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Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10768.05** As on Jul 10, 2020 15:30:00 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	
	10,050	-	5	-	3,430.00	-46.05	75	3,437.45	3,462.20	75	7300.00	75	2.65	2.80	150	-0.30	2.80	67.44	508	7,275	211,725		
	-	-	-	-	-	-	375	3,259.80	3,581.20	7,350	7350.00	750	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	3,184.50	3,531.75	7,350	7400.00	750	1.80	-	-	-	-	-	-	-	150		
	-	-	-	-	-	-	7,350	3,151.10	3,448.95	7,350	7450.00	750	0.55	-	-	-	-	-	-	-	-		
	364,125	1,875	96	-	3,249.20	-50.35	75	3,248.90	3,257.35	75	7500.00	75	2.85	3.00	11,775	-0.70	3.00	63.62	1,331	-12,600	918,525		
	-	-	-	-	-	-	7,350	3,051.10	3,348.95	7,350	7550.00	750	1.95	-	-	-	-	-	-	-	150		
	-	-	-	-	-	-	375	2,997.60	3,292.45	7,350	7600.00	750	2.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,951.10	3,248.95	7,350	7650.00	525	3.00	3.85	375	0.45	3.85	62.48	21	-375	4,500		
	150	-	-	-	-	-	375	2,914.00	3,188.05	375	7700.00	300	3.45	3.70	150	-0.60	3.70	61.13	98	-225	33,000		
	-	-	-	-	-	-	7,350	2,851.10	3,148.95	7,350	7750.00	750	1.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,807.35	3,084.10	7,350	7800.00	4,575	3.05	-	-	-	-	-	-	-	825		
	-	-	-	-	-	-	7,350	2,751.10	3,048.95	7,350	7850.00	825	3.05	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,719.60	3,034.55	7,350	7900.00	1,500	2.10	-	-	-17.75	3.05	55.66	19	-1,425	-		
	-	-	-	-	-	-	7,350	2,651.10	2,948.95	7,350	7950.00	750	3.05	-	-	-	-	-	-	-	-		
	200,775	-1,125	35	-	2,770.00	-49.35	75	2,765.00	2,772.00	75	8000.00	75	4.40	4.50	3,600	-0.60	4.50	56.34	3,601	-3,150	1,114,050		
	-	-	-	-	-	-	7,350	2,551.10	2,848.95	7,350	8050.00	750	3.05	-	-	-	-	-	-	-	825		
	1,650	-	-	-	-	-	75	2,575.60	2,848.90	75	8100.00	225	4.50	4.70	225	-0.50	4.60	54.36	171	-4,800	13,650		
	-	-	-	-	-	-	7,350	2,451.10	2,748.95	7,350	8150.00	825	3.05	-	-	-	-	-	-	-	600		
	1,200	-	-	-	-	-	75	2,530.00	2,809.20	75	8200.00	75	4.55	4.95	75	-0.50	4.95	52.90	78	-1,575	21,825		
	-	-	-	-	-	-	7,350	2,351.10	2,698.95	7,350	8250.00	750	3.05	-	-	-	-	-	-	-	75		
	7,650	-	-	-	-	-	75	2,447.10	2,558.95	75	8300.00	525	4.65	4.80	300	-0.85	4.70	50.51	330	225	39,750		
	-	-	-	-	-	-	7,350	2,251.10	2,598.95	7,350	8350.00	750	3.05	-	-	-	-	-	-	-	675		
	4,500	-	-	-	-	-	75	2,203.75	2,540.45	7,350	8400.00	75	4.75	4.90	300	-1.10	4.80	48.63	267	525	26,700		
	-	-	-	-	-	-	7,350	2,151.10	2,498.95	7,350	8450.00	750	3.05	-	-	-	-	-	-	-	-		
	540,150	-10,950	223	-	2,250.15	-78.00	75	2,265.00	2,270.55	75	8500.00	75	5.15	5.20	450	-1.10	5.15	47.14	2,779	-16,425	1,210,125		
	-	-	-	-	-	-	7,350	2,051.10	2,398.95	7,350	8550.00	750	3.10	-	-	-	-	-	-	-	-		
	4,425	-	-	-	-	-	75	2,030.35	2,361.45	7,350	8600.00	375	5.50	5.70	375	-1.25	5.60	45.73	433	-2,925	64,125		
