

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10618.20** As on Jul 15, 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	
	9,750	-75	8	-	3,300.00	30.00	75	3,314.40	3,353.05	75	7300.00	2,025	2.15	2.65	75	-0.25	2.15	72.97	2,142	-8,400	185,925		
	-	-	-	-	-	-	7,350	3,073.05	3,531.05	7,350	7350.00	75	0.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,140.55	3,314.85	75	7400.00	75	2.05	3.30	75	0.20	2.55	71.95	8	-	750		
	-	-	-	-	-	-	7,350	2,815.50	3,448.95	7,350	7450.00	75	0.30	-	-	-	-	-	-	-	-		
	363,675	-375	44	-	3,128.00	17.95	75	3,129.80	3,133.60	75	7500.00	825	2.40	2.70	75	-1.00	2.35	68.91	1,532	-13,575	752,925		
	-	-	-	-	-	-	7,350	2,725.25	3,348.95	7,350	7550.00	75	0.50	-	-	-	15.80	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,840.10	3,281.25	7,350	7600.00	75	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,724.70	3,195.80	75	7650.00	75	2.60	4.00	75	-1.50	3.00	67.27	29	-	3,750		
	150	-	-	-	2,558.75	-	7,350	2,625.45	3,184.15	7,350	7700.00	75	3.05	3.25	75	0.05	3.10	66.34	90	-1,200	26,400		
	-	-	-	-	-	-	7,350	2,544.75	3,148.95	7,350	7750.00	75	0.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,656.70	3,075.95	7,350	7800.00	450	2.40	3.90	1,800	0.65	3.95	65.91	168	2,550	3,300		
	-	-	-	-	-	-	7,350	2,454.50	3,048.95	7,350	7850.00	75	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,573.35	2,981.45	7,350	7900.00	1,500	2.10	4.85	1,800	0.80	3.85	63.30	12	900	900		
	-	-	-	-	-	-	7,350	2,364.25	2,948.95	7,350	7950.00	75	0.70	-	-	-	-	-	-	-	-		
	201,000	150	15	-	2,613.30	11.30	75	2,631.85	2,643.45	75	8000.00	75	3.20	3.45	975	-1.80	3.45	60.09	6,239	10,725	1,025,175		
	-	-	-	-	-	-	7,350	2,274.00	2,848.95	7,350	8050.00	75	2.15	-	-	-	3.05	-	-	-	-	750	
	1,650	-	-	-	2,110.25	-	75	2,384.60	2,734.35	75	8100.00	75	3.60	4.80	75	-0.70	3.95	58.76	74	-375	10,650		
	-	-	-	-	-	-	7,350	2,183.75	2,748.95	7,350	8150.00	75	2.40	-	-	-	3.05	-	-	-	-	525	
	1,200	-	1	-	2,408.50	348.50	7,350	2,171.00	2,556.00	450	8200.00	75	3.05	4.40	75	-	4.50	57.40	76	-1,575	10,050		
	-	-	-	-	-	-	7,350	2,093.50	2,648.95	7,350	8250.00	1,800	2.60	-	-	-	7.15	-	-	-	-	75	
	7,725	75	1	82.14	2,397.45	77.45	7,350	2,198.60	2,589.75	7,350	8300.00	75	3.70	4.90	75	-0.85	3.80	53.84	238	-825	19,350		
	-	-	-	-	-	-	7,350	2,003.25	2,548.95	7,350	8350.00	150	3.05	-	-	-	0.35	6.60	-	-	-	675	
	4,500	75	1	-	2,178.60	-50.50	1,350	2,150.15	2,497.80	7,350	8400.00	1,500	3.20	5.70	1,800	0.05	5.00	53.49	25	-825	16,575		
	-	-	-	-	-	-	7,350	1,913.00	2,448.95	7,350	8450.00	75	2.70	-	-	-	-	-	-	-	-		
	526,050	-2,475	82	-	2,136.50	19.00	75	2,138.20	2,148.10	75	8500.00	75	4.10	4.30	75	-0.70	4.10	49.78	2,907	-81,525	1,044,900		
	-	-	-	-	-	-	7,350	1,822.75	2,284.60	7,350	8550.00	300	2.40	-	-	-	-	-	-	-	-		
