

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10763.65** As on Jul 06, 2020 15:30:32 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	
	9,975	-75	5	-	3,430.00	182.65	75	3,429.90	3,449.10	75	7300.00	825	3.40	3.50	75	-0.35	3.40	63.03	1,046	-1,425	215,250		
	-	-	-	-	-	-	375	3,242.60	3,577.60	7,350	7350.00	1,200	1.00	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	3,195.10	3,525.15	7,350	7400.00	300	3.05	-	-	-	10.45	-	-	-	150		
	-	-	-	-	-	-	7,350	3,101.10	3,625.20	7,350	7450.00	1,800	0.50	-	-	-	-	-	-	-	-		
	354,900	8,700	146	-	3,243.35	188.00	75	3,241.10	3,247.80	75	7500.00	75	4.10	4.20	75	-0.70	4.20	60.66	2,387	78,450	875,400		
	-	-	-	-	-	-	7,350	3,001.10	3,520.50	7,350	7550.00	75	3.05	-	-	-	15.80	-	-	-	150		
	-	-	-	-	-	-	375	3,005.05	3,312.35	7,350	7600.00	600	1.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,901.10	3,408.25	7,350	7650.00	450	5.50	6.10	525	-26.00	6.00	60.45	66	2,550	4,725		
	150	-	-	-	2,558.75	-	375	2,910.05	3,204.20	375	7700.00	150	5.05	5.25	75	-0.50	5.25	58.40	144	-2,025	43,200		
	-	-	-	-	-	-	7,350	2,801.10	3,303.20	7,350	7750.00	7,500	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,815.10	3,102.00	7,350	7800.00	1,650	3.05	-	-	-	15.85	-	-	-	825		
	-	-	-	-	-	-	7,350	2,701.10	3,192.95	7,350	7850.00	22,500	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,720.00	2,995.30	7,350	7900.00	75	3.05	-	-	-	20.80	-	-	-	1,425		
	-	-	-	-	-	-	7,350	2,601.10	3,078.90	7,350	7950.00	15,000	0.35	-	-	-	-	-	-	-	-		
	204,750	-1,875	91	-	2,759.30	191.75	75	2,749.50	2,762.10	75	8000.00	75	6.10	6.40	75	-0.65	6.40	53.98	3,863	-24,675	1,128,900		
	-	-	-	-	-	-	7,350	2,501.10	2,968.60	7,350	8050.00	75	3.05	-	-	-	30.00	-	-	-	825		
	1,650	-	-	-	2,110.25	-	75	2,530.10	2,734.95	75	8100.00	900	6.30	6.70	375	-0.90	6.60	52.25	162	-7,725	12,075		
	-	-	-	-	-	-	7,350	2,401.10	2,856.15	7,350	8150.00	1,200	1.20	-	-	-	60.00	-	-	-	600		
	1,200	-	-	-	2,060.00	-	75	2,435.50	2,703.65	75	8200.00	600	6.45	7.15	75	-0.60	7.20	50.93	44	300	33,600		
	-	-	-	-	-	-	7,350	2,301.10	2,751.25	7,350	8250.00	600	5.60	-	-	-	7.15	-	-	-	75		
	7,650	75	1	-	2,440.00	340.00	75	2,432.00	2,654.55	75	8300.00	825	6.85	7.10	375	-1.35	7.00	48.79	213	-2,700	35,550		
	-	-	-	-	-	-	7,350	2,201.10	2,642.10	7,350	8350.00	300	5.80	-	-	-	6.15	4.65	45.18	1	-	600	
	4,575	-	4	-	2,350.10	536.10	75	2,310.20	2,429.25	75	8400.00	75	6.40	7.80	75	-1.55	7.50	47.34	493	-1,800	34,050		
	-	-	-	-	-	-	7,350	2,101.10	2,531.65	7,350	8450.00	600	6.80	-	-	-	-	-	-	-	-		
	586,125	-11,175	589	-	2,251.80	184.20	75	2,252.55	2,259.55	75	8500.00	300	7.70	7.80	75	-2.10	7.70	45.60	4,902	-60,450	1,321,500		
