

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 10305.30 As on Jun 24, 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		
	-	-	-	-	-	-	75	5,513.00	6,177.50	7,350	4600.00	750	0.05	0.10	7,500	-0.10	0.05	423.33	2,185	-8,325	164,700		
	75	75	2	1,079.70	5,750.00	1,991.40	7,350	5,071.90	6,078.30	7,350	4700.00	225	0.05	1.15	1,500	-92.00	0.05	412.46	5	150	150		
	-	-	-	-	-	-	7,350	4,978.40	6,136.55	7,350	4800.00	150	0.05	1.15	1,350	-32.15	1.15	510.23	2	150	150		
	-	-	-	-	-	-	7,350	4,886.95	6,205.50	7,350	4900.00	600	0.05	0.20	600	0.05	0.15	421.29	1	-	600		
	150	-	-	-	4,074.70	-	75	5,170.90	5,430.75	825	5000.00	23,475	0.05	0.10	2,550	-0.05	0.05	381.17	1,963	-	170,325		
	-	-	-	-	-	-	7,350	4,702.05	5,810.55	7,350	5100.00	150	0.50	0.90	1,350	-20.15	0.90	461.48	3	225	225		
	-	-	-	-	-	-	7,350	4,609.70	5,886.55	7,350	5200.00	225	0.10	0.70	1,500	-0.15	0.05	361.32	4	-	225		
	-	-	-	-	-	-	7,350	4,517.25	5,764.50	7,350	5300.00	75	0.05	0.35	900	-	0.15	378.76	1,152	-225	75		
	-	-	-	-	-	-	7,350	4,424.70	5,497.20	7,350	5400.00	-	-	0.95	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	450	4,640.50	5,058.35	75	5500.00	-	-	0.05	7,575	-0.05	0.05	332.90	214	-150	148,350		
	-	-	-	-	-	-	7,350	4,239.75	5,275.20	7,350	5600.00	225	0.05	0.95	3,000	-	0.95	405.61	3	225	225		
	-	-	-	-	-	-	7,350	4,148.15	5,332.80	7,350	5700.00	-	-	0.85	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,055.50	5,061.75	7,350	5800.00	-	-	0.95	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,962.95	4,955.95	7,350	5900.00	-	-	0.95	1,500	-	-	-	-	-	-		
	4,650	-75	2	871.16	4,510.00	161.00	75	4,269.55	4,308.50	75	6000.00	4,725	0.10	0.15	8,175	-0.10	0.10	302.45	176	-1,500	287,550		
	225	-	-	-	3,220.00	-	75	4,150.00	4,889.60	7,350	6100.00	975	0.10	0.30	1,650	-0.30	0.10	293.68	3	-75	4,725		
	-	-	-	-	-	-	7,350	3,686.25	4,779.30	7,350	6200.00	75	0.20	0.75	1,500	-	0.95	-	-	-	225		
	-	-	-	-	-	-	7,350	3,593.95	4,592.95	7,350	6300.00	-	-	0.85	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,501.25	4,422.05	7,350	6400.00	-	-	0.75	1,500	-	-	-	-	-	-		
	1,800	-750	11	-	3,800.00	-140.00	150	3,776.45	3,821.05	75	6500.00	3,300	0.05	0.15	9,450	-0.10	0.10	259.89	259	-1,200	135,300		
	-	-	-	-	-	-	75	3,637.90	3,828.10	2,250	6600.00	825	0.05	0.45	75	-	0.60	-	-	-	1,125		
	-	-	-	-	-	-	7,350	3,384.90	4,029.45	7,350	6650.00	-	-	1.35	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	300	3,240.95	3,847.55	75	6700.00	150	0.25	0.80	525	-0.40	0.80	288.64	1	75	600		
	-	-	-	-	-	-	7,350	3,294.90	3,918.70	7,350	6750.00	-	-	1.25	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,429.15	3,744.45	75	6800.00	300	0.05	0.90	1,500	-0.25	0.10	235.79	3	-225	2,100		
	-	-	-	-	-	-	7,350	3,204.90	3,812.75	7,350	6850.00	-	-	1.25	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,305.80	3,452.80	75	6900.00	75	0.05	0.85	1,800	-	0.10	-	-	-	5,850		
