

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10813.45** As on Jul 09, 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	
	10,050	-300	8	-	3,476.05	16.95	75	3,505.40	3,539.15	75	7300.00	375	3.00	3.15	1,050	-0.35	3.15	67.33	1,268	4,725	204,450		
	-	-	-	-	-	-	7,350	3,290.20	3,598.95	7,350	7350.00	300	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,242.45	3,548.95	7,350	7400.00	2,400	1.50	-	-	-	10.45	-	-	-	-	150	
	-	-	-	-	-	-	7,350	3,151.10	3,498.95	7,350	7450.00	300	0.40	-	-	-	-	-	-	-	-		
	362,250	675	16	-	3,298.85	103.85	75	3,321.80	3,330.45	75	7500.00	150	3.50	3.80	75	-0.65	3.65	64.30	1,233	-11,325	931,125		
	-	-	-	-	-	-	7,350	3,051.10	3,398.95	7,350	7550.00	75	1.20	-	-	-	15.80	-	-	-	-	150	
	-	-	-	-	-	-	7,350	3,052.40	3,339.65	7,350	7600.00	1,800	2.25	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,951.10	3,298.95	7,350	7650.00	75	3.50	-	-	3.20	3.40	60.68	2	-	4,875		
	150	-	-	-	2,558.75	-	7,350	2,933.70	3,243.20	375	7700.00	75	4.05	4.50	1,425	-0.10	4.50	61.77	105	-5,775	33,225		
	-	-	-	-	-	-	7,350	2,851.10	3,198.95	7,350	7750.00	900	0.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,862.40	3,378.65	7,350	7800.00	375	3.05	-	-	-	15.85	-	-	-	-	825	
	-	-	-	-	-	-	7,350	2,751.10	3,098.95	7,350	7850.00	900	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,767.35	3,261.65	7,350	7900.00	7,500	3.05	-	-	-	20.80	-	-	-	-	1,425	
	-	-	-	-	-	-	7,350	2,651.10	2,998.95	7,350	7950.00	900	0.75	-	-	-	-	-	-	-	-		
	201,900	-300	53	-	2,831.55	152.55	75	2,831.60	2,851.85	75	8000.00	225	4.95	5.30	75	-1.00	5.00	56.39	2,240	-9,525	1,117,200		
	-	-	-	-	-	-	7,350	2,551.10	2,898.95	7,350	8050.00	-	-	-	-	-	30.00	-	-	-	-	825	
	1,650	-	-	-	2,110.25	-	1,275	2,504.80	2,850.60	75	8100.00	75	4.95	5.40	75	-0.95	5.10	54.51	464	5,550	18,450		
	-	-	-	-	-	-	7,350	2,451.10	2,798.95	7,350	8150.00	-	-	-	-	-	60.00	-	-	-	-	600	
	1,200	-	-	-	2,060.00	-	75	2,402.45	2,916.45	75	8200.00	75	5.40	6.15	75	-1.60	5.40	52.90	107	-6,525	23,400		
	-	-	-	-	-	-	7,350	2,351.10	2,698.95	7,350	8250.00	900	1.00	-	-	-	7.15	-	-	-	-	75	
	7,650	-	-	-	2,439.90	-	75	2,473.80	2,663.30	7,350	8300.00	75	5.10	5.95	75	-1.20	5.55	51.08	555	3,000	39,525		
	-	-	-	-	-	-	7,350	2,251.10	2,598.95	7,350	8350.00	150	4.40	7.55	600	0.35	6.60	-	-	-	-	675	
	4,500	-	-	-	2,300.10	-	7,350	2,202.45	2,686.55	7,350	8400.00	75	5.65	9.50	300	-1.15	6.05	49.67	307	-225	26,175		
	-	-	-	-	-	-	7,350	2,151.10	2,498.95	7,350	8450.00	1,500	3.10	-	-	-	-	-	-	-	-		
	551,100	-8,025	222	-	2,343.00	151.70	150	2,335.05	2,342.05	75	8500.00	75	6.20	6.25	450	-1.20	6.30	47.95	1,816	-18,450	1,226,550		
	-	-	-	-	-	-	7,350	2,051.10	2,398.95	7,350	8550.00	900	3.35	-	-	-	-	-	-	-	-		
	4,425	-	-	-	2,199.95	-	7,350	2,001.95	2,321.00	7,350	8600.00	75	6.45	10.75	900	-1.15	7.05	46.71	321	5,475	67,050		