	-	-	-	-	-	-	7,350	2,001.10	2,427.10	7,350	8550.00	300	7.05	-	-	-	-	-	-	-	-		
	4,425	75	1	-	2,150.00	188.85	75	2,001.20	2,284.95	75	8600.00	75	8.60	11.45	450	-2.25	8.80	44.58	882	2,400	81,450		
	-	-	-	-	-	-	7,350	1,901.10	2,321.15	7,350	8650.00	300	1.70	13.40	300	617.90	9.00	43.77	2	75	75		
	13,200	-225	4	-	2,046.00	183.30	75	1,899.05	2,067.65	75	8700.00	300	8.75	10.20	150	-2.80	9.30	43.03	787	-2,625	47,250		
	-	-	-	-	-	-	7,350	1,801.10	2,206.40	7,350	8750.00	300	7.05	14.95	300	-	-	-	-	-	-		
	4,875	-150	2	-	1,945.00	170.20	75	1,821.55	2,129.50	75	8800.00	150	10.00	10.70	75	-3.55	10.15	41.68	1,261	75	167,700		
	-	-	-	-	-	-	7,350	1,701.10	2,068.70	7,350	8850.00	75	10.40	12.25	300	-3.95	11.00	41.26	27	1,050	3,450		
	1,200	-	1	-	1,828.65	122.10	75	1,821.40	1,912.10	75	8900.00	600	10.00	11.45	75	-4.35	10.95	40.25	1,210	-24,450	80,250		
	-	-	-	-	-	-	1,275	1,720.80	1,907.30	75	8950.00	75	11.25	13.20	150	-4.70	11.30	39.48	16	75	1,200		
	337,650	-11,100	429	-	1,767.95	188.35	150	1,765.00	1,767.90	75	9000.00	75	12.05	12.20	3,300	-5.30	12.20	39.02	12,838	-62,175	2,355,900		
	-	-	-	-	-	-	375	1,628.45	1,821.80	375	9050.00	75	12.15	16.10	375	-	19.95	-	-	-	150		
	33,825	-225	115	-	1,649.80	170.75	75	1,657.45	1,668.75	75	9100.00	750	13.00	13.50	75	-5.80	13.15	37.55	2,456	14,175	527,325		
	150	-	-	-	904.70	-	7,350	1,513.75	1,723.50	375	9150.00	150	3.70	18.30	150	-	-	-	-	-	-		
	30,675	-900	18	-	1,570.00	187.60	75	1,508.00	1,591.25	75	9200.00	150	14.00	14.95	75	-7.15	14.70	36.32	3,319	-17,925	702,750		
	-	-	-	-	-	-	75	1,446.70	1,568.65	75	9250.00	75	13.30	16.40	150	-6.95	15.55	35.70	38	-750	3,075		
	37,950	-1,275	73	-	1,465.75	178.25	75	1,454.85	1,478.85	75	9300.00	75	15.55	17.45	75	-8.75	17.05	35.32	5,708	-34,125	1,337,100		
	75	-	-	-	928.80	-	375	1,323.70	1,509.75	375	9350.00	75	16.90	18.45	75	-7.50	20.15	35.48	48	675	4,875		
	52,800	-750	36	-	1,370.00	179.20	375	1,300.50	1,380.10	75	9400.00	300	18.30	19.20	375	-11.45	19.15	34.08	4,095	-40,275	524,025		
	4,125	-	-	-	948.35	-	375	1,229.70	1,413.50	375	9450.00	75	20.00	21.90	150	-13.20	21.50	33.86	111	-1,875	8,025		
	367,725	1,350	357	-	1,271.50	166.50	75	1,272.40	1,279.55	75	9500.00	300	22.80	22.90	150	-14.85	22.50	33.13	18,604	-72,825	2,318,100		
	825	-	-	-	952.35	-	750	1,124.35	1,274.30	375	9550.00	75	25.30	25.75	150	-15.15	25.75	33.06	100	-975	22,575		
	79,575	-1,350	38	-	1,184.25	172.85	1,350	1,082.10	1,188.80	75	9600.00	225	25.30	27.40	75	-18.55	26.00	32.06	5,520	-9,600	622,050		
