

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	Chng	
	1,800	-825	19	-	3,392.05	194.65	75	3,383.20	3,392.75	75	6100.00	-	-	0.05	59,025	-	0.05	-	136	-600	432,075		
	-	-	-	-	-	-	7,500	2,944.40	3,781.10	375	6150.00	-	-	0.30	6,000	-	0.05	-	1,066	-	-		
	75	-	-	-	3,156.60	-	7,350	2,892.10	3,660.50	7,350	6200.00	-	-	0.05	300	-0.05	0.05	-	51	-3,675	8,400		
	-	-	-	-	-	-	7,350	2,847.05	3,680.75	7,350	6250.00	-	-	0.50	4,800	-	-	-	-	-	-		
	75	-	-	-	2,967.45	-	7,350	2,802.05	3,550.55	7,350	6300.00	-	-	0.10	1,575	-0.60	0.05	-	287	10,575	23,325		
	-	-	-	-	-	-	7,350	2,745.05	3,567.85	7,350	6350.00	-	-	0.50	4,800	-	-	-	-	-	-		
	75	-	-	-	2,682.45	-	7,350	2,701.25	3,440.55	7,350	6400.00	-	-	0.05	75	-0.45	0.05	-	7	-525	1,725		
	-	-	-	-	-	-	7,350	2,667.05	3,455.00	7,350	6450.00	-	-	0.50	4,800	-	-	-	-	-	-		
	12,675	-16,275	335	-	2,993.00	225.30	75	2,951.20	3,006.20	75	6500.00	-	-	0.05	225	-0.50	0.10	-	582	-15,900	149,250		
	-	-	-	-	-	-	7,350	2,569.45	3,342.35	7,350	6550.00	-	-	0.50	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	7,500	2,538.00	2,935.30	7,500	6600.00	-	-	0.10	1,200	-0.45	0.05	-	15	75	6,525		
	-	-	-	-	-	-	7,350	2,481.60	3,229.20	7,350	6650.00	-	-	0.50	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,730.35	3,384.05	7,350	6700.00	-	-	0.10	3,825	-	0.05	-	17	-1,275	3,075		
	-	-	-	-	-	-	7,350	2,397.05	3,115.65	7,350	6750.00	-	-	0.50	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,592.55	2,841.45	75	6800.00	-	-	0.05	225	-0.05	0.05	-	3	-75	4,350		
	-	-	-	-	-	-	7,350	2,305.85	3,003.10	7,350	6850.00	-	-	0.50	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,419.55	2,879.40	75	6900.00	-	-	0.10	600	-0.05	0.05	-	10	-525	1,650		
	-	-	-	-	-	-	7,350	2,217.05	2,890.55	7,350	6950.00	-	-	0.15	1,500	-	0.70	-	-	-	1,275		
	74,025	-21,375	437	-	2,494.00	195.85	4,500	2,487.00	2,494.75	75	7000.00	-	-	0.05	52,950	-0.10	0.05	-	361	-13,050	427,125		
	-	-	-	-	-	-	7,350	2,130.10	2,777.70	7,350	7050.00	-	-	0.40	3,000	-	-	-	-	-	-		
	75	-	-	-	2,178.00	-	75	2,378.20	2,415.85	75	7100.00	-	-	0.05	12,525	-0.25	0.05	-	22	-1,500	25,725		
	-	-	-	-	-	-	7,350	2,042.20	2,664.80	7,350	7150.00	-	-	0.30	2,100	-	-	-	-	-	-		
	150	-	1	-	2,171.00	239.15	75	2,249.45	2,319.80	75	7200.00	-	-	0.05	8,100	-0.20	0.05	-	28	-1,800	16,950		
	-	-	-	-	-	-	7,350	1,947.05	2,551.95	7,350	7250.00	-	-	0.30	2,100	-	-	-	-	-	-		