	-	-	-	-	-	-	7,350	1,951.10	2,298.95	7,350	8650.00	750	1.90	-	-	0.45	9.00	-	-	-	-	75	
	11,025	3,150	52	-	2,100.50	105.50	75	1,970.80	2,225.05	75	8700.00	150	6.90	13.30	600	-1.55	7.35	44.99	371	2,625	48,225		
	-	-	-	-	-	-	7,350	1,851.10	2,198.95	7,350	8750.00	300	0.10	-	-	-	-	-	-	-	-		
	9,525	-	-	-	1,988.75	-	75	1,867.40	2,090.35	75	8800.00	75	7.50	8.10	75	-2.05	7.70	43.29	716	3,375	157,800		
	-	-	-	-	-	-	7,350	1,751.10	2,124.70	7,350	8850.00	300	5.05	8.85	75	-2.05	8.35	42.83	21	150	4,500		
	1,575	300	4	-	1,929.95	119.45	300	1,855.15	2,047.90	150	8900.00	600	8.30	9.30	225	-1.70	8.70	42.09	1,377	-3,600	71,625		
	-	-	-	-	-	-	7,350	1,651.10	2,002.95	7,350	8950.00	75	8.65	10.00	75	-0.30	9.95	41.98	12	750	1,500		
	345,300	-3,000	150	-	1,840.15	137.25	75	1,840.25	1,845.85	75	9000.00	525	8.90	9.20	1,275	-2.30	9.20	40.44	8,655	-5,025	2,155,050		
	-	-	-	-	-	-	7,350	1,665.25	1,858.15	375	9050.00	300	8.05	10.35	225	-3.10	9.60	39.70	10	375	1,125		
	33,825	-	3	-	1,691.00	71.50	75	1,738.40	1,746.55	75	9100.00	75	8.90	9.50	225	-2.60	9.50	38.62	2,227	-30,375	486,300		
	150	-	-	-	904.70	-	375	1,582.65	1,897.95	375	9150.00	300	6.20	17.15	300	-	-	-	-	-	-		
	27,750	-750	24	-	1,603.20	78.20	75	1,621.40	1,673.75	75	9200.00	75	10.05	10.90	600	-3.10	10.45	37.20	3,043	-98,100	578,100		
	-	-	-	-	-	-	375	1,488.60	1,618.40	75	9250.00	300	2.55	16.40	75	-0.15	16.30	-	-	-	-	3,150	
	37,275	-75	7	-	1,541.45	116.45	75	1,534.70	1,574.20	75	9300.00	75	11.40	15.00	75	-4.30	11.80	35.93	2,329	-37,950	1,112,325		
	75	-	-	-	928.80	-	375	1,382.40	1,675.50	3,675	9350.00	1,125	6.00	20.20	150	-2.75	13.40	35.72	16	300	5,550		
	46,725	-1,275	24	-	1,390.00	65.00	450	1,328.75	1,487.70	75	9400.00	900	11.10	15.00	75	-5.40	13.35	34.65	2,371	-19,350	509,775		
	4,125	-	-	-	948.35	-	375	1,295.25	1,501.35	375	9450.00	300	10.55	14.55	300	-	19.30	36.14	2	75	8,025		
	356,475	-2,400	177	-	1,350.00	149.10	150	1,349.00	1,350.00	75	9500.00	2,475	15.00	15.45	75	-6.90	15.35	33.45	11,626	-71,100	2,127,600		
	825	-	-	-	1,184.45	-	75	1,186.35	1,354.65	75	9550.00	75	14.85	22.75	600	-8.15	16.50	32.86	81	2,400	29,175		
	76,800	-825	35	-	1,219.45	110.95	75	1,241.85	1,255.15	75	9600.00	75	16.20	17.25	75	-8.80	16.85	31.92	4,066	64,500	784,200		
	600	-150	2	-	1,181.50	222.20	75	1,148.50	1,245.25	75	9650.00	75	14.85	18.75	75	-10.25	19.45	31.80	69	525	5,550		
	96,300	225	52	-	1,160.50	148.85	75	1,152.90	1,166.70	75	9700.00	75	19.40	20.00	4,725	-11.45	20.00	30.88	5,501	51,450	765,075		
	525	-	-	-	995.40	-	75	1,099.50	1,131.05	75	9750.00	75	20.70	23.20	75	-8.40	24.65	31.23	23	75	8,550		
	117,075	-75	66	-	1,056.25	136.90	150	1,056.80	1,064.00	75	9800.00	150	24.20	25.05	1,200	-14.40	24.35	30.00	9,623	80,775	1,446,225		