	-	-	-	-	-	-	7,350	3,114.90	3,698.25	7,350	6950.00	-	-	1.30	1,500	-	-	-	-	-	-		
	126,375	-2,400	187	-	3,303.80	-153.90	450	3,295.55	3,307.35	75	7000.00	1,350	0.35	0.55	1,425	-	0.55	252.50	990	-27,225	378,300		
	-	-	-	-	-	-	7,350	3,024.90	3,776.20	7,350	7050.00	150	0.25	0.90	3,000	-0.50	0.50	246.09	15	600	675		
	375	-	-	-	2,689.80	-	825	3,050.20	3,522.95	7,350	7100.00	1,125	0.25	0.70	600	0.10	0.50	241.84	8	-75	4,500		
	-	-	-	-	-	-	7,350	2,934.90	3,610.95	7,350	7150.00	-	-	0.90	3,000	-	-	-	-	-	-		
	75	-	1	-	3,100.00	461.05	75	3,007.95	3,285.75	75	7200.00	900	0.25	0.50	1,500	-0.05	0.50	233.41	11	-825	3,525		
	-	-	-	-	-	-	7,350	2,844.90	3,466.55	7,350	7250.00	-	-	0.90	2,850	-0.75	0.25	216.09	6	150	525		
	150	-	-	-	2,850.00	-	75	2,714.90	3,066.25	75	7300.00	300	0.20	0.80	300	-	1.15	-	-	-	3,150		
	-	-	-	-	-	-	7,350	2,754.90	3,257.40	7,350	7350.00	-	-	1.40	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,814.95	2,952.45	75	7400.00	1,125	0.25	0.60	300	-0.05	0.40	212.61	85	-4,350	31,125		
	-	-	-	-	-	-	7,350	2,664.90	3,181.00	7,350	7450.00	1,500	0.05	1.40	3,000	-	-	-	-	-	-		
	165,750	-19,650	355	466.80	2,904.30	-69.90	675	2,796.35	2,805.60	300	7500.00	4,050	0.40	0.45	75	-0.20	0.45	206.76	1,193	-42,375	892,800		
	-	-	-	-	-	-	7,350	2,574.90	3,188.60	7,350	7550.00	1,500	0.05	1.40	3,000	-	-	-	-	-	-		
	600	-	1	-	2,700.00	326.45	75	2,613.85	2,860.30	75	7600.00	375	0.35	0.55	525	-0.30	0.55	202.44	34	-1,500	11,100		
	-	-	-	-	-	-	7,350	2,484.90	2,927.10	7,350	7650.00	1,500	0.05	1.50	1,500	-	0.55	-	-	-	150		
	7,275	-3,300	47	-	2,582.15	531.35	75	2,579.85	2,609.55	75	7700.00	75	0.35	0.65	1,500	-0.20	0.60	196.01	115	-3,075	38,025		
	-	-	-	-	-	-	7,350	2,394.90	2,850.70	7,350	7750.00	1,500	0.05	1.50	1,500	-	-	-	-	-	-		
	450	-	-	-	2,642.00	-	75	2,350.10	2,680.10	75	7800.00	1,275	0.25	0.30	27,600	-0.55	0.25	173.97	719	-35,700	71,250		
	-	-	-	-	-	-	7,350	2,304.90	2,965.95	7,350	7850.00	1,500	0.05	0.70	75	-23.90	0.05	150.75	4	-	300		
	525	-	1	512.43	2,611.00	99.00	75	2,344.90	2,524.45	75	7900.00	75	0.25	0.90	525	-0.15	0.75	184.04	96	-5,925	9,675		
	-	-	-	-	-	-	7,350	2,214.90	2,721.75	7,350	7950.00	1,500	0.05	1.35	1,500	-	21.80	-	-	-	75		
	281,400	-34,125	1,288	-	2,295.15	-171.00	1,500	2,294.85	2,300.45	75	8000.00	1,350	0.50	0.55	2,175	-0.40	0.50	169.36	9,945	-68,775	1,434,450		
	-	-	-	-	-	-	7,350	2,124.90	2,656.10	7,350	8050.00	900	0.25	1.60	1,800	-	0.60	168.41	2	-75	6,000		
	1,725	-	-	-	2,345.00	-	900	2,088.30	2,426.20	75	8100.00	75	0.65	0.70	150	-0.35	0.60	164.54	1,138	-375	49,425		
	-	-	-	-	-	-	7,350	2,034.90	2,409.60	7,350	8150.00	300	0.10	0.95	75	-	0.95	-	-	-	1,650		
	54,675	-225	11	344.07	2,187.55	-162.25	75	2,075.05	2,315.85	75	8200.00	18,000	0.30	0.65	75	-0.60	0.35	149.18	1,411	-5,925	83,325		
	-	-	-	-	-	-	75	1,944.95	2,513.80	7,350	8250.00	525	0.50	1.30	1,800	-0.70	0.50	150.39	2	-	750		
	84,375	-525	15	227.46	2,022.50	-147.80	75	1,971.85	2,078.05	75	8300.00	3,675	0.45	0.65	75	-0.70	0.45	145.21	1,296	-9,000	359,925		