	4,425	-	-	-	2,199.95	-	7,350	1,803.10	2,222.00	7,350	8600.00	375	3.95	5.45	75	-0.85	4.75	48.48	190	150	42,825		
	-	-	-	-	-	-	7,350	1,732.50	2,176.50	7,350	8650.00	150	0.30	-	-	-	0.45	9.00	-	-	-	75	
	12,900	450	12	-	1,934.20	38.35	7,350	1,774.95	2,063.45	7,350	8700.00	75	4.20	5.85	75	-1.30	4.55	45.91	87	375	39,075		
	-	-	-	-	-	-	7,350	1,642.25	2,065.00	7,350	8750.00	300	3.20	-	-	-	-	-	-	-	-		
	9,450	-75	6	88.76	1,981.15	-7.35	75	1,677.00	1,874.20	75	8800.00	150	4.15	6.50	150	-1.85	4.15	43.09	212	-1,500	134,175		
	-	-	-	-	-	-	7,350	1,575.55	1,954.65	7,350	8850.00	75	4.70	10.45	75	-1.70	4.60	42.59	21	-1,425	4,275		
	1,650	-	5	73.57	1,833.90	-60.25	7,350	1,611.50	1,822.15	825	8900.00	75	4.70	5.45	75	-0.85	5.40	42.44	375	-4,275	63,450		
	-	-	-	-	-	-	75	1,577.10	1,818.25	75	8950.00	300	4.70	6.35	300	2.05	6.90	42.86	6	225	975		
	325,650	-4,425	293	-	1,636.00	21.10	300	1,641.20	1,646.90	75	9000.00	75	5.85	5.95	75	-1.05	5.85	40.64	5,393	-31,275	1,902,600		
	-	-	-	-	-	-	75	1,506.60	1,636.60	75	9050.00	75	5.30	8.00	75	-0.20	7.40	40.97	15	750	2,550		
	34,125	-	13	-	1,532.00	29.25	75	1,534.55	1,548.25	75	9100.00	150	5.90	6.30	75	-2.10	5.05	37.51	2,624	-675	409,500		
	150	-	-	-	904.70	-	375	1,314.40	1,603.90	375	9150.00	300	1.65	20.80	600	-	-	-	-	-	-		
	27,000	-75	5	-	1,431.00	21.00	75	1,432.25	1,528.25	75	9200.00	150	6.50	7.10	75	-2.30	6.20	36.40	2,583	-3,525	524,625		
	-	-	-	-	-	-	75	1,302.95	1,573.60	75	9250.00	300	6.35	9.95	300	-0.10	9.00	37.49	9	75	2,850		
	35,550	-300	8	-	1,336.55	12.80	75	1,332.45	1,352.85	75	9300.00	75	8.05	8.40	150	-1.85	8.10	35.65	3,030	-15,300	1,010,400		
	75	-	-	-	928.80	-	375	1,152.80	1,460.90	375	9350.00	300	2.55	9.60	75	0.30	9.90	-	-	-	-	5,025	
	45,975	-75	4	42.44	1,284.00	46.05	75	1,234.00	1,275.55	75	9400.00	75	8.70	11.00	75	-2.55	9.35	34.13	3,131	-5,625	474,000		
	4,125	-	-	-	948.35	-	375	1,002.70	1,295.25	7,725	9450.00	300	8.00	13.15	300	1.75	12.10	34.55	5	75	5,925		
	334,725	-1,725	100	-	1,136.05	11.20	150	1,148.35	1,150.00	75	9500.00	600	11.55	12.00	75	-2.15	12.05	33.28	10,838	-37,350	1,693,575		
	825	-	-	-	1,184.45	-	75	985.50	1,250.95	75	9550.00	75	9.80	23.50	75	-2.35	13.05	32.54	105	825	32,250		
	72,975	-750	30	43.68	1,109.15	80.40	75	1,039.85	1,064.95	75	9600.00	150	13.00	14.80	75	-2.70	13.50	31.50	7,035	-4,275	714,750		
	675	-	-	-	994.50	-	75	931.45	1,122.20	75	9650.00	75	10.05	15.95	75	-2.00	15.60	31.17	164	5,400	11,925		
	92,400	-1,275	60	-	949.10	17.20	75	945.60	1,070.95	75	9700.00	150	16.50	20.45	75	-4.90	16.35	30.18	8,309	37,800	827,175		
	600	-	-	-	853.25	-	75	893.25	980.00	75	9750.00	450	14.60	28.95	75	-3.55	20.60	30.44	139	2,250	11,925		
