

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 10116.15 As on Jun 10, 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	
	-	-	-	-	-	-	75	5,263.45	5,744.20	525	4600.00	8,100	0.70	0.75	75	-0.20	0.75	131.35	50	-2,475	227,850		
	-	-	-	-	-	-	7,350	5,101.15	5,798.95	7,350	4700.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,001.15	5,698.95	7,350	4800.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,901.15	5,598.95	7,350	4900.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	5,019.15	5,493.05	75	5000.00	825	0.80	0.85	150	-0.25	0.80	118.91	161	2,175	198,600		
	-	-	-	-	-	-	7,350	4,701.15	5,398.95	7,350	5100.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,601.15	5,298.95	7,350	5200.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,501.15	5,198.95	7,350	5300.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,401.15	5,098.95	7,350	5400.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,432.85	4,837.90	525	5500.00	300	0.80	0.85	2,475	-0.20	0.85	104.37	88	2,775	157,050		
	-	-	-	-	-	-	7,350	4,201.15	4,898.95	7,350	5600.00	3,600	0.10	2.80	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,101.15	4,798.95	7,350	5700.00	3,600	0.10	2.80	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,001.15	4,698.95	7,350	5800.00	3,600	0.10	2.80	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,901.15	4,598.95	7,350	5900.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-		
	5,550	-225	3	-	4,030.00	30.00	150	4,090.20	4,226.70	75	6000.00	225	1.15	1.25	975	-0.30	1.15	93.09	186	-2,325	331,350		
	225	-	-	-	3,220.00	-	7,350	3,701.15	4,298.90	7,350	6100.00	75	1.30	2.15	150	-	1.95	-	-	-	3,300		
	-	-	-	-	-	-	7,350	3,601.15	4,248.95	7,350	6200.00	150	1.00	-	-	-	4.80	-	-	-	75		
	-	-	-	-	-	-	7,350	3,501.15	4,170.30	7,350	6300.00	2,400	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,401.15	4,060.75	7,350	6400.00	2,400	0.65	-	-	-	-	-	-	-	-		
	3,000	-150	2	-	3,535.00	233.00	75	3,601.45	3,638.65	75	6500.00	1,800	1.70	2.00	150	-0.05	2.10	85.02	98	750	142,875		
	-	-	-	-	-	-	7,350	3,345.50	3,652.90	7,350	6600.00	900	0.85	-	-	-	3.10	-	-	-	150		
	-	-	-	-	-	-	7,350	3,201.15	3,789.25	7,350	6650.00	7,500	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,251.10	3,547.35	7,350	6700.00	300	2.00	3.00	75	-	37.00	-	-	-	300		
	-	-	-	-	-	-	7,350	3,101.15	3,683.70	7,350	6750.00	7,500	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,244.15	3,529.30	75	6800.00	225	2.30	3.50	75	-1.45	2.30	77.91	1	-75	2,550		
	-	-	-	-	-	-	7,350	3,001.15	3,574.60	7,350	6850.00	7,500	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,060.55	3,571.65	7,350	6900.00	75	2.50	-	-	-	3.05	77.81	2	-75	6,075		
	-	-	-	-	-	-	7,350	2,901.15	3,466.05	7,350	6950.00	7,500	0.60	-	-	-	-	-	-	-	-		
	202,125	-1,875	53	-	3,132.25	120.80	75	3,126.65	3,134.55	75	7000.00	2,250	3.20	3.70	75	-0.65	3.20	75.62	369	10,950	455,550		
	-	-	-	-	-	-	7,350	2,801.15	3,356.30	7,350	7050.00	5,025	1.20	-	-	-	3.05	-	-	-	75		
