

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11101.65 As on Aug 05, 2020 15:28:30 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 |
| | 232,875 | -3,000 | 142 | - | 3,117.80 | 21.95 | 75 | 3,109.75 | 3,120.35 | 75 | 8000.00 | 1,500 | 3.15 | 3.45 | 75 | 0.55 | 3.15 | 55.83 | 5,257 | -20,100 | 634,275 | |
| | - | - | - | - | - | - | 7,350 | 2,919.80 | 3,227.25 | 7,350 | 8050.00 | 600 | 2.00 | - | - | - | - | - | - | - | - | |
| | - | - | - | - | - | - | 7,350 | 2,872.45 | 3,105.55 | 75 | 8100.00 | 225 | 3.40 | 4.35 | 75 | 0.75 | 3.50 | 54.45 | 692 | -7,500 | 22,200 | |
| | - | - | - | - | - | - | 7,350 | 2,801.10 | 3,148.95 | 7,350 | 8150.00 | 600 | 0.60 | - | - | - | - | - | - | - | - | |
| | - | - | - | - | - | - | 75 | 2,776.65 | 3,070.35 | 7,350 | 8200.00 | 975 | 3.50 | 3.90 | 75 | 0.60 | 3.45 | 52.68 | 109 | -900 | 12,825 | |
| | - | - | - | - | - | - | 7,350 | 2,701.10 | 3,048.95 | 7,350 | 8250.00 | 1,050 | 0.95 | - | - | - | 6.60 | - | - | - | - | 75 |
| | - | - | - | - | - | - | 7,350 | 2,669.05 | 2,965.55 | 7,350 | 8300.00 | 600 | 2.00 | - | - | - | - | - | - | - | - | |
| | - | - | - | - | - | - | 7,350 | 2,601.10 | 2,949.00 | 75 | 8350.00 | 750 | 0.55 | - | - | - | - | - | - | - | - | |
| | - | - | - | - | - | - | 7,350 | 2,587.80 | 2,860.55 | 7,350 | 8400.00 | 600 | 2.50 | - | - | - | 14.00 | - | - | - | - | 300 |
| | - | - | - | - | - | - | 7,350 | 2,501.10 | 2,898.95 | 7,350 | 8450.00 | 750 | 1.05 | - | - | - | - | - | - | - | - | |
| | 478,350 | -15,900 | 396 | - | 2,604.75 | 0.55 | 150 | 2,622.30 | 2,630.45 | 75 | 8500.00 | 525 | 3.65 | 3.90 | 225 | 0.60 | 3.65 | 47.49 | 4,420 | 104,700 | 476,475 | |
| | - | - | - | - | - | - | 7,350 | 2,401.10 | 2,748.95 | 7,350 | 8550.00 | 600 | 2.00 | - | - | - | - | - | - | - | - | |
| | 150 | - | - | - | 2,670.00 | - | 7,350 | 2,397.15 | 2,651.75 | 7,350 | 8600.00 | 2,400 | 2.35 | - | - | - | 3.15 | - | - | - | - | 150 |
| | - | - | - | - | - | - | 7,350 | 2,301.10 | 2,648.95 | 7,350 | 8650.00 | 750 | 0.85 | - | - | - | - | - | - | - | - | |
| | - | - | - | - | - | - | 7,350 | 2,301.35 | 2,546.55 | 7,350 | 8700.00 | 2,400 | 2.25 | - | - | - | 16.00 | - | - | - | - | 225 |
| | - | - | - | - | - | - | 7,350 | 2,201.10 | 2,548.95 | 7,350 | 8750.00 | 675 | 1.10 | - | - | 527.25 | 1.10 | 37.42 | 1 | 75 | 75 | |
| | 150 | - | - | - | 2,310.00 | - | 7,350 | 2,205.60 | 2,382.20 | 75 | 8800.00 | 75 | 4.15 | 4.95 | 75 | 1.50 | 5.40 | 44.35 | 74 | -375 | 12,075 | |
