

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10799.65** As on Jul 07, 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
	9,975	-	2	-	3,393.60	-36.40	150	3,414.80	3,453.55	75	7300.00	75	3.15	3.35	75	0.05	3.40	64.82	604	-10,050	205,200	
	-	-	-	-	-	-	7,350	3,131.40	3,549.00	75	7350.00	7,500	0.35	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,081.95	3,549.00	75	7400.00	1,500	3.05	-	-	-	10.45	-	-	-	150	
	-	-	-	-	-	-	7,350	3,000.40	3,449.00	75	7450.00	30,000	0.35	-	-	-	-	-	-	-	-	
	355,500	600	13	-	3,220.00	-11.00	75	3,231.60	3,241.95	75	7500.00	600	4.00	4.15	3,000	-0.15	4.10	62.22	1,459	25,800	901,200	
	-	-	-	-	-	-	7,350	2,900.40	3,349.00	75	7550.00	22,500	0.15	-	-	-	15.80	-	-	-	150	
	-	-	-	-	-	-	7,350	2,881.70	3,349.00	75	7600.00	1,500	3.05	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,953.10	3,248.95	375	7650.00	300	3.90	4.50	150	-1.45	4.50	59.92	21	300	5,025	
	150	-	-	-	2,558.75	-	7,350	2,787.75	3,248.95	450	7700.00	75	4.55	5.05	75	-0.60	4.65	59.17	111	-3,375	39,825	
	-	-	-	-	-	-	7,350	2,700.40	3,199.00	75	7750.00	15,000	0.20	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,681.50	3,149.00	75	7800.00	225	3.05	-	-	-	15.85	-	-	-	825	
	-	-	-	-	-	-	7,350	2,600.40	3,099.00	75	7850.00	7,500	0.65	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,581.85	3,047.50	7,350	7900.00	375	3.05	-	-	-	20.80	-	-	-	1,425	
	-	-	-	-	-	-	7,350	2,500.40	2,998.95	7,350	7950.00	7,500	0.35	-	-	-	-	-	-	-	-	
	204,375	-375	25	-	2,760.00	15.35	75	2,742.40	2,758.70	75	8000.00	75	5.65	5.75	300	-0.60	5.80	54.86	2,651	9,150	1,138,050	
	-	-	-	-	-	-	7,350	2,402.45	2,898.95	7,350	8050.00	750	3.05	-	-	-	30.00	-	-	-	825	
	1,650	-	-	-	2,110.25	-	75	2,581.20	2,841.00	75	8100.00	1,500	5.80	6.60	75	-0.75	5.85	52.95	55	-750	11,325	
	-	-	-	-	-	-	7,350	2,312.70	2,798.95	7,350	8150.00	15,000	0.65	-	-	-	60.00	-	-	-	600	
	1,200	-	-	-	2,060.00	-	7,350	2,268.55	2,748.95	7,350	8200.00	14,550	3.05	-	-	-	7.20	-	-	-	33,600	
	-	-	-	-	-	-	7,350	2,223.40	2,698.95	7,350	8250.00	1,500	3.05	-	-	-	7.15	-	-	-	75	
	7,650	-	1	-	2,439.90	-0.10	75	2,334.25	2,625.60	75	8300.00	300	6.05	6.75	75	-0.85	6.20	49.45	393	675	36,225	
	-	-	-	-	-	-	7,350	2,132.20	2,598.95	7,350	8350.00	150	3.45	6.65	150	1.85	6.50	48.81	2	75	675	
	4,500	-75	2	-	2,324.35	-58.45	450	2,223.20	2,599.40	7,350	8400.00	300	6.60	8.00	600	-1.10	6.55	47.89	528	-975	33,075	
	-	-	-	-	-	-	7,350	2,042.40	2,498.95	7,350	8450.00	1,500	3.60	-	-	-	-	-	-	-	-	
	581,025	-5,100	533	-	2,242.55	-7.65	75	2,243.65	2,254.15	375	8500.00	375	6.95	7.20	225	-0.80	7.10	46.50	3,316	-49,425	1,272,075	
	-	-	-	-	-	-	7,350	1,952.65	2,398.95	7,350	8550.00	375	5.25	-	-	-	-	-	-	-	-	
	4,425	-	-	-	2,150.00	-	7,350	1,985.30	2,376.95	7,350	8600.00	75	7.25	10.90	300	-1.45	7.55	44.98	364	-1,125	80,325	
	-	-	-	-	-	-	7,350	1,862.40	2,298.90	7,350	8650.00	600	7.10	9.85	300	0.45	9.00	-	-	-	75	