	300	-	-	-	3,023.10	-	75	2,803.55	3,234.30	75	7100.00	300	2.70	4.50	75	-1.20	3.50	73.81	3	225	4,500		
	-	-	-	-	-	-	7,350	2,701.15	3,251.60	7,350	7150.00	10,050	1.20	-	-	-	-	-	-	-	-		
	75	-	-	-	2,638.95	-	7,350	2,775.40	3,238.75	7,350	7200.00	1,800	2.55	-	-	-	3.05	-	-	-	3,825		
	-	-	-	-	-	-	7,350	2,601.15	3,140.80	7,350	7250.00	10,050	1.20	-	-	-	-	-	-	-	-		
	150	-	-	-	2,850.00	-	75	2,616.95	2,970.80	75	7300.00	75	4.05	4.50	75	-0.70	4.30	70.44	9	-150	3,300		
	-	-	-	-	-	-	7,350	2,501.15	3,033.35	7,350	7350.00	5,025	1.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,534.55	3,022.20	7,350	7400.00	300	4.00	-	-	-0.50	4.00	67.22	4	-225	43,125		
	-	-	-	-	-	-	7,350	2,401.15	2,924.75	7,350	7450.00	5,025	1.80	-	-	-	-	-	-	-	-		
	236,400	-6,900	146	-	2,637.85	80.05	75	2,632.45	2,649.30	75	7500.00	300	4.60	5.20	300	-1.40	4.60	65.86	1,721	-1,575	974,400		
	-	-	-	-	-	-	7,350	2,301.15	2,819.00	7,350	7550.00	10,050	2.00	-	-	-	-	-	-	-	-		
	600	-	-	-	2,373.55	-	75	2,509.55	2,634.55	450	7600.00	75	4.60	5.10	75	-1.35	5.20	64.34	33	-	13,350		
	-	-	-	-	-	-	7,350	2,201.15	2,709.15	7,350	7650.00	10,050	2.00	-	-	-	16.80	-	-	-	150		
	10,575	-75	1	-	2,405.25	48.95	75	2,420.30	2,444.90	75	7700.00	75	4.75	5.20	75	-1.90	5.15	61.69	78	-1,950	59,550		
	-	-	-	-	-	-	7,350	2,101.15	2,560.45	7,350	7750.00	10,050	2.00	-	-	-	-	-	-	-	-		
	525	-	-	-	2,351.10	-	75	2,044.00	2,426.60	450	7800.00	75	5.20	5.50	75	-1.75	5.35	59.47	482	-8,100	86,550		
	-	-	-	-	-	-	7,350	2,001.15	2,454.55	7,350	7850.00	3,000	1.20	-	-	-	23.95	-	-	-	300		
	525	-75	2	-	2,220.65	-28.80	75	2,025.55	2,322.10	450	7900.00	75	5.25	5.85	75	-1.70	6.05	57.94	71	-1,425	30,000		
	-	-	-	-	-	-	7,350	1,901.15	2,348.45	7,350	7950.00	75	3.05	-	-	-	21.80	-	-	-	75		
	512,850	1,800	222	-	2,133.00	106.85	75	2,134.05	2,142.15	375	8000.00	75	6.05	6.75	1,500	-2.40	6.20	55.59	2,500	35,925	1,578,075		
	-	-	-	-	-	-	7,350	1,801.15	2,239.20	7,350	8050.00	3,000	1.20	-	-	-	7.00	-	-	-	4,950		
	5,025	-150	3	-	1,988.80	-78.50	75	1,945.00	2,128.00	75	8100.00	150	5.90	6.10	75	-2.95	5.95	52.74	1,004	-2,100	53,775		
	-	-	-	-	-	-	7,350	1,701.15	2,129.95	7,350	8150.00	1,575	3.10	-	-	-	3.05	-	-	-	1,875		
	57,600	-	1	-	1,944.30	130.95	600	1,860.95	2,022.40	525	8200.00	150	6.05	7.35	75	-3.05	6.40	50.79	500	2,625	135,900		
	-	-	-	-	-	-	7,350	1,601.15	2,027.70	7,350	8250.00	375	4.60	-	-	-	0.75	8.10	-	-	-	675	
	87,900	-525	54	-	1,772.65	55.65	75	1,795.00	1,916.65	7,350	8300.00	75	6.40	7.40	75	-3.35	6.85	48.79	1,180	10,350	429,900		
	-	-	-	-	-	-	7,350	1,501.15	1,922.75	7,350	8350.00	300	2.60	-	-	-	-0.10	9.05	-	-	-	150	
	37,125	75	2	-	1,652.00	54.85	75	1,679.70	1,909.75	7,350	8400.00	75	6.70	7.75	75	-3.75	7.65	47.10	1,257	1,875			

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	1,538.60	1,611.10	75	8550.00	150	8.15	15.05	150	-2.45	10.50	45.68	11	-	6,075				
	859,800	-	47	-	1,540.00	96.55	150	1,541.85	1,554.70	75	8600.00	75	9.25	12.00	75	-4.60	9.35	43.49	2,690	2,625	180,675				