	75	-75	1	-	2,130.00	365.40	150	2,178.45	2,247.45	3,000	7300.00	-	-	0.05	3,375	-0.45	0.05	-	34	-2,400	11,925		
	-	-	-	-	-	-	7,350	1,857.00	2,438.45	7,350	7350.00	-	-	0.30	2,100	-	-	-	-	-	-		
	300	-75	1	-	2,021.50	349.60	75	2,041.25	2,119.05	75	7400.00	-	-	0.10	3,900	-0.45	0.05	-	59	-1,500	9,225		
	-	-	-	-	-	-	375	1,901.05	2,285.55	7,350	7450.00	-	-	0.20	1,800	-0.10	0.05	-	7	-	825		
	49,875	-22,800	525	-	1,994.55	182.35	225	1,986.85	1,992.75	75	7500.00	-	-	0.05	5,325	-0.40	0.05	-	5,970	-75,375	1,478,775		
	-	-	-	-	-	-	450	1,801.05	2,175.55	7,350	7550.00	-	-	0.20	1,500	-0.40	0.05	-	13	-375	1,950		
	75	-	1	-	1,895.00	266.00	75	1,870.70	1,907.25	75	7600.00	-	-	0.10	3,000	-0.25	0.05	-	77	-3,075	9,750		
	-	-	-	-	-	-	450	1,701.05	2,065.65	7,350	7650.00	-	-	0.20	600	-	0.55	-	-	-	825		
	2,850	-1,125	19	-	1,786.25	215.25	75	1,770.70	1,802.20	75	7700.00	-	-	0.05	2,100	-0.30	0.05	-	268	-3,675	30,525		
	-	-	-	-	-	-	450	1,601.05	1,955.55	7,350	7750.00	-	-	0.10	75	-0.15	0.05	-	5	-375	1,275		
	600	-	-	-	1,291.55	-	75	1,680.45	1,790.10	75	7800.00	-	-	0.10	8,250	-0.35	0.05	-	360	-22,950	96,975		
	-	-	-	-	-	-	75	1,549.60	1,772.20	75	7850.00	-	-	0.25	1,875	-0.20	0.05	-	13	-975	1,650		
	300	-75	1	-	1,542.75	317.55	75	1,573.45	1,608.40	75	7900.00	-	-	0.05	28,650	-0.35	0.05	-	1,081	-47,250	78,750		
	75	-	-	-	978.90	-	7,500	1,401.05	1,707.45	7,350	7950.00	-	-	0.10	750	-0.80	0.10	-	12	-900	9,525		
	270,300	-72,975	3,313	-	1,492.90	184.00	75	1,490.15	1,492.95	150	8000.00	-	-	0.05	975	-0.55	0.05	-	19,116	-308,775	1,249,575		
	75	-	-	-	997.35	-	7,500	1,301.05	1,549.85	375	8050.00	-	-	0.10	2,100	-0.60	0.05	-	56	-1,950	2,925		
	5,925	-75	78	-	1,350.00	173.05	75	1,379.75	1,398.55	75	8100.00	-	-	0.05	10,650	-0.55	0.05	-	1,476	-38,850	98,250		
	75	-	-	-	903.45	-	7,350	1,204.00	1,449.85	375	8150.00	-	-	0.10	2,250	-0.60	0.05	-	127	-2,775	3,000		
	6,750	-375	108	-	1,288.90	179.70	75	1,280.20	1,310.35	75	8200.00	-	-	0.05	3,600	-0.65	0.05	-	2,341	-56,175	223,575		
	75	-	-	-	755.00	-	7,500	1,172.80	1,337.70	7,500	8250.00	-	-	0.15	2,100	-0.95	0.05	-	112	-2,250	17,025		
	4,725	975	76	-	1,155.15	149.25	75	1,187.50	1,200.50	75	8300.00	-	-	0.10	8,625	-0.80	0.05	-	4,095	-29,550	446,925		
	75	-	-	-	654.35	-	7,500	978.65	1,248.50	7,500	8350.00	-	-	0.05	2,700	-0.65	0.05	-	166	-3,150	6,825		