	13,200	-	4	-	2,020.50	-25.50	7,350	1,904.35	2,227.95	7,350	8700.00	75	7.45	16.25	75	-1.55	8.05	43.47	352	1,425	48,675	
	-	-	-	-	-	-	7,350	1,772.15	2,198.95	7,350	8750.00	300	2.05	9.95	300	-	-	-	-	-	-	
	4,875	-	-	-	1,945.00	-	7,350	1,809.35	2,158.65	7,350	8800.00	150	8.20	9.50	75	-1.40	9.05	42.30	1,268	-7,575	160,125	
	-	-	-	-	-	-	7,350	1,811.85	2,044.90	375	8850.00	75	8.80	10.95	300	-2.20	8.80	41.14	15	-	3,450	
	1,275	75	1	-	1,810.50	-18.15	7,350	1,722.85	2,092.80	7,350	8900.00	225	9.30	9.85	450	-1.55	9.80	40.88	1,152	-9,075	71,175	
	-	-	-	-	-	-	7,350	1,719.25	1,945.90	375	8950.00	150	9.05	10.50	75	-1.30	10.00	40.03	10	-225	975	
	331,650	-6,000	399	-	1,752.90	-10.00	75	1,750.95	1,762.40	75	9000.00	75	10.45	10.90	600	-1.60	10.95	39.65	10,267	-99,675	2,256,225	
	-	-	-	-	-	-	450	1,629.95	1,827.85	450	9050.00	75	10.05	14.00	75	-9.90	10.05	38.11	9	225	375	
	33,825	-	6	-	1,619.15	-30.65	150	1,647.05	1,665.45	75	9100.00	75	10.90	13.00	75	-1.85	11.50	38.00	2,362	-20,700	506,625	
	150	-	-	-	904.70	-	450	1,528.85	1,717.35	375	9150.00	150	10.80	16.00	150	-	-	-	-	-	-	
	28,650	-2,025	54	-	1,550.00	-16.00	75	1,541.50	1,599.05	450	9200.00	300	12.50	13.00	300	-2.25	13.00	36.81	1,609	-16,200	686,550	
	-	-	-	-	-	-	75	1,430.10	1,581.30	75	9250.00	300	12.45	18.15	300	-2.70	13.50	36.06	2	-	3,075	
	37,725	-225	39	-	1,475.65	9.35	75	1,450.35	1,469.30	75	9300.00	750	14.90	15.30	1,350	-2.65	14.85	35.68	2,902	-22,125	1,314,975	
	75	-	-	-	928.80	-	600	1,336.90	1,543.60	375	9350.00	150	13.40	17.90	75	-4.75	15.15	34.80	6	75	4,950	
	50,400	-2,400	41	-	1,350.10	-13.40	75	1,344.80	1,397.20	75	9400.00	1,125	17.00	18.00	75	-2.70	17.20	34.63	3,811	-4,200	519,825	
	4,125	-	-	-	948.35	-	525	1,249.50	1,392.20	450	9450.00	75	17.05	19.70	75	-2.65	19.00	34.28	53	75	8,100	
	363,825	-3,900	178	-	1,268.30	-1.60	75	1,263.15	1,271.65	300	9500.00	75	20.80	21.00	75	-2.85	21.00	33.94	12,980	3,675	2,321,775	
	825	-	2	-	1,184.45	232.10	375	1,174.40	1,261.60	225	9550.00	75	21.85	22.25	75	-4.25	22.15	33.26	225	375	22,950	
	78,750	-825	24	-	1,178.80	-5.45	375	1,148.10	1,202.00	75	9600.00	75	23.70	24.50	150	-3.55	24.35	32.87	6,110	65,025	687,075	
	750	-	-	-	956.45	-2.85	75	1,092.10	1,164.65	75	9650.00	75	26.50	28.10	75	-5.70	25.35	32.08	142	-1,425	5,400	
	97,650	-525	51	-	1,086.90	2.95	75	1,070.05	1,093.45	75	9700.00	75	29.50	29.95	75	-3.85	29.50	32.12	5,078	31,650	636,000	
	525	-	1	-	995.40	137.75	75	974.30	1,068.00	450	9750.00	150	32.05	33.90	75	-4.80	31.50	31.51	94	-75	8,250	
	119,700	-3,450	132	-	983.55	-5.20	75	977.95	991.05	75	9800.00	75	34.90	35.90	150	-4.35	35.30	31.28	6,836	11,025	1,326,375	
	1,200	75	3	-	903.60	108.90	375	855.15	969.65	375	9850.00	75	37.05	40.95	75	-4.95	38.55	30.84	671	8,550	16,275	
	126,750	-3,375	132	-	891.30	-6.65	75	884.60	897.													