	225	-	-	-	1,424.40	-	525	1,400.35	1,613.85	75	8650.00	150	8.05	10.50	300	-3.70	9.50	42.33	5	-75	2,925				
	54,750	-225	18	-	1,410.60	77.00	75	1,431.65	1,466.15	75	8700.00	75	8.00	10.40	75	-5.60	10.10	41.49	2,683	-2,550	401,100				
	75	-	-	-	1,058.95	-	7,350	1,284.80	1,544.00	75	8750.00	75	8.85	11.90	75	-1.65	14.00	42.69	13	-75	3,225				
	43,425	-2,850	48	-	1,338.95	94.75	75	1,340.70	1,354.25	75	8800.00	75	11.85	11.90	225	-6.15	11.90	40.09	3,589	-	701,100				
	300	-	-	-	1,230.00	-	375	1,209.70	1,389.30	75	8850.00	300	10.05	17.50	300	-5.90	13.00	39.43	7	300	8,700				
	49,650	-300	21	-	1,233.00	92.15	75	1,250.00	1,260.20	75	8900.00	150	14.05	16.80	75	-7.60	14.00	38.65	3,618	11,400	658,275				
	225	-	-	-	1,050.00	-	375	1,116.75	1,216.60	75	8950.00	75	15.00	18.95	525	-8.00	17.10	38.86	13	-75	8,700				
	474,525	-6,000	377	30.54	1,158.70	104.80	75	1,151.60	1,156.00	75	9000.00	375	18.00	18.70	150	-9.25	18.00	37.89	14,545	6,750	3,609,100				
	8,475	-	-	-	1,019.20	-	75	1,093.70	1,117.75	75	9050.00	75	18.35	21.85	75	-8.40	21.80	38.08	299	-	14,550				
	170,175	-2,775	148	32.10	1,065.15	98.75	150	1,051.55	1,071.35	75	9100.00	1,500	21.00	23.70	75	-11.30	21.95	36.71	3,758	-1,650	466,425				
	5,700	-	1	-	967.85	44.80	75	1,001.45	1,022.50	75	9150.00	75	21.45	27.65	600	-11.55	26.10	36.76	36	-975	9,825				
	176,325	-750	90	32.96	973.50	104.05	75	958.05	970.10	75	9200.00	1,275	27.10	28.35	75	-14.60	27.45	35.73	7,642	32,475	684,975				
	3,000	-	1	-	843.00	-6.40	75	892.00	929.55	75	9250.00	75	27.30	33.50	150	-16.30	31.00	35.33	84	-675	14,250				
	230,475	-5,100	179	32.13	879.80	95.70	75	868.05	877.95	75	9300.00	150	34.95	36.00	75	-18.20	35.05	34.96	6,491	53,850	585,975				
	11,250	-150	4	-	773.60	11.50	75	801.25	836.85	75	9350.00	75	38.05	41.00	375	-17.65	40.75	34.88	178	-1,800	23,625				
	233,550	-675	163	30.53	785.00	85.35	75	776.90	788.75	75	9400.00	75	44.55	46.00	150	-20.90	45.05	34.30	10,093	35,775	854,775				
	25,050	-	6	-	700.00	100.00	1,350	698.55	748.15	75	9450.00	75	50.05	53.45	75	-24.20	50.35	33.84	182	1,050	43,425				
	933,750	-9,375	1,440	29.55	693.95	80.70	75	693.05	698.80	75	9500.00	150	56.60	56.80	900	-26.80	56.80	33.49	24,726	15,525	2,851,650				
	7,050	-	-	-	568.75	-	75	645.30	661.60	75	9550.00	75	62.00	67.15	75	-30.15	60.20	32.41	117	-1,275	18,075				
	345,300	-1,275	244	29.52	610.00	74.60	75	606.55	615.00	75	9600.00	750	71.40	73.00	75	-30.75	72.95	32.98	15,537	15,225	2,234,850				
	7,500	-	1	18.41	520.00	28.55	75	560.20	582.30	75	9650.00	75	76.25	85.55	600	-35.45	84.75	33.12	233	2,775	22,425				
	180,600	-3,900	1,197	29.63	531.45	70.55	450	525.65	535.05	75	9700.00	75	91.05	91.75	450	-35.95	91.70	32.29	18,006	51,450	824,550				
	14,325	-	1	25.40	467.95	50.45	75	482.65	503.05	75	9750.00	75	98.05	107.85	600	-38.50	105.00	32.31	241	4,875	40,425				
	416,100	-2,325	1,939	29.25	454.95	65.75	75	448.80	455.00	75	9800.00	150	113.00	114.00	525	-43.55	113.45	31.44	24,006	69,300	1,340,925				