	1,200	-	-	-	903.60	-	75	988.60	1,036.00	75	9850.00	75	20.80	27.90	75	-15.45	28.05	29.87	270	-1,950	17,175		
	120,900	-450	30	-	932.00	87.95	75	890.80	975.00	75	9900.00	75	29.05	30.00	150	-19.20	29.50	29.06	8,382	13,425	639,750		
	4,575	-	2	-	832.25	35.65	450	798.30	935.65	75	9950.00	75	31.05	34.70	75	-20.15	32.90	28.69	899				

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
	16,275	-825	20	19.95	562.10	100.00	75	560.75	575.50	75	10350.00	150	75.00	81.00	75	-49.10	75.05	25.35	1,241	2,550	47,550	
	463,575	9,825	1,060	21.07	528.25	97.40	75	521.05	528.65	675	10400.00	150	84.75	85.50	1,275	-55.00	84.00	25.04	26,223	299,775	1,178,925	
	14,625	-	23	20.18	482.35	91.80	75	480.75	489.95	750	10450.00	75	94.00	98.45	75	-58.30	94.10	24.75	1,329	15,825	60,900	
	999,750	-37,800	5,241	20.83	449.00	85.30	75	445.25	450.00	1,200	10500.00	75	107.60	108.00	300	-62.60	107.60	24.74	42,361	-90,675	1,817,175	
	19,425	1,050	112	20.67	411.10	81.95	75	406.00	414.00	150	10550.00	75	118.65	126.05	75	-61.40	125.50	25.07	1,348	-3,000	32,475	
	520,125	-24,450	5,140	20.67	376.00	75.50	75	373.20	376.00	75	10600.00	1,275	134.00	135.30	525	-72.45	134.00	24.21	27,833	427,725	1,385,925	
	14,775	-1,275	204	20.39	340.00	65.95	75	327.80	349.75	75	10650.00	75	146.05	155.00	3,000	-71.25	154.95	24.56	1,406	8,700	36,450	
	1,022,175	79,725	15,518	20.42	308.45	65.70	750	308.45	309.90	75	10700.00	75	166.75	167.20	375	-81.95	166.85	23.81	34,705	197,550	1,078,650	
	45,000	-975	2,516	20.26	276.90	59.70	750	273.15	277.00	450	10750.00	75	181.75	187.00	675	-86.10	187.00	23.77	4,287	44,175	82,425	
	1,046,400	149,475	35,979	20.13	247.45	56.20	300	247.00	247.65	150	10800.00	75	205.50	206.35	225	-90.20	205.55	23.41	31,887	540,825	956,925	
	50,100	7,275	3,259	20.02	219.95	48.90	750	216.05	219.60	750	10850.00	150	225.30	227.75	675	-94.95	227.75	23.26	1,561	7,425	24,150	
	608,625	84,750	16,499	19.63	191.50	44.70	75	191.00	192.00	75	10900.00	75	249.00	251.00	75	-	249.20	22.88	5,437	121,275	223,275	
	13,050	-2,475	1,323	21.45	187.75	57.65	75	161.85	188.70	600	10950.00	75	267.35	290.00	75	106.00	281.05	23.35	17	75	2,025	
	2,083,575	126,675	46,177	19.19	144.05	32.45	75	143.10	144.05	3,225	11000.00	75	301.50	304.75	75	-96.00	302.00	22.60	7,038	77,625	581,925	
	30,000	-5,775	1,730	19.15	125.00	29.55	75	123.30	125.00	75	11050.00	75	322.55	365.30	75	113.45	335.00	22.87	2	150	225	
	693,150	81,675	14,132	18.85	105.35	24.75	75	104.25	105.35	750	11100.00	75	358.35	366.15	75	-36.70	358.35	22.00	331	-2,925	20,925	
	50,175	4,275	1,896	18.63	88.45	20.15	75	87.20	88.45	975	11150.00	75	386.05	403.85	75	121.65	446.65	27.70	7	150	1,050	
	1,212,375	51,975	17,531	18.48	74.00	16.65	300	73.80	74.50	900	11200.00	75	424.00	435.55	750	-77.60	432.00	22.55	475	8,775	31,125	