	2,925	-600	64	-	1,095.00	225.00	75	1,079.40	1,100.50	75	8400.00	-	-	0.05	7,350	-0.85	0.05	-	4,342	-27,600	352,275		
	-	-	-	-	-	-	75	1,005.05	1,146.40	7,575	8450.00	-	-	0.05	375	-0.80	0.05	-	162	-6,225	9,375		
	153,975	-25,275	963	-	992.75	182.65	225	991.00	992.85	150	8500.00	-	-	0.05	17,400	-1.10	0.05	-	15,475	-360,600	2,139,975		
	900	-225	6	-	870.30	340.90	75	930.35	950.40	75	8550.00	-	-	0.05	300	-1.30	0.05	-	886	-10,275	21,000		
	22,575	-2,175	100	-	890.60	176.60	75	887.15	890.30	1,500	8600.00	-	-	0.05	300	-1.40	0.05	-	13,756	-51,300	1,275,075		
	3,900	-375	9	-	804.00	141.15	7,500	778.40	854.20	75	8650.00	-	-	0.10	4,725	-1.50	0.05	-	942	-21,900	40,725		
	29,400	-4,875	173	-	791.75	178.50	75	772.05	790.30	1,500	8700.00	-	-	0.05	5,550	-1.75	0.05	-	12,395	-236,700	1,224,750		
	2,100	-	12	-	725.00	159.25	75	735.60	751.20	75	8750.00	-	-	0.05	27,075	-1.95	0.05	-	2,134	-53,700	98,700		
	77,250	-18,825	974	-	694.00																		

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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	Ch	
✓	501,975	-1,462,650	315,547	-	194.85	136.65	150	189.70	191.40	75	9300.00	-	-	0.05	160,050	-47.90	0.05	-	1,060,855	1,217,625	2,787,975	✓	
✓	146,175	-358,500	276,211	-	140.00	104.00	3,450	140.00	140.15	600	9350.00	-	-	0.05	32,550	-73.10	0.05	-	869,662	1,469,250	1,612,650	✓	
✓	883,275	-729,150	1,242,921	-	90.00	69.10	1,050	90.00	90.20	2,850	9400.00	-	-	0.05	74,775	109.55	0.05	-	1,609,524	2,658,225	2,996,625	✓	
✓	969,450	541,350	1,416,329	-	40.15	28.55	12,675	40.15	40.20	4,425	9450.00	-	-	0.05	175,425	-148.25	0.05	-	891,103	1,963,575	1,980,675	✓	
✓	6,461,775	3,671,100	2,545,839	-	0.05	-6.40	-	-	0.05	873,075	9500.00	3,975	9.60	9.70	1,275	183.15	9.60	-	478,505	257,100	828,150	✓	
✓	1,797,675	1,529,625	620,785	-	0.05	-3.45	-	-	0.05	260,625	9550.00	1,500	59.55	59.90	75	179.85	59.85	-	15,969	32,025	34,800	✓	
✓	2,154,825	961,950	419,635	-	0.05	-2.00	-	-	0.05	273,000	9600.00	300	109.35	109.80	75	180.70	109.75	-	22,947	37,575	98,550	✓	
✓	178,500	68,025	52,144	-	0.05	-1.25	-	-	0.05	38,325	9650.00	75	159.55	168.60	600	412.20	159.55	-	576	2,775	3,675	✓	
✓	757,500	100,575	53,935	-	0.05	-0.85	-	-	0.05	11,700	9700.00	75	208.50	215.00	6,000	177.70	210.50	-	2,556	-17,700	82,875	✓	