	112,800	-750	45	-	830.00	-26.25	75	855.35	865.00	75	9800.00	75	21.00	21.90	150	-5.50	21.90	29.52	12,928	-15,675	1,530,225		
	1,200	-	1	51.28	944.80	41.20	75	702.75	885.10	75	9850.00	75	10.50	25.95	150	-5.35	25.95	29.38	586	4,350	12,675		
	114,000	-1,350	105	-	758.60	11.55	75	763.70	775.75	75	9900.00	75	28.00	33.35	75	-7.70	28.00	28.53	15,063	53,250	1,046,550		
	4,425	-	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	
	16,200	-375	31	20.42	370.70	-6.20	75	353.85	389.25	75	10350.00	75	65.00	98.00	75	-16.80	97.65	25.86	3,267	12,675	50,325		
	446,175	-10,425	2,311	22.37	348.00	6.70	75	346.05	351.40	75	10400.00	75	108.00	108.60	75	-19.15	109.00	25.32	36,176	113,175	1,287,525		
	14,850	225	93	21.83	309.85	-1.00	75	308.05	319.95	75	10450.00	300	120.00	124.95	75	-22.90	120.75	24.66	2,121	11,775	48,675		
	906,525	-52,950	9,698	22.38	282.05	4.55	600	282.05	285.00	375	10500.00	225	139.85	141.00	150	-21.90	140.00	24.75	68,551	12,225	1,859,625		
	18,000	-2,025	347	22.38	252.00	4.50	75	247.25	256.95	75	10550.00	75	159.00	161.70	75	-24.05	157.65	24.43	2,251	2,625	37,725		
	662,025	-81,300	15,294	22.03	221.05	0.95	75	221.00	221.05	5,400	10600.00	75	178.15	180.80	75	-26.55	178.05	24.23	49,691	-45,000	1,125,300		
	25,800	-71,625	3,441	22.66	200.45	6.40	75	194.10	195.00	75	10650.00	75	198.40	206.60	75	-23.85	204.55	24.52	4,070	-8,550	47,325		
	854,325	-147,225	46,088	21.90	170.00	0.55	75	168.50	169.00	75	10700.00	900	225.05	227.75	75	-29.10	225.15	23.91	58,557	-	900,600		
	57,300	-9,900	4,897	21.76	147.00	-1.00	75	145.10	149.90	150	10750.00	75	244.00	259.00	825	-23.35	258.65	24.58	5,763	10,125	40,725		
	1,088,850	-60,375	64,124	21.61	126.00	-1.60	2,700	126.00	127.75	75	10800.00	225	282.00	283.00	525	-31.00	282.00	23.84	37,243	61,575	838,350		
	61,500	-17,550	5,911	21.45	107.00	-2.75	75	106.00	108.00	75	10850.00	75	312.25	317.30	75	-23.30	319.70	24.60	1,676	3,075	19,275		
	718,800	7,350	33,828	21.55	92.00	-1.20	75	91.05	92.00	75	10900.00	75	345.85	352.85	75	-33.00	346.35	23.79	5,576	-7,800	230,100		
	25,500	-9,000	3,252	21.09	74.65	-4.90	75	74.50	77.95	75	10950.00	75	376.15	388.45	75	-26.30	386.75	24.51	193	-75	5,700		
	2,547,075	89,175	102,276	21.33	64.20	-2.20	75	64.20	64.50	4,425	11000.00	150	419.50	424.50	75	-28.50	420.80	24.20	7,620	9,375	513,750		
	40,350	6,975	3,045	21.24	53.00	-3.35	75	46.00	75.00	825	11050.00	75	446.95	495.05	75	-13.00	465.00	25.14	2	-	1,725		
	672,150	-77,925	28,036	21.19	43.60	-2.90	75	43.00	43.95	225	11100.00	75	495.30	504.90	75	-30.80	501.10	24.72	586	-3,225	22,425		
	82,650	-12,375	5,110	21.13	35.55	-3.50	75	35.50	37.90	75	11150.00	75	532.50	579.65	75	-193.05	418.45	-	3	-	525		
	1,062,450	-15,825	37,332	21.42	30.30	-2.00	75	29.05	30.30	300	11200.00	75	581.45	590.30	75	-28.10	591.30	26.24	749	6,300	52,200		