| | - | - | - | - | - | - | 7,350 | 2,101.10 | 2,448.95 | 7,350 | 8850.00 | 750 | 1.75 | - | - | - | - | - | - | - | - | |
| | 450 | - | - | - | 2,363.00 | - | 75 | 2,144.30 | 2,334.35 | 4,200 | 8900.00 | 75 | 4.15 | 5.50 | 75 | -0.35 | 4.15 | 41.00 | 132 | 75 | 7,875 | |
| | - | - | - | - | - | - | 7,350 | 2,001.10 | 2,348.95 | 7,350 | 8950.00 | 600 | 2.85 | 6.45 | 600 | 605.95 | 4.75 | 40.85 | 4 | - | - | |
| | 532,800 | -1,425 | 404 | - | 2,123.65 | 27.20 | 75 | 2,118.80 | 2,124.95 | 150 | 9000.00 | 450 | 4.35 | 4.50 | 300 | 0.40 | 4.60 | 39.59 | 7,087 | -31,575 | 1,288,425 | |
| | - | - | - | - | - | - | 75 | 2,063.35 | 2,107.20 | 150 | 9050.00 | 75 | 4.30 | 7.15 | 75 | 1.20 | 5.85 | 40.21 | 17 | 300 | 900 | |
| | 3,975 | - | - | - | 1,831.30 | - | 75 | 2,016.35 | 2,038.30 | 75 | 9100.00 | 75 | 4.55 | 6.40 | 600 | 0.30 | 4.65 | 38.03 | 269 | -2,700 | 22,500 | |
| | - | - | - | - | - | - | 7,350 | 1,801.10 | 2,148.90 | 7,350 | 9150.00 | 600 | 3.25 | 7.25 | 600 | 692.90 | 7.25 | 39.62 | 2 | 75 | 75 | |
| | 26,250 | - | - | - | 1,885.00 | -3.30 | 75 | 1,922.20 | 1,933.30 | 75 | 9200.00 | 1,350 | 4.70 | 5.90 | 75 | 0.30 | 5.05 | 36.68 | 496 | -2,700 | 33,750 | |
| | - | - | - | - | - | - | 7,350 | 1,701.10 | 2,048.90 | 7,350 | 9250.00 | 300 | 3.60 | 7.75 | 225 | 739.70 | 7.75 | 38.14 | 6 | 375 | 375 | |
| | 21,150 | -150 | 6 | - | 1,805.00 | 197.65 | 75 | 1,820.70 | 1,838.25 | 75 | 9300.00 | 1,350 | 5.05 | 6.70 | 1,500 | 0.05 | 5.35 | 35.18 | 446 | -4,875 | 18,225 | |
| | - | - | - | - | - | - | 7,350 | 1,606.65 | 1,948.90 | 7,350 | 9350.00 | 600 | 3.95 | 8.95 | 600 | - | - | - | - | - | - | |
| | 16,350 | - | - | - | 1,513.30 | - | 75 | 1,720.10 | 1,738.80 | 75 | 9400.00 | 150 | 5.50 | 6.20 | 225 | -0.25 | 5.60 | 33.71 | 1,139 | -13,875 | 45,675 | |
| | - | - | - | - | - | - | 1,350 | 1,573.15 | 1,758.20 | 1,350 | 9450.00 | 450 | 4.30 | 8.15 | 300 | 1.45 | 10.25 | - | - | - | 300 | |
| | 428,850 | -2,850 | 87 | - | 1,628.45 | 24.40 | 75 | 1,626.60 | 1,630.70 | 75 | 9500.00 | 150 | 6.55 | 6.90 | 825 | -0.40 | 6.50 | 32.75 | 9,103 | 8,100 | 1,000,875 | |
| | - | - | - | - | - | - | 75 | 1,563.35 | 1,607.85 | 75 | 9550.00 | 300 | 5.00 | 7.85 | 600 | - | - | - | - | - | - | |
| | 10,050 | 75 | 11 | - | 1,524.10 | 54.55 | 75 | 1,524.40 | 1,531.60 | 75 | 9600.00 | 75 | 6.70 | 6.80 | 375 | -0.60 | 6.85 | 30.93 | 2,748 | 20,025 | 179,175 | |
| | - | - | - | - | - | - | 1,275 | 1,386.90 | 1,570.85 | 1,275 | 9650.00 | 75 | 6.00 | - | - | - | - | - | - | - | - | |