	-	-	-	-	-	-	75	1,854.95	2,169.10	7,350	8350.00	75	0.05	1.35	1,800	-0.10	9.05	-	-	-	150		
	36,750	-450	15	-	1,865.85	-125.15	75	1,845.50	1,945.95	525	8400.00	750	0.50	0.70	3,075	-0.50	0.70	143.89	1,633	-12,600	78,225		
	75	-	-	-	1,038.55	-	75	1,															

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		
	337,650	-47,925	1,093	-	1,301.35	-168.05	525	1,296.40	1,301.85	300	9000.00	1,500	0.95	1.10	450	-0.85	1.10	104.30	41,858	-311,175	2,894,050		
	7,275	-150	2	200.46	1,310.00	24.50	75	1,235.20	1,258.20	75	9050.00	75	1.15	1.60	450	-0.60	1.50	104.28	891	8,775	52,050		
	105,525	-9,525	249	-	1,196.90	-164.25	150	1,195.00	1,204.30	750	9100.00	1,275	1.00	1.25	75	-1.20	1.00	95.63	14,741	-147,900	445,875		
	4,050	-1,125	24	219.22	1,243.90	-80.55	75	1,137.40	1,153.95	75	9150.00	75	0.95	1.55	1,500	-0.75	1.55	96.85	251	-3,525	16,275		
	118,425	-31,650	449	-	1,098.10	-172.45	1,125	1,098.15	1,102.25	75	9200.00	5,400	1.30	1.40	75	-1.10	1.30	90.93	17,193	-301,200	766,575		
	2,850	-75	3	185.36	1,120.70	-31.80	75	1,037.20	1,053.60	75	9250.00	225	0.50	1.50	2,175	-1.65	1.00	84.37	923	-21,375	43,650		
	186,375	-14,775	354	-	996.00	-171.50	1,500	998.10	1,000.00	150	9300.00	450	1.35	1.45	450	-1.35	1.35	83.64	22,588	-296,250	738,900		
	5,850	-750	10	152.68	1,000.00	-128.90	75	939.10	955.45	75	9350.00	1,500	1.15	1.70	75	-1.70	1.25	79.02	948	-9,075	25,350		
	166,950	-10,575	484	-	899.00	-176.50	1,500	898.00	903.20	975	9400.00	2,700	1.50	1.75	75	-1.60	1.50	76.98	34,952	-426,300	1,182,900		
	18,975	-1,050	129	-	845.00	-152.55	75	845.00	855.15	75	9450.00	75	1.30	1.75	600	-1.70	1.75	74.61	1,619	-20,100	43,275		
	734,175	-32,325	1,847	-	799.05	-173.10	75	799.00	802.75	1,125	9500.00	75	1.80	1.95	1,725	-1.90	1.80	70.93	89,214	-736,575	2,766,600		
	10,125	-525	16	128.01	800.00	-107.85	75	744.70	755.55	75	9550.00	75	1.30	2.05	375	-1.95	2.00	67.96	2,246	-24,150	49,125		
	270,675	-26,400	753	-	700.70	-171.20	75	696.60	703.20	150	9600.00	75	2.15	2.30	225	-2.40	2.05	64.17	83,937	-630,375	2,718,000		
	16,950	-1,200	23	-	650.00	-171.90	75	643.15	655.60	1,050	9650.00	75	1.45	2.80	1,800	-2.05	2.75	62.87	5,493	-27,900	53,850		
	239,925	-47,250	2,061	-	601.30	-167.25	225	597.60	603.40	75	9700.00	3,225	2.75	2.90	300	-2.40	2.90	59.18	112,795	1,157,250	1,145,550		
	24,075	-12,225	197	-	550.80	-171.20	75	537.70	555.70	75	9750.00	75	2.65	3.00	150	-2.65	3.00	55.24	9,596	-117,375	148,200		
	414,600	-132,000	3,824	-	499.15	-179.65	75	499.00	502.10	150	9800.00	3,600	3.70	3.85	450	-2.55	3.70	52.84	134,257	-878,700	2,389,875		
	22,275	-6,600	157	-	450.05	-167.80	375	448.55	453.30	225	9850.00	600	4.05	4.40	75	-2.55	4.30	49.78	11,742	-95,925	135,225		
	364,425	-115,875	2,947	-	403.00	-169.10	675	400.20	405.05	825	9900.00	7,500	5.30	5.45	450	-2.15	5.45	47.41	155,671	-589,425	2,892,600		
