150	917.00	921.55	75	9000.00	900	25.40	25.50	225	7.40	25.60	36.63	25,300	-14,850	3,594,250		
	8,475	-	1	47.71	959.60	-59.60	75	863.15	898.85	75	9050.00	75	27.55	29.95	75	8.00	28.40	36.00	134	450	15,000		
	168,225	-1,950	123	-	828.05	189.70	75	820.00	830.95	75	9100.00	150	32.10	32.75	5,175	10.05	32.75	35.74	6,619	23,700	490,125		
	5,775	75	2	-	770.00	197.85	75	734.95	831.25	1,950	9150.00	75	32.55	38.65	75	12.55	38.65	35.75	118	-75	9,750		
	182,625	6,300	452	16.57	738.10	188.15	75	731.50	739.35	75	9200.00	75	42.45	42.50	300	13.60	42.50	35.05	14,815	74,700	759,675		
	3,000	-	1	57.91	860.00	17.00	75	677.75	717.00	75	9250.00	75	43.30	51.55	75	19.40	52.00	35.56	94	600	14,850		
	229,275	-1,200	338	22.63	650.00	197.25	75	642.25	652.95	75	9300.00	750	55.00	55.35	75	18.40	55.45	34.50	14,226	101,325	687,300		
	11,250	-	6	26.24	616.00	157.60	75	598.75	639.50	75	9350.00	75	58.65	64.95	150	22.05	64.45	34.50	460	-4,050	19,575		
	226,425	-7,125	517	25.80	571.00	183.50	75	560.05	569.80	75	9400.00	2,625	71.60	71.80	375	23.35	71.60	33.94	15,457	-49,350	805,425		
	25,050	-	1	30.12	550.00	150.00	75	514.25	535.10	75	9450.00	75	76.85	83.60	75	22.05	76.85	32.91	300	-2,925	40,500		
	914,475	-19,275	4,030	25.44	486.00	196.15	75	485.50	489.25	75	9500.00	75	92.25	92.40	3,000	32.65	92.30	33.51	46,181	52,950	2,904,600		
	6,975	-75	3	25.70	447.75	121.00	75	445.00	473.10	75	9550.00	150	100.10	104.50	225	39.90	104.95	33.39	272	150	18,225		
	348,525	3,225	573	26.22	412.85	184.00	75	410.00	414.00	75	9600.00	225	117.00	118.00	225	40.10	117.25	33.03	21,385	39,525	2,274,375		
	7,500	-	-	-	520.00	-	75	343.05	405.05	75	9650.00	900	120.60	139.95	75	45.15	127.80	32.24	305	1,575	24,000		
	187,050	6,450	995	26.04	341.00	175.10	75	340.75	346.30	75	9700.00	75	147.05	148.60	150	52.10	147.05	32.52	23,532	-52,275	772,275		
	15,450	1,125	21	27.34	317.60	150.35	75	295.50	321.50	75	9750.00	75	151.00	168.85	75	55.80	160.85	31.84	1,288	-4,575	35,850		
	448,575	32,475	4,169	26.51	280.95	152.25	150	278.15	281.00	750	9800.00	75	184.50	186.00	2,025	67.05	186.00	32.49	32,170	89,625	1,430,550		
	19,050	1,050	90	27.40	258.85	157.15	75	245.30	257.50	75	9850.00	75	196.00	206.95	750	77.10	207.55	32.45	1,404	-6,975	34,725		
	478,650	91,350	11,653	26.21	222.90	145.00	75	222.50	225.35	75	9900.00	150	229.00	230.45	300	81.40	228.90	32.17	39,722	94,875	2,573,700		
	27,900	16,200	929	26.44	199.75	108.80	75	195.55	199.80	150	9950.00	75	248.05	257.35	825	85.95	248.10	31.41	2,483	-9,600	42,075		
	2,078,550	306,600	51,707	26.11	174.10	123.80	75	173.50	174.00	75	10000.00	150	276.00	279.00	75	92.85	276.05	31.58	92,780	107,025	2,297,700		
	83,700	18,975	2,609	26.50	155.95	116.35	75	152.05	155.90	150	10050.00	75	296.10	314.05	75	104.10	305.00	31.68	2,297	-9,300	31,050		
	787,725	80,625	43,600	25.96	132.65	107.00	150	132.05	132.65	675	10100.00	375	333.00	338.00	75	112.40	335.00	31.70	25,775	114,075	549,900		