	-	-	-	-	-	-	7,350	1,951.10	2,298.95	7,350	8650.00	1,350	3.90	-	-	-	-	-	-	-	75		
	11,700	675	49	-	2,037.00	-63.50	75	1,934.50	2,131.90	75	8700.00	375	5.75	5.95	300	-1.20	6.00	43.93	247	-975	47,250		
	-	-	-	-	-	-	7,350	1,851.10	2,198.95	7,350	8750.00	1,650	5.75	-	-	-	-	-	-	-	-		
	9,525	-	-	-	-	-	75	1,841.90	2,069.25	75	8800.00	375	6.30	6.50	300	-1.60	6.35	42.29	704	-3,600	154,200		
	-	-	-	-	-	-	7,350	1,751.10	2,098.65	7,350	8850.00	300	5.70	8.40	225	-1.30	7.05	42.03	5	150	4,650		
	1,575	-	-	-	-	-	75	1,740.95	2,031.05	7,350	8900.00	375	6.65	6.85	375	-1.75	6.70	40.70	1,102	2,175	73,800		
	-	-	-	-	-	-	7,350	1,651.10	1,998.90	7,350	8950.00	225	7.00	7.70	300	-1.85	8.10	40.88	35	300	1,800		
	342,150	-3,150	252	-	1,767.00	-67.25	75	1,767.35	1,772.00	225	9000.00	825	7.35	7.55	525	-1.70	7.45	39.38	9,990	-33,750	2,121,300		
	-	-	-	-	-	-	7,350	1,551.10	1,893.25	7,350	9050.00	75	7.35	9.45	300	-0.25	9.45	39.82	5	225	1,350		
	33,825	-	5	-	1,647.00	-44.00	75	1,662.90	1,674.25	75	9100.00	75	7.50	7.75	75	-1.90	7.40	37.36	2,187	-10,125	476,175		
	150	-	-	-	-	-	375	1,527.70	1,707.60	600	9150.00	150	7.50	13.35	300	-	-	-	-	-	-		
	27,600	-150	31	-	1,532.45	-70.75	75	1,558.95	1,584.55	75	9200.00	75	8.65	8.85	75	-2.20	8.50	36.07	2,396	-1,500	576,600		
	-	-	-	-	-	-	75	1,448.80	1,566.45	75	9250.00	300	9.30	10.05	75	-6.40	10.05	36.06	14	450	3,600		
	36,825	-450	9	-	1,437.05	104.60	75	1,461.85	1,475.45	75	9300.00	600	9.55	10.70	75	-1.80	10.10	34.90	4,277	-47,025	1,065,300		
	75	-	-	-	-	-	375	1,336.90	1,511.75	375	9350.00	75	9.40	11.20	150	-3.10	10.30	34.13	10	-75	5,475		
	46,425	-300	5	-	1,351.70	-38.30	75	1,362.65	1,411.35	75	9400.00	75	10.80	11.95	75	-2.00	11.20	33.53	3,904	-150	509,625		
	4,125	-	-	-	-	-	375	1,236.65	1,376.00	375	9450.00	150	11.05	12.35	75	-7.00	12.30	33.10	34	-525	7,500		
	352,125	-4,350	92	-	1,276.05	-65.50	75	1,275.00	1,283.90	225	9500.00	375	13.15	14.00	825	-1.95	13.55	32.45	14,069	-	1,969,275		
	825	-	-	-	-	-	75	1,208.90	1,254.40	75	9550.00	75	13.50	15.20	600	-2.40	14.60	31.61	144	2,325	31,500		
	76,125	-675	12	-	1,171.00	-40.90	75	1,175.85	1,196.45	75	9600.00	75	14.05	15.30	300	-2.90	14.70	30.81	5,460	150	784,350		
	600	-	-	-	-	-	600	1,036.90	1,155.95	75	9650.00	75	14.60	17.00	75	-2.75	17.00	30.80	17	-150	5,400		
	96,450	150	39	-	1,080.00	-51.75	75	1,077.05	1,097.90	75	9700.00	75	16.10	19.00	75	-2.45	18.45	30.02	7,059	46,125	811,200		
	525	-	-	-	-	-	75	1,028.95	1,077.20	75	9750.00	75	19.70	21.40	75	-2.20	22.45	30.40	15	150	8,700		
	116,850	-225	62	-	993.85	-53.55	75	983.75	1,014.40	75	9800.00	75	21.30	22.40	75	-3.50	22.35	29.09	11,689	40,725	1,486,950		
	1,200	-	-	-	-	-	75	923.75	957.30	75	9850.00	75	25.05	26.05	75	-1.60	26.45	29.22	266	-8,550	8,625		