| | 29,400 | 450 | 14 | - | 1,400.00 | 28.90 | 75 | 1,425.75 | 1,432.30 | 75 | 9700.00 | 225 | 7.55 | 7.70 | 450 | -1.05 | 7.60 | 29.65 | 3,439 | -525 | 154,050 | |
| | - | - | - | - | - | - | 75 | 1,294.55 | 1,443.50 | 75 | 9750.00 | 75 | 7.35 | 9.90 | 900 | -0.75 | 9.35 | 29.79 | 28 | 150 | 1,425 | |
| | 50,250 | -750 | 26 | - | 1,305.00 | -0.30 | 150 | 1,325.70 | 1,334.00 | 75 | 9800.00 | 225 | 8.80 | 8.95 | 450 | -2.00 | 8.65 | 28.52 | 4,683 | -19,350 | 1,364,550 | |
| | - | - | - | - | - | - | 75 | 1,200.30 | 1,317.80 | 75 | 9850.00 | 75 | 9.10 | 11.40 | 300 | -3.30 | 9.70 | 28.09 | 4 | 75 | 600 | |
| | 16,950 | 150 | 3 | - | 1,205.00 | -18.00 | 75 | 1,230.10 | 1,242.45 | 75 | 9900.00 | 1,350 | 11.00 | 11.20 | 300 | -2.50 | 11.10 | 27.77 | 3,988 | -49,350 | 685,200 | |
| | 75 | - | - | - | 990.45 | - | 1,275 | 1,115.65 | 1,233.05 | 1,275 | 9950.00 | 300 | 10.05 | 15.90 | 600 | -1.05 | 13.00 | 27.68 | 14 | -150 | 600 | |
| | 469,500 | -7,875 | 454 | - | 1,135.35 | 21.25 | 75 | 1,136.50 | 1,142.10 | 75 | 10000.00 | 375 | 14.80 | 14.90 | 150 | -3.75 | 14.75 | 27.41 | 19,919 | -48,150 | 2,940,900 | |
| | 75 | - | - | - | 913.35 | - | 75 | 1,072.00 | 1,229.35 | 75 | 10050.00 | 1,275 | 16.20 | 18.05 | 150 | -4.50 | 16.10 | 26.86 | 81 | 225 | 14,325 | |
| | 40,950 | 5,625 | 117 | - | 1,036.45 | 22.50 | 75 | 1,037.85 | 1,044.95 | 75 | 10100.00 | 1,125 | 18.05 | 18.25 | 75 | -5.15 | 17.60 | 26.48 | 6,327 | 34,800 | 834,450 | |
| | 300 | 225 | 6 | - | 1,003.15 | 203.15 | 75 | 981.40 | 1,009.90 | 75 | 10150.00 | 75 | 18.40 | 21.50 | 75 | -6.30 | 21.65 | 26.52 | 100 | 6,450 | 6,825 | |
| | 76,650 | -375 | 96 | - | 934.35 | 12.45 | 75 | 944.60 | 950.50 | 75 | 10200.00 | 1,200 | 23.15 | 23.25 | 75 | -6.25 | 23.05 | 25.87 | 9,524 | -43,350 | 1,080,225 | |
| | 150 | -75 | 2 | 33.36 | 979.35 | 241.20 | 75 | 891.55 | 912.60 | 75 | 10250.00 | 1,200 | 26.30 | 28.90 | 75 | -5.85 | 26.25 | 25.56 | 155 | 1,500 | 11,700 | |
| | 53,550 | -1,800 | 64 | - | 857.05 | 27.95 | 75 | 850.65 | 859.45 | 75 | 10300.00 | 1,200 | 29.80 | 30.10 | 300 | -6.85 | 30.00 | 25.24 | 9,615 | -10,875 | 814,200 | |
| | 225 | 75 | 3 | - | 801.75 | 141.25 | 75 | 802.25 | 826.75 | 75 | 10350.00 | 1,200 | 33.85 | 36.50 | 75 | -7.50 | 34.05 | 25.04 | 562 | -4,725 | 11,475 | |
| | 40,875 | - | 47 | - | 760.00 | 10.10 | 75 | 760.40 | 767.45 | 75 | 10400.00 | 750 | 38.50 | 38.80 | 300 | -8.05 | 39.00 | 24.75 | 12,010 | -5,550 | 965,775 | |