✓	30,225	1,650	3,458	-	0.10	-0.65	-	-	0.05	7,500	9750.00	75	256.50	263.05	150	213.45	258.40	-	552	2,175	3,975	✓	
✓	817,275	59,250	17,259	-	0.05	-0.55	-	-	0.05	84,750	9800.00	75	300.05	313.10	150	178.70	307.40	-	659	-18,300	88,200	✓	
✓	30,900	-2,100	1,534	-	0.10	-0.65	-	-	0.05	7,500	9850.00	300	359.40	369.85	75	446.35	365.10	-	9	375	3,975	✓	
✓	330,225	-29,400	5,124	-	0.05	-0.45	-	-	0.05	56,550	9900.00	75	399.50	425.20	75	181.50	407.00	-	258	-10,650	32,625	✓	
✓	23,250	-7,275	462	-	0.05	-0.55	-	-	0.05	3,300	9950.00	7,500	408.05	511.80	3,000	526.10	465.10	-	2	-150	75	✓	
✓	1,143,975	-223,650	16,984	-	0.05	-0.35	-	-	0.05	119,400	10000.00	75	507.95	510.00	75	184.35	507.90	-	1,399	-42,075	168,075	✓	
✓	8,700	-225	10	-	0.10	-0.40	-	-	0.10	150	10050.00	7,500	474.40	600.70	7,500	-	937.40	-	-	-	150	✓	
✓	228,450	-39,225	1,326	-	0.05	-0.50	-	-	0.05	6,825	10100.00	75	596.15	614.05	75	130.60	663.80	-	12	-	9,225	✓	
✓	5,775	-675	1,622	-	0.05	-0.55	-	-	0.05	3,750	10150.00	7,500	587.30	750.85	7,500	-	802.85	-	-	-	600	✓	
✓	272,175	-21,150	729	-	0.05	-0.30	-	-	0.05	27,375	10200.00	75	704.80	714.25	75	179.00	708.85	-	68	-2,775	33,150	✓	
✓	2,400	-975	18	-	0.05	-0.25	-	-	0.05	4,200	10250.00	7,575	686.90	812.60	7,575	-	-	-	-	-	-	✓	
✓	149,100	-12,675	687	-	0.05	-0.50	-	-	0.05	23,250	10300.00	75	800.05	816.00	75	217.45	815.00	-	31	-1,200	3,900	✓	
✓	-	-	-	-	-	-	-	-	0.45	1,500	10350.00	7,350	762.25	959.75	7,350	-	-	-	-	-	-	✓	
✓	92,475	-23,250	743	-	0.05	-0.25	-	-	0.05	3,600	10400.00	3,000	895.50	929.30	75	199.90	918.10	-	2	-150	1,875	✓	
✓	3,600	-375	1,469	-	0.05	-0.35	-	-	0.05	3,300	10450.00	7,350	840.30	1,075.50	7,350	400.30	1,020.00	-	2	75	150	✓	
✓	446,925	-66,150	5,947	-	0.05	-0.10	-	-	0.05	32,625	10500.00	150	1,009.85	1,012.15	75	181.80	1,010.30	-	1,092	-19,875	68,025	✓	
✓	1,950	1,575	31	-	0.05	-0.35	-	-	0.05	6,000	10550.00	7,500	940.15	1,176.30	7,350	-	-	-	-	-	-	✓	
✓	53,775	-3,600	361	-	0.05	-	-	-	0.05	6,975	10600.00	75	1,096.95	1,115.55	75	196.70	1,145.40	-	78	-3,900	7,875	✓	
✓	-	-	-	-	-	-	-	-	0.50	4,800	10650.00	7,350	1,002.60	1,595.90	7,350	-	-	-	-	-	-	✓	
✓	64,725	-8,325	5,161	-	0.05	-0.10	-	-	0.05	825	10700.00	75	1,196.65	1,214.00	75	147.65	1,268.00	-	11	-525	2,250	✓	
✓	3,750	-	20	-	0.05	-0.25	-	-	0.05	5,400	10750.00	75	1,180.00	1,359.05	75	-	-	-	-	-	-	✓	