	120,075	-825	31	-	889.45	-42.40	75	887.35	907.20	75	9900.00	150	27.70	28.45	75	-3.20	28.10	28.22	12,013	248,025	887,775		
	4,575	-	-	-	-	-	75	839.05	862.25	75	9950.00	75	30.95	33.40	75	-4.30	31.15	27.86	333	-6,525	26,100		
	784,650	-13,725	1,121	-	803.95	-47.40	75	801.10	808.85	75	10000.00	36,075	36.50	36.65	75	-2.90	36.50	27.85	40,934	22,800	3,426,300		
	4,500	-75	3	-	711.90	-51.35	75	750.35	791.50	375	10050.00	75	3										

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
	16,350	75	22	15.56	497.65	-57.75	75	497.50	506.10	75	10350.00	75	81.00	82.60	75	1.95	82.65	25.54	936	2,700	50,250	
	457,275	-6,300	1,173	16.52	458.00	-51.35	150	455.05	463.85	75	10400.00	375	91.80	92.00	150	1.20	91.80	25.35	19,879	152,250	1,331,175	
	14,475	-150	22	16.35	416.75	-60.75	75	417.20	428.55	75	10450.00	75	101.05	106.00	450	-0.70	101.05	25.37	724	3,075	63,975	
	984,675	-15,075	5,828	17.34	386.00	-53.20	150	382.95	387.75	825	10500.00	1,050	116.25	117.00	75	1.95	116.25	24.91	44,770	143,925	1,961,100	
	19,050	-375	36	18.27	354.10	-40.35	75	344.00	364.45	75	10550.00	75	127.05	134.95	75	2.50	130.00	24.66	796	-4,350	28,125	
	473,325	-46,800	4,990	18.02	317.50	-45.80	150	315.05	317.50	1,050	10600.00	75	147.50	147.70	75	5.70	147.80	24.79	19,975	12,750	1,398,675	
	15,375	600	204	18.26	285.90	-41.25	75	283.00	291.35	75	10650.00	75	166.00	168.00	75	9.95	166.45	24.83	1,339	7,425	43,875	
	772,125	250,050	21,154	18.04	254.95	-41.30	450	252.70	254.95	750	10700.00	1,575	184.60	185.90	75	11.05	185.85	24.54	40,732	106,950	971,700	
	58,950	13,950	2,857	18.32	226.50	-41.05	150	223.00	226.50	75	10750.00	825	204.70	208.00	75	11.25	204.75	24.56	3,745	-22,125	60,300	
	1,181,325	134,925	37,266	18.10	199.00	-35.70	75	198.00	199.00	525	10800.00	75	227.70	229.60	75	15.05	227.75	24.38	27,587	-82,500	874,425	
	54,150	4,050	2,104	17.82	177.45	-27.30	75	165.15	179.00	900	10850.00	750	250.05	255.90	75	18.05	253.55	24.22	720	-9,450	14,700	
	519,675	-88,950	21,208	18.03	150.45	-31.55	1,575	148.05	150.95	750	10900.00	750	278.05	282.85	150	19.30	280.00	24.32	4,298	-33,675	189,600	
	20,775	7,725	1,164	17.67	129.10	-27.15	75	125.60	129.90	75	10950.00	75	299.40	311.75	75	18.55	303.60	23.70	12	225	2,250	
	2,208,825	125,250	63,731	18.00	110.30	-25.00	75	110.30	110.60	75	11000.00	75	336.75	341.80	75	21.95	339.00	24.45	7,038	-60,675	521,250	
	33,600	3,600	983	17.76	93.15	-22.90	75	90.15	94.90	75	11050.00	150	364.70	380.00	75	41.70	376.70	24.89	6	225	450	
	703,650	10,500	16,951	17.73	77.20	-21.00	300	77.20	78.00	900	11100.00	75	402.10	409.55	75	31.05	404.25	24.62	339	-2,100	18,825	
	31,125	-19,050	1,746	17.73	64.70	-20.25	75	61.60	67.00	75	11150.00	150	435.75	450.25	75	-0.70	445.95	25.14	14	-375	675	