| | 525 | 75 | 2 | 24.79 | 759.90 | 57.35 | 75 | 713.55 | 739.50 | 75 | 10450.00 | 1,125 | 44.40 | 45.80 | 75 | -8.35 | 44.40 | 24.60 | 571 | -900 | 12,975 | |
| | 462,375 | -14,100 | 754 | 16.24 | 682.00 | 20.00 | 75 | 675.75 | 679.50 | 75 | 10500.00 | 450 | 51.05 | 51.30 | 2,325 | -11.60 | 50.40 | 24.50 | 37,365 | 151,650 | 2,361,300 | |
| | 450 | -75 | 3 | - | 474.35 | 163.00 | 75 | 629.10 | 641.55 | 75 | 10550.00 | 1,050 | 57.80 | 58.20 | 75 | -11.75 | 58.20 | 24.30 | 281 | 300 | 18,300 | |
| | 98,850 | -3,525 | 479 | 18.32 | 594.80 | 17.30 | 450 | 589.10 | 595.10 | 450 | 10600.00 | 300 | 66.10 | 66.15 | 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 | |
| | 249,225 | -33,900 | 2,049 | 19.18 | 369.95 | 12.25 | 525 | 366.10 | 367.80 | 75 | 10900.00 | 150 | 138.00 | 138.45 | 75 | -21.00 | 137.10 | 23.24 | 20,397 | -5,025 | 717,900 | | |
| | 6,900 | -1,425 | 127 | 18.84 | 329.80 | 3.00 | 375 | 328.60 | 335.30 | 525 | 10950.00 | 75 | 154.90 | 155.15 | 750 | -31.35 | 143.75 | 23.12 | 961 | 1,875 | 23,250 | | |
| | 1,278,450 | 175,800 | 23,210 | 19.22 | 305.00 | 8.80 | 75 | 301.55 | 302.60 | 150 | 11000.00 | 300 | 172.55 | 173.00 | 525 | -22.65 | 172.05 | 22.97 | 53,590 | -199,350 | 2,972,175 | | |
| | 15,825 | -3,675 | 926 | 19.20 | 276.95 | 10.15 | 600 | 271.30 | 272.50 | 450 | 11050.00 | 75 | 192.75 | 193.70 | 675 | -18.05 | 197.20 | 22.95 | 1,837 | 3,300 | 35,175 | | |
| | 610,425 | -52,275 | 21,347 | 19.18 | 247.00 | 7.55 | 75 | 243.25 | 243.90 | 75 | 11100.00 | 150 | 214.30 | 214.50 | 225 | -23.80 | 213.00 | 22.79 | 28,201 | 64,350 | 1,170,675 | | |
| | 63,675 | 25,200 | 2,369 | 19.10 | 220.00 | 6.75 | 75 | 216.95 | 218.40 | 1,425 | 11150.00 | 675 | 236.75 | 238.30 | 75 | -27.65 | 235.00 | 22.70 | 1,631 | 2,325 | 30,675 | | |
| | 1,022,625 | 79,350 | 32,450 | 19.03 | 195.20 | 5.65 | 1,650 | 192.00 | 192.60 | 75 | 11200.00 | 600 | 261.40 | 262.45 | 150 | -25.95 | 260.00 | 22.56 | 25,747 | 225 | 1,053,450 | | |
| | 60,150 | 15,300 | 2,329 | 19.14 | 170.50 | 2.30 | 75 | 170.40 | 171.00 | 75 | 11250.00 | 75 | 288.55 | 290.60 | 600 | -23.90 | 291.45 | 22.82 | 453 | -1,500 | 14,775 | | |
| | 1,031,025 | 49,875 | 24,324 | 19.07 | 151.00 | 3.75 | 150 | 149.45 | 149.90 | 75 | 11300.00 | 75 | 319.00 | 319.65 | 75 | -23.25 | 320.75 | 22.71 | 4,902 | 525 | 402,675 | | |
| | 56,175 | 8,700 | 1,259 | 19.02 | 127.45 | -1.50 | 825 | 129.90 | 131.00 | 825 | 11350.00 | 75 | 346.90 | 353.40 | 75 | -43.70 | 340.60 | 21.88 | 88 | - | 5,475 | | |