	18,000	-1,275	36	28.62	415.50	64.30	75	413.25	428.00	75	9850.00	225	125.00	132.95	75	-48.20	125.45	30.95	774	6,300	41,700				
	387,300	-13,875	2,654	28.38	380.05	58.20	75	380.05	383.85	75	9900.00	75	140.35	141.00	300	-50.30	141.00	30.78	20,628	-	2,478,825				
	11,700	-2,850	243	28.40	348.05	57.35	150	339.00	359.55	75	9950.00	75	153.15	165.00	75	-46.20	163.50	31.33	1,308	12,075	51,675				
	1,771,950	74,550	25,140	27.94	314.00	51.50	825	312.00	314.00	4,425	10000.00	1,425	173.00	173.50	375	-58.35	173.00	30.01	58,689	-	2,190,675				
	64,725	-2,325	1,041	28.72	291.25	51.60	75	276.20	288.00	75	10050.00	75	190.25	196.00	75	-63.10	192.00	29.73	2,174	11,100	40,350				
	707,100	194,475	32,132	27.23	252.05	42.15	225	252.75	254.35	750	10100.00	150	212.95	213.00	300	-67.20	213.00	29.51	27,821	64,800	663,975				
	27,825	-12,000	2,394	27.16	226.00	36.90	75	223.75	229.05	600	10150.00	75	236.00	238.75	75	-64.40	238.75	29.67	1,590	8,850	39,750				
	917,700	69,225	42,315	26.91	200.25	35.05	75	200.15	200.60	525	10200.00	750	257.25	260.00	75	-72.60	260.00	29.08	16,169	-5,925	382,200				
	46,800	-3,975	1,420	26.88	178.00	31.75	150	175.80	178.00	75	10250.00	750	278.20	291.80	75	-72.40	290.00	29.37	297	-2,175	25,200				
	684,000	-61,200	26,767	26.53	155.00	26.85	75	154.45	155.00	750	10300.00	750	310.30	317.95	75	-84.10	310.60	28.28	5,130	-	628,425				
	40,725	9,675	1,603	27.31	142.65	30.70	75	130.25	145.00	75	10350.00	75	334.05	356.60	75	-91.30	344.50	28.65	127	-2,175	17,100				
	677,400	-11,625	22,418	26.42	118.90	21.70	150	117.50	118.00	150	10400.00	75	370.40	381.95	75	-97.35	371.95	27.99	1,093	1,050	72,450				
	30,600	11,475	1,126	26.23	102.40	18.20	75	78.05	106.00	225	10450.00	75	400.10	417.90	75	-85.80	457.75	34.87	43	2,100	3,375				
	1,918,125	175,125	62,299	25.91	86.60	13.45	75	86.70	86.80	150	10500.00	525	445.00	448.25	75	-87.25	447.65	28.82	3,677	8,400	727,650				
	24,600	5,550	1,525	25.36	71.10	8.35	75	61.00	74.00	75	10550.00	75	462.60	487.65	75	-	511.00	-	-	-	1,050				
	751,125	63,450	18,265	25.50	61.50	7.65	75	61.50	62.00	450	10600.00	75	511.70	524.10	75	-97.05	523.65	29.01	181	3,825	61,125				
	16,650	-1,350	1,121	25.27	51.00	5.25	75	47.05	56.85	75	10650.00	75	472.15	595.00	1,200	-	669.40	-	-	-	75				
	921,825	100,950	18,154	25.26	43.00	2.90	75	42.05	43.00	1,875	10700.00	375	595.45	604.80	75	-	594.85	27.53	397	4,200	18,450				
	58,575	-37,800	1,821	25.19	35.75	0.70	75	33.25	40.15	75	10750.00	75	563.05	703.45	75	-	679.20	-	-	-	75				
	686,775	35,325	12,807	25.23	30.00	-0.55	75	29.10	30.00	225	10800.00	300	681.80	691.80	75	-89.05	706.00	32.72	40	1,350	21,075				
	22,200	-23,475	730	25.36	25.40	-1.20	75	20.25	27.55	75	10850.00	675	644.00	790.20	75	-48.60	736.90	30.53	2	-	225				
	411,750	-50,400	8,779	25.42	21.20	-1.65	75	20.45	21.20	300	10900.00	75	768.75	788.10	75	-68.20	766.95	27.28	12	-	17,100				