	750	-	-	-	956.45	-2.85	75	1,044.00	1,183.15	75	9650.00	75	27.05	32.00	600	-16.80	31.50	32.44	180	2,175	6,825		
	98,175	-1,350	58	-	1,084.75	160.50	375	1,053.45	1,095.25	75	9700.00	75	32.05	32.30	75	-21.80	32.00	31.44	5,140	-47,475	604,350		
	525	-	-	-	857.65	-	375	968.55	1,059.10	75	9750.00	75	34.20	36.65	150	-22.90	35.10	31.05	163	-1,275	8,325		
	123,150	-5,025	163	-	994.95	160.85	75	990.20	998.10	75	9800.00	150	38.00	38.70	75	-26.75	38.00	30.56	11,400	13,200	1,315,350		
	1,125	-	-	-	794.70	-	150	936.35	983.95	375	9850.00	75	40.15	44.00	75	-26.60	43.95	30.62	182	150	7,725		
	130,125	-3,675	200	-	904.00	155.55	75	897.40	907.25	75	9900.00	75	45.65	46.95	150	-31.15							

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	
	510,450	-64,050	3,591	18.01	481.95	111.90	75	481.20	482.00	225	10400.00	225	121.85	124.00	75	-75.70	125.00	27.02	17,711	54,450	769,875		
	15,975	-3,300	109	18.34	445.25	104.50	75	438.70	451.30	75	10450.00	75	133.35	140.00	150	-81.30	136.85	26.69	738	3,975	28,350		
	1,254,150	-174,075	14,812	18.60	409.95	101.25	225	408.75	410.00	675	10500.00	75	150.00	150.95	150	-86.90	151.00	26.49	38,988	285,300	1,658,100		
	32,250	-2,700	777	18.54	373.65	93.70	75	364.45	379.90	75	10550.00	75	159.85	166.85	75	-91.85	166.85	26.35	1,154	5,325	40,800		
	750,975	-28,275	12,515	18.70	341.05	89.10	150	341.00	343.00	150	10600.00	75	181.05	182.50	75	-97.30	183.95	26.22	24,014	371,400	864,750		
	19,425	825	980	19.19	313.85	85.10	75	308.25	321.80	75	10650.00	75	194.70	201.45	75	-	111.70	195.50	25.44	1,242	6,825	22,425	
	706,875	82,425	26,566	18.85	280.00	79.10	75	280.00	281.00	225	10700.00	1,500	219.60	221.35	75	-	111.40	218.85	25.66	27,125	412,800	601,500	
	46,875	28,875	2,594	18.62	249.05	71.25	75	248.00	250.45	150	10750.00	75	238.10	240.65	75	-	120.80	235.35	25.11	2,953	43,650	47,400	
	914,400	195,825	29,948	18.59	222.00	64.90	225	221.90	222.70	450	10800.00	75	260.05	262.00	75	-	123.40	260.35	25.22	12,873	220,800	273,150	
	21,900	5,475	1,246	18.65	198.00	60.10	75	185.20	199.00	2,250	10850.00	825	280.05	291.45	75	-	146.85	286.20	25.28	95	1,050	1,425	
	549,675	46,500	14,073	18.36	172.00	52.15	150	171.50	173.15	750	10900.00	75	310.00	313.60	75	-	135.80	310.05	25.03	1,499	22,200	43,050	
	13,125	75	489	18.31	150.50	45.35	75	149.05	154.95	75	10950.00	75	331.65	349.00	75	-	133.50	345.00	25.66	11	-75	75	
	2,395,575	113,625	53,364	18.22	130.50	39.95	150	130.50	131.30	225	11000.00	75	367.55	370.00	75	-	148.65	368.00	25.08	5,462	88,350	423,075	
	26,100	-41,475	2,516	18.16	112.75	34.90	75	112.05	114.80	75	11050.00	75	341.35	473.30	75	-	-	-	-	-	-		