| | 711,675 | 124,575 | 19,163 | 18.97 | 114.00 | 2.15 | 2,175 | 113.00 | 113.35 | 75 | 11400.00 | 75 | 381.85 | 383.25 | 75 | -25.55 | 382.00 | 22.79 | 1,600 | 6,525 | 85,575 | | |
| | 51,300 | 20,400 | 1,821 | 18.97 | 98.45 | 1.55 | 900 | 97.40 | 98.15 | 75 | 11450.00 | 75 | 413.00 | 422.25 | 75 | -40.30 | 402.30 | 21.50 | 1 | -75 | 1,650 | | |
| | 2,241,600 | 108,750 | 43,650 | 18.94 | 85.35 | 1.10 | 75 | 83.95 | 84.30 | 225 | 11500.00 | 75 | 451.35 | 453.30 | 225 | -27.60 | 450.00 | 23.04 | 3,714 | -52,350 | 492,900 | | |
| | 52,425 | 26,325 | 1,991 | 18.90 | 71.00 | -1.35 | 975 | 71.30 | 71.95 | 975 | 11550.00 | 3,825 | 443.85 | 497.25 | 75 | - | 579.45 | - | - | - | 1,125 | | |
| | 559,650 | 10,500 | 19,786 | 18.88 | 62.00 | -0.10 | 150 | 61.00 | 61.20 | 75 | 11600.00 | 75 | 527.90 | 531.45 | 75 | -27.90 | 530.00 | 23.62 | 285 | 225 | 150,525 | | |
| | 26,025 | 8,475 | 838 | 18.72 | 50.65 | -2.35 | 1,050 | 51.25 | 51.80 | 1,050 | 11650.00 | 75 | 564.70 | 574.85 | 75 | -85.40 | 577.90 | 24.77 | 6 | - | 150 | | |
| | 578,400 | 11,400 | 15,853 | 18.82 | 44.00 | -0.75 | 150 | 43.05 | 43.25 | 300 | 11700.00 | 150 | 609.00 | 613.15 | 75 | -34.05 | 609.00 | 23.98 | 137 | 1,725 | 23,175 | | |
| | 34,575 | -75 | 1,251 | 18.90 | 34.25 | -3.80 | 1,125 | 36.15 | 36.75 | 1,125 | 11750.00 | 75 | 621.00 | 662.30 | 75 | - | 732.55 | - | - | - | 300 | | |
| | 767,850 | 33,375 | 14,181 | 18.88 | 30.30 | -1.95 | 75 | 30.35 | 30.60 | 225 | 11800.00 | 75 | 694.95 | 702.15 | 225 | -25.60 | 701.40 | 25.41 | 51 | 1,275 | 16,575 | | |
| | 5,700 | 4,800 | 913 | 19.38 | 27.85 | 1.20 | 75 | 25.40 | 28.50 | 1,125 | 11850.00 | 75 | 719.35 | 753.90 | 75 | - | - | - | - | - | - | | |
| | 444,600 | 14,175 | 8,422 | 19.14 | 24.45 | 1.40 | 150 | 22.00 | 22.15 | 75 | 11900.00 | 75 | 784.25 | 793.50 | 75 | -20.55 | 800.20 | 27.66 | 3 | 75 | 4,425 | | |
| | 27,975 | 1,950 | 237 | 19.37 | 19.10 | -0.85 | 1,200 | 18.95 | 19.25 | 75 | 11950.00 | 75 | 829.15 | 844.80 | 75 | - | 831.50 | 26.08 | 5 | -75 | 150 | | |
| | 1,820,475 | 60,675 | 17,948 | 19.63 | 16.95 | -0.10 | 1,650 | 16.65 | 16.75 | 450 | 12000.00 | 75 | 878.75 | 883.70 | 75 | -29.30 | 881.50 | 27.31 | 991 | -11,325 | 712,875 | | |
| | 4,950 | 1,200 | 86 | 19.88 | 14.50 | - | 75 | 11.75 | 15.00 | 75 | 12050.00 | 75 | 914.40 | 958.35 | 75 | - | - | - | - | - | - | | |
| | 264,900 | -18,225 | 4,435 | 20.05 | 12.65 | 0.35 | 225 | 12.25 | 12.45 | 150 | 12100.00 | 75 | 972.55 | 983.85 | 75 | -70.25 | 989.75 | 30.67 | 5 | 150 | 1,200 | | |