	151,500	-3,375	163	26.03	19.30	-1.25	75	16.20	19.55	75	10950.00	7,350	715.95	933.70	7,350	-	894.55	-	-	-	75				
	1,633,950	-266,925	23,334	25.85	15.45	-2.20	75	15.05	15.50	300	11000.00	75	867.00	873.00	75	-	870.00	30.74	734	3,375	368,550				
	15,975	-300	52	25.89	12.75	-1.85	150	11.25	14.05	150	11050.00	7,350	845.50	1,039.55	7,350	-	958.85	40.82	1	75	75				
	217,950	-23,250	6,618	26.06	10.75	-2.40	75	10.25	11.45	75	11100.00	150	955.70	1,039.10	7,350	-15.60	1,034.40	47.10	1	75	1,800				
	11,325	-10,575	309	26.20	9.00	-2.85	75	8.45	10.30	75	11150.00	75	954.35	1,062.95	75	-	-	-	-	-	-				
	343,275	-10,275	5,690	26.39	7.60	-2.70	150	6.90	8.40	75	11200.00	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	Chart	
	-	-	-	-	-	-	3,300	0.60	3.00	1,500	12700.00	450	2,460.25	2,832.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,500	0.50	3.00	1,500	12800.00	450	2,554.90	2,942.50	7,350	-	-	-	-	-	-		
	6,150	-75	1	44.19	1.20	-0.80	900	1.20	1.80	75	12900.00	75	2,688.65	2,779.85	75	-	-	-	-	-	-		
	305,025	6,975	520	45.25	1.15	-0.30	2,100	1.15	1.20	750	13000.00	75	2,839.00	2,847.05	75	112.05	2,840.95	59.55	4	-75	126,675		
	-	-	-	-	-	-	2,400	0.80	2.20	1,800	13100.00	450	2,870.10	3,129.40	7,350	-	-	-	-	-	-		
	2,925	-150	29	49.38	1.60	-0.25	900	0.95	1.60	225	13200.00	450	2,967.15	3,233.25	7,350	-	-	-	-	-	-		
	450	-	-	-	2.00	-	300	0.65	1.50	300	13300.00	450	3,062.70	3,338.95	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.40	1,500	13400.00	450	3,157.45	3,443.85	7,350	-	-	-	-	-	-		
	14,925	2,250	173	51.55	1.20	-0.30	675	1.05	1.20	300	13500.00	75	3,323.55	3,367.15	75	-	3,406.60	-	-	-	825		
	-	-	-	-	-	-	2,400	0.30	2.70	3,000	13600.00	525	3,349.95	3,652.85	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	3,000	13700.00	525	3,444.50	3,757.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	3,000	13800.00	525	3,539.30	3,862.85	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.70	3,000	13900.00	525	3,631.45	3,967.90	7,350	-	-	-	-	-	-		
	18,900	-225	10	56.60	1.05	-0.45	150	1.00	1.20	375	14000.00	75	3,815.40	3,867.45	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14100.00	7,350	3,701.15	4,408.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14200.00	7,350	3,801.15	4,518.25	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14300.00	7,350	3,901.15	4,628.50	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14400.00	450	4,107.40	4,493.95	7,350	-	-	-	-	-	-		
	9,225	-300	10	61.79	1.00	-0.45	225	0.80	1.40	975	14500.00	75	4,311.90	4,369.80	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14600.00	7,350	4,201.15	4,959.25	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.60	3,000	14700.00	7,350	4,301.15	5,069.50	7,350	-	-	-	-	-	-		
	975	-	5	64.94	1.00	-0.20	3,000	0.95	1.25	375	14800.00	7,350	4,487.45	4,913.00	7,350	-	-	-	-	-	-		
Total	21,733,050		357,856																295,190		31,426,525	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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