	69,675	600	2,644	20.76	22.00	-4.60	75	21.00	28.05	75	11250.00	75	621.15	643.55	75	-	648.50	-	-	-	75		
	756,225	-33,600	22,545	21.15	18.95	-2.95	150	18.80	19.20	75	11300.00	75	671.50	679.80	75	-29.30	682.70	27.59	99	-375	15,900		
	16,350	1,350	824	21.27	15.50	-2.25	75	14.10	17.50	75	11350.00	75	616.65	793.20	75	-	724.10	-	-	-	225		
	847,425	123,525	19,671	21.23	12.20	-2.30	900	12.15	12.50	75	11400.00	75	763.40	771.80	75	-30.25	763.65	26.13	38	825	39,075		
	5,775	3,225	178	21.80	10.95	-1.85	75	11.00	12.50	600	11450.00	75	749.55	915.25	75	-	-	-	-	-	-		
	2,444,325	-175,575	41,054	22.20	9.50	-0.65	600	9.35	9.60	75	11500.00	150	862.80	869.20	225	-29.90	864.25	28.82	1,122	-13,950	742,575		
	24,825	75	474	22.38	7.85	-1.15	75	7.75	8.00	150	11550.00	75	836.65	990.00	75	26.35	868.00	-	1	75	2,325		
	276,825	-30,750	10,644	22.67	6.65	-1.05	600	6.65	6.95	75	11600.00	225	956.15	966.30	75	-19.40	956.75	29.13	25	-150	15,450		
	18,525	-1,200	521	23.20	6.00	-0.85	75	5.55	7.00	75	11650.00	75	905.30	1,062.05	75	-	-	-	-	-	-		
	237,075	-3,975	6,944	23.66	5.35	-0.65	450	5.05	5.40	75	11700.00	75	1,055.15	1,064.75	75	-45.95	1,005.00	-	96	2,250	42,150		
	12,000	-150	135	24.17	4.85	-0.55	75	4.10	5.55	600	11750.00	375	1,048.25	1,247.65	375	-	937.45	-	-	-	75		
	178,050	-13,500	4,503	24.67	4.40	-0.60	1,575	4.40	4.45	300	11800.00	75	1,149.30	1,163.50	75	-44.00	1,148.00	30.50	25	450	9,525		
	15,600	-4,050	278	25.44	4.30	-0.65	675	4.10	4.45	900	11850.00	75	1,082.10	1,250.95	75	-	-	-	-	-	-		
	182,175	-11,700	3,517	25.96	3.95	-1.10	450	3.95	4.05	75	11900.00	75	1,250.15	1,261.90	75	-43.80	1,208.45	-	10	-	53,850		
	49,350	-7,950	1,104	26.64	3.80	-0.80	3,450	3.80	4.20	75	11950.00	375	1,239.90	1,410.70	375	-	1,180.70	-	-	-	75		
	286,350	76,650	11,597	27.25	3.60	-1.40	5,325	3.60	3.70	525	12000.00	300	1,355.15	1,361.30	75	-18.80	1,366.45	41.36	410	-9,525	37,650		
	16,800	-450	286	27.95	3.50	-0.60	75	3.25	4.30	75	12050.00	75	1,253.65	1,454.00	75	-	-	-	-	-	-		
	18,150	-7,875	696	28.21	3.05	-0.95	3,750	3.05	3.90	75	12100.00	75	1,442.65	1,466.95	75	-	-	-	-	-	-		
	7,725	300	161	29.37	3.35	-0.20	75	2.85	5.40	825	12150.00	75	1,450.80	1,591.55	75	-	-	-	-	-	-		
	16,725	1,275	323	29.43	2.80	-0.90	3,300	2.75	2.85	75	12200.00	75	1,542.35	1,563.95	75	47.40	1,405.55	-	1	75	75		
	9,900	-525	42	31.42	3.75	0.45	75	2.80	3.70	600	12250.00	75	1,545.75	1,647.75	375	-	-	-	-	-	-		
	35,700	-300	527	31.10	2.90	-0.35	75	2.75	2.80	75	12300.00	150	1,642.30	1,665.25	75	-65.35	1,610.00	-	3	-	900		
Total	18,603,225		497,561																502,505		28,137,000	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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