	49,950	1,050	1,569	18.22	60.50	12.85	75	59.00	62.00	75	11250.00	75	439.55	477.90	75	119.20	585.70	35.20	3	75	150	
	682,950	24,300	12,597	18.14	50.00	10.60	3,000	50.10	51.00	75	11300.00	75	498.50	512.25	75	125.85	510.00	23.05	48	75	12,600	
	21,525	-9,375	2,249	17.90	40.00	7.25	150	37.70	43.35	75	11350.00	75	520.90	593.90	75	137.80	668.40	-	-	-	150	
	597,825	108,975	9,976	17.93	33.05	6.10	150	33.10	33.55	75	11400.00	75	585.05	596.45	75	-	595.35	23.99	14	75	37,650	
	-	-	-	-	-	-	300	23.75	32.55	150	11450.00	75	613.85	730.10	75	122.50	-	-	-	-	-	
	2,631,000	187,950	19,833	18.32	23.70	4.25	9,375	23.70	23.90	150	11500.00	75	680.30	681.00	75	-	680.60	24.52	1,835	-9,300	810,000	
	19,575	3,975	326	17.92	17.60	0.90	225	17.65	20.00	150	11550.00	75	701.70	804.50	75	145.45	841.65	-	-	-	2,250	
	306,075	27,600	5,526	18.55	16.35	2.65	75	16.00	16.50	225	11600.00	75	767.45	777.35	75	-	784.45	27.56	33	-75	14,550	
	7,500	-150	63	17.51	10.00	-1.65	75	8.90	15.00	75	11650.00	75	704.35	863.55	75	104.50	-	-	-	-	-	
	200,325	4,275	3,748	18.93	11.60	2.05	75	11.40	11.95	75	11700.00	75	853.55	874.60	75	-	875.40	28.50	20	825	40,650	
	11,850	600	26	18.30	7.75	-0.35	75	7.80	10.00	825	11750.00	75	855.25	962.90	375	139.60	-	-	-	-	-	
	186,600	-50,550	3,283	19.17	7.90	1.15	150	7.70	8.00	450	11800.00	75	952.00	967.70	75	129.00	973.00	30.37	15	-450	8,850	
	5,175	375	21	19.24	6.40	0.45	1,125	4.00	7.30	75	11850.00	450	965.70	1,087.60	75	-	-	-	-	-	-	
	327,900	67,350	4,467	19.56	5.60	0.35	1,500	5.00	5.70	75	11900.00	75	1,044.10	1,062.35	75	-	841.65	34.02	73	-3,900	54,900	
	51,150	-	198	19.65	4.55	-0.45	75	4.85	5.15	150	11950.00	375	1,065.70	1,198.10	375	-98.80	1,081.20	-	-	-	150	
	293,250	-12,000	6,625	20.54	4.80	0.30	150	4.65	4.85	300	12000.00	75	1,149.35	1,166.45	375	-	1,390.00	30.92	234	10,500	48,075	
	12,375	3,000	77	20.76	4.10	-0.10	600	3.15	4.50	150	12050.00	75	1,143.90	1,292.35	75	133.25	1,153.95	-	-	-	-	
	29,250	-1,125	83	21.05	3.60	-0.10	450	3.10	3.95	75	12100.00	75	1,237.65	1,386.60	75	-	-	-	-	-	-	
	5,175	-4,650	497	21.65	3.50	0.15	75	3.05	5.90	900	12150.00	375	1,240.40	1,498.75	7,350	-	-	-	-	-	-	
	11,550	-12,975	1,840	21.37	2.55	-0.60	900	2.50	4.90	900	12200.00	75	1,296.15	1,369.15	150	50.85	1,430.00	48.49	4	-225	225	
	16,875	5,400	1,311	22.25	2.75	-0.15	600	2.35	2.70	75	12250.00	75	1,376.90	1,506.60	375	-	-	-	-	-	-	
	7,350	3,825	93	23.17	3.00	0.45	75	2.60	3.15	600	12300.00	75	1,415.20	1,499.15	375	-	1,565.00	55.81	10	-450	525	
Total	18,412,050		246,158																348,762		30,025,275	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.

NSE group companies

NSE Clearing

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