	29,400	-2,475	119	-	353.50	-173.95	75	351.15	354.85	150	9950.00	450	6.70	6.90	900	-1.65	6.90	44.90	31,413	26,025	259,275		
	1,044,750	-268,575	12,472	-	305.95	-170.85	900	304.55	308.20	75	10000.00	375	9.00	9.10	1,500	-0.45	9.10	42.67	392,066	-660,150	3,981,000		
	65,625	-1,350	447	-	254.80	-170.00	900	255.30	270.75	1,650	10050.00	75	10.80	12.55	600	1.45	12.35	40.65	72,814	-108,000	423,450		
	968,025	-147,150	13,140	30.30	215.65	-163.80	300	211.95	215.05	75	10100.00	75	14.85	16.00	75	3.10	15.90	37.84	377,233	369,975	2,455,050		
	56,550	-10,500	1,633	25.57	166.50	-161.95	75	166.05	171.75	75	10150.00	75	13.35	23.00	900	6.15	21.00	35.11	137,851	193,125	553,125		
	767,850	-94,200	45,397	27.48	128.00	-156.40	375	125.95	129.00	1,275	10200.00	75	29.05	30.00	75	11.05	29.00	32.80	642,687	-238,275	2,429,850		
	118,950	31,725	11,369	26.23	90.05	-149.30	75	88.20	90.05	75	10250.00	75	42.05	43.45	375	21.40	43.45	31.98	233,110	-241,425	614,025		
	2,126,100	535,875	244,876	25.96	60.00	-134.60	1,350	59.50	60.00	600	10300.00	75	61.20	62.85	150	33.05	62.00	30.67	957,347	-575,250	2,308,500		
	1,046,625	750,750	124,088	25.98	37.55	-117.45	1,950	37.50	37.55	1,200	10350.00	75	90.00	91.00	5,700	50.90	90.00	31.07	322,070	-221,250	387,225		
	2,935,425	1,099,725	705,989	27.24	24.00	-95.20	450	23.80	24.00	750	10400.00	375	125.00	127.30	900	74.20	127.30	33.44	1,032,265	-936,750	1,196,700		
	1,180,350	630,450	316,482	29.00	15.80	-73.30	75	15.05	15.65	300	10450.00	1,200	167.00	168.85	150	95.90	169.00	36.25	334,980	-121,425	243,225		
	4,647,000	1,030,725	1,396,146	30.77	10.50	-54.25	2,025	10.05	10.10	75	10500.00	150	212.00	213.70	75	114.60	212.25	38.47	792,615	-71,550	1,108,350		
	1,846,350	1,228,425	541,844	33.30	7.75	-36.25	675	7.10	7.75	75	10550.00	450	257.35	260.00	300	132.95	260.00	42.80	80,129	89,400	118,125		
	3,545,100	960,300	1,070,231	34.91	5.25	-24.20	450	5.15	5.30	1,350	10600.00	150	306.00	308.95	75	143.50	306.05	45.03	134,743	65,025	284,175		
	886,425	448,050	299,445	37.55	4.15	-14.90	600	3.80	4.25	75	10650.00	525	353.50	359.05	300	155.10	355.05	49.30	2,291	4,500	12,750		
	2,757,900	487,875	655,277	40.04	3.30	-8.90	450	3.20	3.30	150	10700.00	75	403.55	406.90	225	160.65	404.30	53.55	20,542	31,875	71,850		
	663,450	314,775	159,583	42.56	2.70	-5.35	7,500	2.50	3.20	75	10750.00	150	452.25	458.40	300	185.25	470.00	73.47	159	2,175	2,700		
	2,305,875	345,450	360,084	46.56	2.75	-2.70	150	2.60	2.75	7,125	10800.00	75	501.75	507.35	150	171.25	507.05	66.43	3,148	-1,725	30,675		
	242,550	64,650	52,099	49.11	2.35	-1.35	7,500	2.25	2.85	600	10850.00	75	525.20	599.65	75	177.40	540.55	-	5	-75	525		
	1,140,900	204,675	192,129	51.50	2.00	-0.95	6,375	2.00	2.50	525	10900.00	75	600.90	612.55	75	165.15	606.40	75.20	2,924	-5,100	35,850		
	89,325	29,325	10,185	54.43	1.85	-0.55	1,350	1.55	1.85	5,925	10950.00	375	649.35	684.20	75	-28.00	509.20	-	4	-	75		