✓	41,400	-6,075	123	-	0.05	-0.25	-	-	0.05	4,575	10800.00	75	1,299.40	1,314.05	75	134.35	1,400.00	-	7	-525	1,950	✓	
✓	-	-	-	-	-	-	-	-	0.50	4,800	10850.00	7,350	1,195.75	1,884.85	7,350	-	-	-	-	-	-	✓	
✓	30,375	-2,400	126	-	0.05	-0.15	-	-	0.05	6,000	10900.00	2,025	1,386.40	1,416.50	75	-	1,814.00	-	-	-	150	✓	
✓	1,200	-	1	-	0.35	-0.05	-	-	0.20	975	10950.00	75	1,353.90	1,569.45	75	-	-	-	-	-	-	✓	
✓	468,525	-69,825	6,301	-	0.05	-0.10	-	-	0.05	51,075	11000.00	75	1,511.00	1,513.80	75	184.35	1,513.35	-	1,766	-4,350	180,900	✓	
✓	-	-	-	-	-	-	-	-	0.35	6,000	11050.00	7,350	1,353.00	1,748.45	7,350	-	-	-	-	-	-	✓	
✓	14,175	-1,875	39	-	0.05	-0.30	-	-	0.10	3,375	11100.00	7,500	1,500.20	1,639.75	7,500	408.00	1,690.00	-	6	-375	150	✓	
✓	300	-	2	-	0.05	-0.65	-	-	0.05	4,350	11150.00	7,350	1,425.90	1,868.60	7,350	-	-	-	-	-	-	✓	
✓	14,925	-3,150	49	-	0.05	-0.25	-	-	0.05	1,725	11200.00	75	1,692.25	1,723.00	75	219.45	1,725.55	-	12	-150	2,100	✓	
✓	675	-	800	-	0.05	-	-	-	0.25	1,800	11250.00	7,350	1,515.90	1,978.75	7,350	-	-	-	-	-	-	✓	
✓	7,200	-975	37	-	0.05	-0.05	-	-	0.10	1,950	11300.00	7,575	1,700.20	1,839.90	75	190.00	1,860.00	-	14	-600	525	✓	
✓	-	-	-	-	-	-	-	-	0.40	6,000	11350.00	7,350	1,605.90	2,088.85	7,350	-	-	-	-	-	-	✓	
✓	13,425	-1,800	1,528	-	0.05	-0.40	-	-	0.05	4,425	11400.00	300	1,901.60	1,914.10	150	192.80	1,907.20	-	154	-2,625	9,225	✓	
✓	-	-	-	-	-	-	-	-	0.40	4,800	11450.00	7,350	1,695.90	2,198.85	7,350	-	-	-	-	-	-	✓	
✓	153,450	2,625	1,459	-	0.05	-0.10	-	-	0.05	25,500	11500.00	75	2,005.20	2,014.45	75	177.45	2,014.05	-	629	-37,050	8,400	✓	
✓	-	-	-	-	-	-	-	-	0.50	6,000	11550.00	7,350	1,785.90	2,308.90	7,350	-	-	-	-	-	-	✓	
✓	7,125	75	11	-	0.05	-0.05	-	-	0.05	4,350	11600.00	7,500	1,962.80	2,139.40	75	-	2,494.00	-	-	-	375	✓	
✓	75	-	-	-	0.05	-	-	-	0.45	3,000	11650.00	7,350	1,875.90	2,419.05	7,350	-	-	-	-	-	-	✓	
✓	3,675	-525	10	-	0.05	-0.05	-	-	0.15	900	11700.00	75	2,211.10	2,217.50	150	169.90	2,221.10	-	10	-300	600	✓	
✓	-	-	-	-	-	-	-	-	0.45	3,000	11750.00	7,350	1,965.90	2,529.05	7,350	-	-	-	-	-	-	✓	
✓	15,825	-150	95	-	0.05	-	-	-	0.10	6,000	11800.00	7,500	2,225.30	2,339.40	75	-	2,785.60	-	-	-	150	✓	
✓	-	-	-	-	-	-	-	-	0.45	3,000	11850.00	7,350	2,055.90	2,639.00	7,350	-	-	-	-	-	-	✓	
✓	-	-	-	-	-	-	-	-	0.15	6,000	11900.00	375	2,109.30	2,439.40	75	-	-	-	-	-	-	✓	
✓	-	-	-	-	-	-	-	-	0.45	3,000	11950.00	7,350	2,145.90	2,749.05	7,350	-	-	-	-	-	-	✓	