	46,200	18,375	2,244	25.71	113.45	106.35	75	113.35	119.00	75	10150.00	75	367.20	377.00	75	124.65	370.00	32.20	1,137	-20,025	19,725		
	976,725	59,025	46,207	26.01	100.00	-88.60	1,275	99.20	100.00	300	10200.00	75	400.50	406.35	825	139.50	406.65	32.75	10,582	-44,475	337,725		
	48,300	1,500	2,615	25.95	85.60	-82.60	75	85.60	86.00	300	10250.00	75	313.10	445.10	75	146.15	438.20	32.41	136	-3,675	21,525		
	946,650	262,650	40,386	26.08	74.00	-72.35	1,050	73.50	74.00	75	10300.00	75	472.65	480.60	75	152.75	479.00	33.21	4,126	-26,475	601,950		
	53,100	12,375	1,501	26.00	62.55	-65.55	75	62.50	65.80	75	10350.00	75	508.00	529.20	75	161.75	518.95	33.75	54	-825	16,275		
	742,500	65,100	30,365	26.06	53.20	-58.00	150	53.20	54.00	300	10400.00	150	542.45	563.60	75	174.45	558.20	34.04	813	10,800	83,250		
	19,275	-11,325	1,422	25.80	43.55	-53.30	975	43.55	48.40	75	10450.00	75	593.05	613.05	75	139.85	597.60	34.19	9	225	3,600		
	2,013,525	95,400	64,529	26.26	38.40	-42.10	225	38.45	38.50	75	10500.00	75	638.05	644.35	75	183.70	640.00	34.70	4,139	12,450	740,100		
	26,325	1,725	1,721	26.33	32.35	-34.50	75	31.15	32.40	75	10550.00	75	641.25	703.45	75	-	511.00	-	-	-	-	1,050	
	768,975	17,850	23,449	26.45	27.30	-30.65	75	26.05	27.30	75	10600.00	75	677.25	742.55	75	189.45	722.25	34.84	136	-2,700	58,425		
	47,250	30,600	1,469	26.80	23.75	-24.30	75	21.85	26.10	1,500	10650.00	75	708.20	835.20	75	-	669.40	-	-	-	-	75	
	992,175	70,350	17,985	26.59	19.00	-20.95	75	17.60	19.00	75	10700.00	75	748.55	824.50	150	223.15	820.00	37.60	107	900	19,350		
	57,225	-1,350	1,563	26.57	15.50	-19.20	75	13.85	17.00	600	10750.00	75	791.80	908.60	75	-	679.20	-	-	-	-	75	
	735,075	48,300	14,981	26.73	13.00	-15.05	75	13.10	14.00	75	10800.00	75	893.35	1,006.40	75	187.50	911.00	38.73	19	375	21,450		
	15,150	-7,050	299	27.04	11.20	-13.90	1,500	10.30	11.35	75	10850.00	75	895.55	1,002.05	75	-	736.90	-	-	-	-	225	
	412,875	1,125	8,326	27.49	9.90	-10.35	75	9.90	10.15	150	10900.00	75	939.55	1,079.60	75	172.95	962.30	25.12	2	-75	17,025		
	90,150	-61,350	1,299	28.07	9.00	-9.10	150	7.90	9.05	75	10950.00	75	1,020.35	1,100.70	675	-	894.55	-	-	-	-	75	
	1,574,250	-59,700	18,536	28.12	7.40	-7.05	150	7.25	7.40	600	11000.00	75	1,103.65	1,107.50	75	196.80	1,100.70	41.95	737	-11,850	356,700		
	17,250	1,275	79	28.12	6.00	-6.75	150	5.45	6.55	75	11050.00	75	1,116.35	1,205.00	375	-	958.85	-	-	-	-	75	
	238,650	20,700	5,942	28.27	5.00	-5.50	75	4.65	6.50	75	11100.00	75	1,115.15	1,276.80	75	165.60	1,200.00	44.49	5	-	1,800		

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	
	42,450	1,575	127	37.72	1.95	-0.90	900	1.95	2.00	3,000	11900.00	7,350	1,784.05	2,125.10	7,350	-	1,780.00	-	-	-	225		
	799,875	-	4,366	37.47	1.30	-1.15	525	1.30	1.40	750	12000.00	75	2,089.00	2,102.50	75	231.55	2,097.40	65.99	20	600	185,250		
		111,450																					
	13,050	-375	59	39.39	1.45	-0.75	300	1.30	1.50	150	12100.00	75	2,064.95	2,312.40	75	-	-	-	-	-	-		