	2,749,125	-347,025	233,682	56.23	1.50	-0.55	225	1.40	1.55	75	11000.00	1,350	700.00	705.15	375	169.75	703.65	80.53	1,141	-30,975	210,600		
	31,275	-3,675	4,035	56.87	1.05	-0.70	900	0.85	1.50	1,200	11050.00	7,350	642.35	847.15	7,350	-406.30	552.55	-	2	-	75		
	517,650	-55,500	33,934	56.20	0.60	-0.75	600	0.80	1.00	150	11100.00	75	800.05	839.80	375	168.30	824.00	113.43	9	-	1,425		
	17,025	-2,400	1,120	61.20	0.80	-0.45	150	0.80	1.15	825	11150.00	75	824.70	927.70	75	98.20	773.30	-	2	-	-		
	414,300	1,500	13,505	63.77	0.75	-0.35	75	0.75	0.85	600	11200.00	75	873.25	979.70	75	98.20	821.85	-	30	-1,575	6,225		
	10,800	-3,600	338	65.70	0.65	-0.25	75	0.45	1.00	150	11250.00	7,350	793.55	1,090.75	7,350	134.40	812.50	-	1	-	75		
	120,375	-38,025	4,407	67.40	0.55	-0.25	450	0.50	0.65	2,025	11300.00	525	997.45	1,032.20	150	62.10	875.00	-	13	-	152,325		
	8,775	-5,025	139	68.81	0.45	-0.40	75	0.40	0.95	75	11350.00	75	1,023.10	1,125.55	75	918.00	974.65	-	2	-	-		
	56,475	-15,900	3,534	72.39	0.50	-0.25	3,750	0.50	0.55	225	11400.00	7,350	1,010.45	1,208.05	7,350	-75.90	970.65	-	6	-225	675		
	6,300	1,500	207	73.50	0.40	-0.35	375	0.45	0.55	75	11450.00	1,200	1,111.95	1,252.70	75	-	-	-	-	-	-		
	827,175	-117,450	12,946	76.22	0.40	-0.20	225	0.45	0.50	750	11500.00	75	1,201.15	1,207.05	225	169.65	1,202.55	119.44	411	-825	226,275		
	14,175	975	29	78.92	0.40	0.05	1,800	0.35	0.50	225	11550.00	75	1,210.00	1,297.60	1,125	-	-	-	-	-	-		
	63,150	2,100	785	78.05	0.25	-0.20	2,475	0.25	0.40	975	11600.00	75	1,218.90	1,438.05	150	-340.95	1,161.90	-	1	75	675		
	6,525	-900	35	81.98	0.30	-0.30	900	0.25	0.50	1,125	11650.00	1,050	1,305.00	1,396.95	75	-	-	-	-	-	-		
	14,100	-4																					

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		
	27,825	7,200	1,413	187.85	0.30	0.15	2,925	0.10	0.30	2,325	14000.00	75	3,676.20	3,719.95	75	6.95	4,080.20	-	-	-	225		
	-	-	-	-	-	-	900	0.05	0.30	1,800	14100.00	7,350	3,401.10	3,993.70	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.05	0.30	1,800	14200.00	7,350	3,501.10	4,099.20	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.05	0.30	1,800	14300.00	7,350	3,601.10	4,213.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.05	0.30	1,800	14400.00	900	3,953.55	4,136.55	75	-	-	-	-	-	-		
	6,750	-75	1,288	196.56	0.15	0.05	3,000	0.10	0.20	300	14500.00	75	4,158.15	4,223.70	75	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.05	0.30	1,800	14600.00	7,350	3,901.10	4,544.85	7,350	-	-	-	-	-	-		
	8,250	75	242	197.97	0.10	-0.90	6,825	0.05	0.20	225	14700.00	7,350	3,797.80	4,653.40	7,350	-	-	-	-	-	-		
	21,675	-3,525	113	215.42	0.25	0.05	2,400	0.10	0.20	75	14800.00	375	4,403.65	4,744.75	75	-	-	-	-	-	-		
Total	40,061,850		6,557,134																6,376,793		43,527,700		

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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.

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