✓	203,025	-73,575	1,781	-	0.05	-0.05	-	-	0.05	55,050	12000.00	75	2,501.20	2,511.75	75	192.80	2,504.10	-	333	-18,375	55,950	✓	
✓	-	-	-	-	-	-	-	-	0.45	3,000	12050.00	7,350	2,235.90	2,859.00	7,350	-	-	-	-	-	-	✓	
✓	25,650	-375	52	-	0.05	-	-	-	0.05	5,175	12100.00	7,575	2,440.20	2,902.85	75	-	-	-	-	-	-	✓	
✓	4,350	-	-	-	0.15	-	-	-	0.05	1,350	12150.00	7,350	2,325.90	2,968.60	7,350	-	-	-	-	-	-	✓	
✓	7,650	-	-	-	0.05	-	-	-	0.05	1,200	12200.00	7,500	2,533.70	2,866.90	7,500	-	3,110.00	-	-	-	150	✓	
✓	1,575	-	-	-	1.50	-	-	-	0.45	3,000	12250.00	7,350	2,415.90	3,079.00	7,350	-	-	-	-	-	-	✓	
✓	11,550	75	2	-	0.05	-0.10	-	-	0.05	7,725	12300.00	75	2,615.60	3,126.45	75	-	-	-	-	-	-	✓	
✓	-	-	-	-	-	-	-	-	0.45	3,000	12350.00	7,350	2,505.90	3,189.05	7,350	-	-	-	-	-	-	✓	
✓	3,600	-																					

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	Chng
	2,250	-	-	-	2.00	-	-	-	0.65	6,000	12550.00	7,350	2,685.90	3,409.25	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	0.25	1,200	12600.00	7,500	2,986.90	3,203.80	7,500	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	0.40	6,000	12650.00	7,350	2,775.90	3,519.00	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	0.20	6,000	12700.00	7,500	2,828.00	3,262.65	7,500	-	-	-	-	-	-	
	10,050	-	-	-	0.30	-	-	-	0.05	2,175	12750.00	7,350	2,865.90	3,628.60	7,350	-	-	-	-	-	-	
	3,075	-	-	-	0.05	-	-	-	0.05	75	12800.00	7,500	3,183.15	3,672.60	7,575	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	0.40	6,000	12850.00	7,350	2,955.90	3,738.90	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	0.15	3,000	12900.00	7,500	3,007.95	3,442.15	375	-	-	-	-	-	-	
	1,125	-	-	-	0.05	-	-	-	0.40	6,300	12950.00	7,350	3,045.90	3,848.85	7,350	-	-	-	-	-	-	
	104,475	-1,800	244	-	0.05	-0.05	-	-	0.05	9,450	13000.00	75	3,508.45	3,517.50	75	190.45	3,516.25	-	776	-34,575	24,375	
	-	-	-	-	-	-	-	-	0.45	6,000	13050.00	7,350	3,135.90	3,959.10	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	0.20	3,000	13100.00	75	3,497.50	4,007.30	75	-	4,133.75	-	-	-	75	
	-	-	1,202	-	0.05	-0.10	-	-	0.10	3,000	13150.00	75	3,242.35	3,718.40	7,500	-	-	-	-	-	-	
Total	21,715,875		7,169,393																6,364,908		35,789,100	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.

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