	1,249,950	37,575	22,918	17.62	53.25	-15.45	150	52.10	53.65	75	11200.00	75	476.85	484.45	75	37.45	480.00	25.31	344	3,900	35,025	
	69,225	19,275	1,441	17.74	44.00	-12.55	1,050	40.50	44.00	75	11250.00	75	504.20	535.70	75	-69.75	515.95	-	1	-	150	
	754,650	71,700	13,356	17.46	34.80	-11.35	5,325	34.80	35.20	675	11300.00	75	559.10	565.85	75	22.65	557.95	26.20	176	5,400	18,000	
	28,125	6,600	377	17.13	26.00	-11.60	75	25.55	31.35	75	11350.00	75	592.20	617.50	75	-	-	-	-	-	150	
	663,900	66,075	9,259	17.51	23.75	-7.05	75	22.55	23.85	150	11400.00	75	646.10	654.55	75	54.05	648.75	27.03	79	1,050	38,700	
	-	-	-	-	-	-	300	15.60	21.35	150	11450.00	75	686.20	705.00	75	-	-	-	-	-	-	
	2,748,600	117,600	21,734	18.04	16.60	-5.50	2,250	16.40	16.65	300	11500.00	75	741.30	745.95	75	33.50	746.00	29.06	1,429	-28,725	781,275	
	29,025	9,450	431	18.28	15.00	-2.85	75	14.05	15.45	75	11550.00	450	756.15	804.30	75	-	-	-	-	-	2,250	
	274,650	-31,425	5,640	18.42	11.65	-3.40	75	11.40	11.65	525	11600.00	75	835.35	844.45	75	36.80	833.50	30.05	63	1,350	15,900	
	8,850	1,350	259	18.56	9.35	-2.20	300	9.55	10.35	75	11650.00	75	825.50	921.70	75	-	-	-	-	-	-	
	233,250	32,925	3,677	18.98	8.35	-2.25	600	8.10	8.35	600	11700.00	75	927.25	938.40	75	47.00	936.10	32.92	21	-450	40,200	
	13,275	1,425	88	19.62	7.85	-0.95	75	7.50	8.25	75	11750.00	7,350	911.80	1,031.30	375	597.90	937.45	24.67	2	75	75	
	165,300	-21,300	3,951	19.52	6.00	-1.35	75	6.00	6.35	150	11800.00	75	1,022.50	1,037.50	75	41.30	1,029.65	34.25	9	-150	8,700	
	6,900	1,725	31	19.55	4.80	-1.60	225	4.80	5.50	75	11850.00	75	1,027.95	1,127.00	75	-	-	-	-	-	-	
	301,125	-26,775	4,238	20.03	4.40	-0.95	75	4.40	4.55	675	11900.00	75	1,118.40	1,141.25	75	52.95	1,143.00	38.80	13	-600	54,300	
	54,900	3,750	197	20.47	4.00	-1.05	375	4.05	4.65	75	11950.00	375	1,110.95	1,259.10	600	-	-	-	-	-	150	
	286,500	-6,750	7,783	21.00	3.85	-0.60	750	3.75	3.85	75	12000.00	75	1,220.45	1,234.90	75	59.35	1,223.00	37.90	137	150	48,225	
	13,425	1,050	104	21.41	3.40	-0.70	75	3.30	3.80	675	12050.00	75	1,197.80	1,365.35	75	-	-	-	-	-	-	
	19,800	-9,450	304	21.87	3.15	-0.35	75	2.95	3.35	75	12100.00	75	1,313.00	1,365.05	450	-	-	-	-	-	-	
	7,200	2,025	304	22.41	3.00	-0.25	750	2.80	2.95	750	12150.00	75	1,303.05	1,424.35	75	-	-	-	-	-	-	
	20,550	9,000	1,368	22.71	2.65	-0.15	600	2.55	2.70	600	12200.00	75	1,410.55	1,462.95	450	-	-	-	-	-	225	
	14,700	-2,175	868	23.43	2.75	0.15	525	2.60	2.80	525	12250.00	75	1,427.80	1,589.05	75	-	-	-	-	-	-	
	26,100	18,750	662	23.98	2.60	0.05	2,025	2.55	2.60	5,400	12300.00	75	1,512.25	1,567.15	150	-35.00	1,530.00	45.39	1	-	525	
Total	18,493,200		285,237																356,021		30,090,750	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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