| | 3,375 | -225 | 25 | 20.16 | 10.45 | -0.65 | 1,275 | 10.55 | 10.75 | 75 | 12150.00 | 75 | 976.75 | 1,077.80 | 75 | - | - | - | - | - | - | | |
| | 253,575 | 5,175 | 3,330 | 20.51 | 9.50 | 0.40 | 75 | 9.30 | 9.45 | 300 | 12200.00 | 75 | 1,067.85 | 1,076.45 | 75 | -28.95 | 1,066.70 | 29.45 | 46 | 2,400 | 32,475 | | |
| | 11,250 | 2,550 | 170 | 20.83 | 8.35 | 0.40 | 1,275 | 8.25 | 8.55 | 1,275 | 12250.00 | 75 | 1,078.55 | 1,154.95 | 75 | - | 940.15 | - | - | - | 150 | | |
| | 127,500 | -19,200 | 1,894 | 21.20 | 7.65 | 0.20 | 75 | 7.50 | 7.60 | 300 | 12300.00 | 75 | 1,165.70 | 1,176.00 | 75 | -54.25 | 1,142.10 | 24.98 | 2 | 75 | 7,650 | | |
| | 10,725 | -1,050 | 59 | 21.82 | 7.35 | 0.35 | 300 | 6.20 | 7.30 | 450 | 12350.00 | 75 | 1,148.25 | 1,320.85 | 75 | - | - | - | - | - | - | | |
| | 89,700 | -11,325 | 1,630 | 21.91 | 6.05 | -0.40 | 1,500 | 6.15 | 6.35 | 75 | 12400.00 | 150 | 1,264.30 | 1,278.45 | 75 | - | 1,176.65 | - | 1 | 75 | 600 | | |
| | 1,875 | 75 | 60 | 22.18 | 5.50 | -0.85 | 75 | 5.50 | 6.50 | 75 | 12450.00 | 75 | 1,271.80 | 1,376.30 | 75 | - | - | - | - | - | - | | |
| | 618,225 | -15,450 | 8,859 | 22.93 | 5.70 | -0.70 | 900 | 5.55 | 5.65 | 1,200 | 12500.00 | 375 | 1,363.95 | 1,371.65 | 75 | -28.80 | 1,362.80 | 34.49 | 178 | -4,875 | 211,125 | | |
| | 2,925 | 900 | 51 | 23.83 | 5.95 | 0.75 | 75 | 4.65 | 5.95 | 300 | 12550.00 | 7,350 | 1,364.95 | 1,531.45 | 75 | - | - | - | - | - | - | | |
| | 152,175 | 49,650 | 1,599 | 23.60 | 4.60 | -0.75 | 1,425 | 4.55 | 4.75 | 300 | 12600.00 | 75 | 1,459.10 | 1,479.70 | 150 | - | 1,565.45 | - | - | - | 3,525 | | |
| | 2,175 | -750 | 73 | 24.21 | 4.70 | -0.05 | 675 | 4.65 | 4.80 | 1,350 | 12650.00 | 75 | 1,456.00 | 1,556.05 | 75 | - | - | - | - | - | - | | |
| | 74,025 | 5,100 | 1,295 | 24.82 | 4.60 | -0.70 | 975 | 4.55 | 4.65 | 2,550 | 12700.00 | 75 | 1,558.40 | 1,571.45 | 75 | -86.20 | 1,577.10 | 40.62 | 4 | - | 10,575 | | |
| | 900 | -900 | 24 | 24.72 | 3.70 | -0.70 | 75 | 3.85 | 5.00 | 75 | 12750.00 | 1,050 | 1,558.55 | 1,728.60 | 75 | - | - | - | - | - | - | | |
| | 74,025 | 9,675 | 1,247 | 25.79 | 4.35 | 0.05 | 1,275 | 4.05 | 4.20 | 1,350 | 12800.00 | 75 | 1,659.10 | 1,671.25 | 75 | -25.85 | 1,669.15 | 40.85 | 28 | 2,025 | 5,100 | | |
| Total | 17,023,500 | | 286,243 | | | | | | | | | | | | | | | | 344,787 | | 26,252,475 | 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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