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	
	15,150	-825	25	-	410.05	-32.15	75	427.60	439.30	750	10450.00	75	130.55	133.60	150	-6.30	133.60	27.92	883	7,350	35,700		
	1,090,650	163,500	10,544	14.17	399.00	-7.55	75	394.75	399.60	750	10500.00	75	146.60	147.70	525	-5.45	147.55	27.76	42,700	124,275	1,782,375		
	32,250	-	421	14.41	360.55	-11.35	75	358.40	388.50	300	10550.00	75	161.50	168.95	75	-5.40	163.80	27.71	1,150	-1,200	39,600		
	604,800	146,175	9,485	15.44	331.10	-7.10	75	329.50	333.55	750	10600.00	900	180.00	182.00	150	-5.15	181.80	27.72	19,183	30,375	895,125		
	17,700	-1,725	280	15.96	300.50	-6.35	150	293.25	302.75	375	10650.00	75	195.30	202.00	150	-4.35	199.00	27.53	1,939	9,075	31,500		
	846,300	139,425	24,715	16.47	272.60	-4.10	75	267.05	272.65	675	10700.00	75	219.00	219.80	75	-4.15	218.80	27.47	35,260	104,175	705,675		
	53,250	6,375	4,560	16.73	244.60	-2.10	75	240.00	244.75	750	10750.00	75	238.00	245.00	300	0.90	244.00	27.80	3,300	1,725	49,125		
	874,725	-39,675	29,021	16.41	212.70	-6.35	75	212.50	215.05	750	10800.00	675	260.00	264.20	75	-3.35	263.00	27.42	12,541	88,125	361,275		
	32,325	10,425	1,842	16.64	188.80	-5.95	75	187.90	199.95	150	10850.00	750	285.85	307.25	300	-0.45	285.95	27.28	270	7,125	8,550		
	533,550	-16,125	16,567	16.54	163.70	-6.90	75	164.60	166.65	75	10900.00	825	309.70	325.30	75	-0.35	316.15	27.70	2,886	10,200	53,250		
	11,550	-1,575	914	16.73	143.70	-4.90	75	141.80	146.00	75	10950.00	150	333.45	347.35	75	1.20	346.20	27.98	6	150	225		
	2,239,650	155,925	51,553	16.84	125.00	-3.55	825	125.00	127.00	75	11000.00	825	372.05	375.85	75	-0.35	373.00	27.84	8,059	81,600	504,675		
	20,250	-5,850	1,317	16.71	105.90	-4.75	75	103.05	110.25	75	11050.00	75	392.85	418.40	75	-	-	-	-	-	-		
	587,475	79,125	13,152	16.71	90.00	-3.75	750	88.70	90.70	75	11100.00	825	437.10	459.75	75	-3.60	431.95	27.71	153	1,350	18,975		
	53,700	32,925	1,868	16.97	78.35	-1.15	75	74.05	78.00	75	11150.00	75	462.60	484.00	75	-44.75	468.00	28.10	12	675	825		
	1,027,725	61,875	18,954	16.60	62.80	-3.90	75	62.50	65.95	75	11200.00	75	505.05	523.60	75	1.55	510.90	29.07	344	10,425	19,200		
	49,275	6,675	945	17.65	60.65	4.75	75	52.70	60.65	150	11250.00	75	531.15	567.70	75	-	711.55	-	-	-	75		
	654,825	54,450	12,490	16.87	45.10	-0.90	75	43.55	45.90	150	11300.00	75	577.40	606.40	150	-12.70	579.70	29.05	124	6,450	12,000		