	6,900	-750	28	41.71	1.75	-0.75	3,300	1.15	2.20	900	12200.00	75	2,187.05	2,390.20	75	-	2,050.00	-	-	-	450		
	9,225	2,850	61	43.30	1.80	-0.45	1,050	1.15	1.70	150	12300.00	75	2,266.05	2,538.70	75	-	2,850.95	-	-	-	1,725		
	6,825	225	39	44.59	1.75	-0.75	150	1.25	1.95	75	12400.00	75	2,467.85	2,667.10	75	-	2,370.00	-	-	-	148,200		
	608,775	-1,650	399	43.56	1.05	-1.00	3,525	1.05	1.20	300	12500.00	75	2,585.80	2,600.10	75	233.45	2,584.40	72.01	48	-1,500	206,925		
	-	-	-	-	-	-	7,200	0.30	1.90	1,500	12600.00	7,350	2,472.55	2,907.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	7,200	0.30	1.85	1,800	12700.00	7,350	2,561.20	3,046.80	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	1.90	1,500	12800.00	7,350	2,652.10	3,081.50	7,350	-	-	-	-	-	-		
	6,825	675	28	49.49	1.20	-	75	1.20	1.50	1,500	12900.00	75	2,803.45	3,141.25	75	-	-	-	-	-	-		
	300,225	-4,800	602	49.87	1.00	-0.20	3,900	0.95	1.05	1,200	13000.00	75	3,082.60	3,093.90	150	201.80	3,042.75	-	39	-2,325	124,350		
	-	-	-	-	-	-	1,800	0.35	1.85	1,800	13100.00	375	3,030.35	3,382.05	7,350	-	-	-	-	-	-		
	2,925	-	-	-	1.60	-	900	0.70	1.25	225	13200.00	75	3,141.10	3,464.70	1,725	-	-	-	-	-	-		
	150	-300	6	54.82	1.25	-0.75	900	0.60	1.25	750	13300.00	375	3,220.45	3,610.95	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,700	0.45	1.45	900	13400.00	375	3,315.45	3,736.25	7,350	-	-	-	-	-	-		
	15,825	900	12	55.19	0.85	-0.35	75	0.85	1.30	900	13500.00	75	3,575.45	3,608.80	75	-	3,406.60	-	-	-	825		
	-	-	-	-	-	-	3,600	0.10	2.60	3,000	13600.00	375	3,507.20	3,945.75	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.60	3,000	13700.00	375	3,601.85	4,060.80	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.60	3,000	13800.00	375	3,697.15	4,100.35	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.60	3,000	13900.00	375	3,792.30	4,302.40	7,350	-	-	-	-	-	-		
	18,825	-75	7	61.93	1.00	-0.05	1,500	0.65	1.00	525	14000.00	150	4,060.70	4,110.40	75	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.40	3,000	14100.00	7,350	3,801.10	4,470.70	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.40	3,000	14200.00	7,350	3,901.10	4,578.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.40	3,000	14300.00	7,350	4,001.10	4,701.05	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.40	3,000	14400.00	375	4,264.50	4,725.80	7,350	-	-	-	-	-	-		
	9,000	-225	7	64.96	0.65	-0.35	75	0.65	1.00	900	14500.00	75	4,559.20	4,612.35	75	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	3,000	14600.00	7,350	4,301.10	5,022.40	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	3,000	14700.00	7,350	4,401.10	5,130.60	7,350	-	-	-	-	-	-		
	8,025	7,050	106	69.75	0.85	-0.15	9,000	0.80	0.90	300	14800.00	375	4,646.30	5,086.20	450	-	-	-	-	-	-		
Total	22,644,750		435,348																428,739		31,532,950	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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