	508,350	142,725	14,455	18.05	96.25	30.70	75	95.25	96.25	75	11100.00	75	430.15	438.95	75	-	159.00	436.75	25.65	157	4,425	17,625	
	20,775	6,300	1,880	17.87	80.90	24.50	150	80.50	83.50	75	11150.00	375	427.05	540.25	75	-	398.05	512.75	29.81	3	75	150	
	965,850	158,550	19,519	17.77	67.95	21.10	75	67.35	68.30	75	11200.00	75	491.20	537.00	75	-	169.00	504.00	25.61	176	1,125	8,775	
	42,600	33,825	2,268	17.86	58.10	18.65	75	56.25	58.10	75	11250.00	75	438.25	569.10	375	-	-	711.55	-	-	-	75	
	600,375	223,275	15,839	17.80	48.45	15.50	75	46.85	47.25	75	11300.00	75	582.05	591.95	75	-	165.00	591.25	27.23	84	825	5,550	
	12,750	10,425	563	17.60	39.15	11.35	75	39.05	41.05	75	11350.00	75	562.75	725.80	75	-	-	-	-	-	-		
	442,875	75,450	9,503	17.71	33.05	10.50	75	33.00	33.55	150	11400.00	75	662.30	681.55	75	-	174.95	665.00	27.05	73	1,350	18,375	
	-	-	-	-	-	-	300	23.85	32.00	150	11450.00	375	632.95	796.80	7,350	-	-	-	-	-	-		
	2,421,525	138,750	30,085	17.96	23.55	7.45	6,300	23.50	23.70	750	11500.00	75	757.10	763.75	150	-	176.20	758.55	28.85	2,813	-52,275	872,475	
	23,100	-1,125	352	18.05	19.65	5.90	75	18.60	20.95	150	11550.00	75	758.55	868.95	75	-	-	-	-	-	-		
	226,350	48,450	5,499	18.13	16.30	5.00	150	16.00	16.90	75	11600.00	75	844.75	859.65	75	-	173.70	851.10	30.36	72	3,825	9,300	
	7,275	-5,550	220	18.84	15.75	6.05	75	13.25	15.65	75	11650.00	450	860.80	953.75	75	-	-	-	-	-	-		
	182,550	48,450	3,178	18.54	11.90	4.05	75	11.40	11.95	75	11700.00	150	939.00	955.45	75	-	163.80	962.75	34.23	534	38,700	39,975	
	10,650	-2,625	125	18.83	10.40	3.65	75	9.05	10.40	225	11750.00	75	932.75	1,045.05	75	-	-	-	-	-	-		
	258,525	-4,200	2,744	18.66	8.00	2.60	75	7.70	8.00	450	11800.00	75	1,035.15	1,047.10	75	-	189.55	1,040.00	33.45	33	-450	11,475	
	3,825	-150	39	19.23	7.60	2.45	75	6.15	7.55	75	11850.00	375	1,055.10	1,141.40	375	-	-	-	-	-	-		
	266,025	44,475	4,453	19.01	5.70	1.30	75	5.65	5.80	225	11900.00	75	1,130.25	1,149.65	75	-	188.95	1,139.00	35.49	75	-75	58,350	
	63,150	-4,800	625	19.53	5.40	1.10	75	5.05	5.40	225	11950.00	375	1,124.30	1,272.70	375	-	-	1,390.00	-	-	-	150	
	194,250	127,875	5,457	19.88	4.85	1.00	75	4.80	5.05	825	12000.00	75	1,231.45	1,242.65	75	-	179.65	1,240.00	37.78	154	10,725	12,600	
	4,575	2,700	368	19.96	4.00	0.25	75	4.15	4.65	75	12050.00	75	1,213.25	1,340.50	75	-	-	-	-	-	-		
	39,300	39,300	800	21.12	4.70	-37.35	150	3.80	4.70	1,650	12100.00	75	1,321.20	1,356.90	75	-	-	-	-	-	-		
Total	17,849,775		291,160																343,694		27,457,500	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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