	10,125	-2,625	744	16.62	35.50	-2.65	150	35.45	40.00	75	11350.00	75	616.10	651.20	75	-	668.40	34.57	2	150	150		
	381,075	-61,800	11,584	16.95	30.85	-1.45	600	30.65	31.00	75	11400.00	75	669.90	688.35	75	9.15	675.40	31.53	402	18,750	37,125		
	-	-	-	-	-	-	300	24.10	29.35	600	11450.00	375	680.65	823.20	7,350	-	-	-	-	-	-		
	2,445,675	24,150	21,283	17.33	22.00	-0.95	150	22.00	22.25	675	11500.00	75	764.50	770.80	75	6.55	770.90	33.84	1,209	-23,100	849,375		
	17,325	-5,775	763	17.40	18.10	-1.10	75	18.10	18.85	525	11550.00	75	760.25	932.65	75	-722.55	841.65	37.52	30	2,250	2,250		
	267,225	40,875	4,626	17.70	15.65	-0.30	225	15.00	16.00	3,300	11600.00	75	852.35	865.70	75	-11.10	840.00	32.86	79	5,175	14,475		
	7,500	225	73	17.77	12.80	-1.20	75	11.85	13.50	75	11650.00	75	859.25	954.40	75	-	-	-	-	-	-		
	180,375	-2,175	2,251	18.04	11.00	-0.45	900	10.60	11.40	750	11700.00	75	940.30	961.00	75	-15.75	947.00	36.24	7	75	40,050		
	11,325	675	89	18.24	9.30	-0.35	75	8.55	9.25	75	11750.00	75	956.05	1,056.80	75	-	-	-	-	-	-		
	257,325	-1,200	2,025	18.26	7.45	-0.25	75	7.40	7.90	75	11800.00	150	1,040.65	1,058.25	75	0.75	1,048.80	38.93	69	-2,850	8,625		
	4,575	750	63	18.54	6.45	-1.15	75	6.20	7.80	150	11850.00	450	1,066.65	1,157.15	75	-	-	-	-	-	-		
	267,225	1,200	2,876	18.99	5.90	0.15	225	5.70	5.90	975	11900.00	75	1,135.00	1,157.35	75	7.05	1,148.55	41.29	131	300	58,650		
	58,200	-4,950	232	19.30	5.20	0.05	75	5.20	5.45	75	11950.00	375	1,097.00	1,256.85	450	-	1,390.00	-	-	-	150		
	249,300	55,050	4,728	19.82	4.90	-	300	4.90	5.00	19,725	12000.00	600	1,239.55	1,250.50	150	-7.35	1,236.00	41.93	44	1,950	14,550		
	7,875	3,300	315	19.88	4.00	-0.25	150	3.60	4.50	75	12050.00	75	1,261.90	1,362.90	75	-	-	-	-	-	-		
	39,900	600	376	20.19	3.55	-0.40	75	3.60	4.00	300	12100.00	75	1,216.65	1,436.10	75	-	-	-	-	-	-		
	1,650	1,650	107	20.63	3.30	-46.05	1,200	2.35	5.75	900	12150.00	375	1,204.15	1,582.35	375	-	-	-	-	-	-		
	3,225	3,225	550	20.90	2.90	-42.05	600	2.55	3.30	1,200	12200.00	375	1,378.80	1,553.65	375	33.05	1,480.00	52.33	5	375	375		
	7,725	7,725	595	21.05	2.45	-38.50	75	2.15	2.45	675	12250.00	375	1,308.50	1,646.35	375	-	-	-	-	-	-		
Total	17,578,500		261,702																295,844		28,044,600	Total	

Top

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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