

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11194.15 As on Jul 24, 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	Chng	
	9,525	-225	4	-	3,861.00	-12.40	75	3,747.45	3,918.60	75	7300.00	6,825	0.45	0.55	75	-0.05	0.60	113.52	5,949	1,425	155,850	-	
	-	-	-	-	-	-	375	3,616.40	3,999.00	75	7350.00	750	0.15	1.00	75	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,568.75	3,948.95	375	7400.00	2,400	0.30	2.30	1,800	-	1.00	-	-	-	-	150	
	-	-	-	-	-	-	7,350	3,451.10	3,899.00	75	7450.00	3,750	0.10	2.30	6,000	-	-	-	-	-	-	-	
	274,350	-87,075	1,179	-	3,672.00	-31.25	150	3,655.85	3,671.10	75	7500.00	8,550	0.50	0.55	1,500	-0.25	0.50	105.15	3,048	-18,075	661,350	-	
	-	-	-	-	-	-	7,350	3,351.10	3,798.95	375	7550.00	75	0.70	0.85	150	-15.00	0.80	108.02	1,161	975	1,125	-	
	-	-	-	-	-	-	375	3,379.10	3,749.00	75	7600.00	2,400	0.30	1.50	300	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,361.15	3,671.40	75	7650.00	975	0.75	1.90	675	-0.90	1.00	106.93	8	150	3,300	-	
	150	-	-	-	2,558.75	-	375	3,283.85	3,648.95	375	7700.00	450	0.70	0.85	1,725	-0.30	0.70	101.77	23	-75	23,775	-	
	-	-	-	-	-	-	7,350	3,151.10	3,599.00	75	7750.00	600	0.50	2.30	6,000	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,198.35	3,533.90	75	7800.00	1,500	0.80	0.95	900	-0.15	0.85	100.34	91	1,875	29,700	-	
	-	-	-	-	-	-	7,350	3,051.10	3,499.00	75	7850.00	600	0.50	2.30	6,000	-	-	-	-	-	-	-	
	75	-	-	-	3,065.80	-	75	3,093.80	3,434.30	75	7900.00	900	0.55	1.40	900	-0.95	0.55	93.26	8	-600	1,125	-	
	-	-	-	-	-	-	7,350	2,951.10	3,399.00	75	7950.00	3,750	0.10	2.50	3,000	-	-	-	-	-	-	-	
	112,950	-62,850	1,070	-	3,168.35	-34.60	75	3,150.50	3,178.65	75	8000.00	75	0.80	0.90	2,475	-0.15	0.85	93.87	3,033	-15,225	807,675	-	
	-	-	-	-	-	-	7,350	2,851.10	3,298.90	7,350	8050.00	3,000	0.30	2.50	3,000	-2.75	0.95	93.27	56	-	675	-	
	975	-	-	-	3,045.00	-	375	2,904.00	3,248.85	375	8100.00	525	0.90	1.15	150	-0.10	0.90	91.19	27	450	9,600	-	
	-	-	-	-	-	-	7,350	2,751.10	3,198.90	7,350	8150.00	75	0.65	2.45	900	-0.35	2.65	100.50	1	75	675	-	
	1,125	-	-	-	3,025.00	-	75	2,818.70	3,134.90	75	8200.00	75	0.95	1.20	75	0.20	1.25	90.97	25	-75	8,325	-	
	-	-	-	-	-	-	7,350	2,651.10	3,098.95	7,350	8250.00	750	0.15	2.50	3,000	-	7.15	-	-	-	-	75	
	7,050	-525	12	-	2,785.20	116.65	7,350	2,705.75	3,048.60	375	8300.00	75	0.60	1.35	300	-0.60	0.60	81.68	55	-1,875	9,375	-	
	-	-	-	-	-	-	75	2,735.70	2,981.10	75	8350.00	600	0.75	2.65	600	-5.65	0.60	80.17	1	-75	600	-	
	4,500	-	-	-	2,808.30	-	7,350	2,554.50	2,800.00	75	8400.00	2,550	0.80	1.20	75	-0.25	0.80	80.85	137	-600	13,125	-	
	-	-	-	-	-	-	7,350	2,451.10	2,898.95	7,350	8450.00	3,750	0.10	2.70	1,500	-	-	-	-	-	-	-	
	460,125	-17,925	253	-	2,672.55	-28.40	75	2,657.60	2,677.60	75	8500.00	900	0.70	0.80	75	-0.45	0.70	76.81	2,431	-31,050	892,875	-	
	-	-	-	-	-	-	7,350	2,351.10	2,798.95	7,350	8550.00	300	0.25	3.00	900	-	-	-	-	-	-	-	
	4,575	225	3	-	2,518.35	160.75	375	2,429.45	2,738.65	375	8600.00	750	1.00	1.30	675	-0.20	1.00	76.48	109	-1,200	30,675	-	
	-	-	-	-	-	-	7,350	2,251.10	2,648.95	7,350	8650.00	750	0.65	-	-	-0.20	2.80	84.01	1	75	75	-	
	11,850	-	2	-	2,470.90	-34.05	7,350	2,303.40	2,687.15	7,350	8700.00	75	0.95	1.15	375	-0.35	1.00	73.43	23	225	23,850	-	
	-	-	-	-	-	-	7,350	2,151.10	2,548.75	7,350	8750.00	300	0.25	3.00	900	-	-	-	-	-	-	-	
	6,150	-300	7	-	2,330.00	-67.60	75	2,223.70	2,524.75	75	8800.00	675	1.00	1.40	675	-0.75	1.00	70.42	309	-4,125	83,625	-	
	-	-	-	-	-	-	75	2,205.85	2,456.60	75	8850.00	1,275	0.75	3.00	3,000	-	1.70	-	-	-	-	3,225	
	1,350	-	3	-	2,248.80	181.60	7,350	2,136.65	2,439.35	7,350	8900.00	1,200	1.20	1.40	1,500	-0.25	1.35	69.60	273	-7,725	37,275	-	
	-	-	-	-	-	-	75	2,105.95	2,330.60	75	8950.00	900	0.25	2.90	900	-0.85	1.60	69.36	13	225	1,350	-	
	240,225	-11,550	382	-	2,171.40	-35.35	225	2,164.50	2,176.45	75	9000.00	75	1.35	1.40	450	-0.40	1.40	66.82	8,227	-75,900	1,627,125	-	
	-	-	-	-	-	-	7,350	1,856.00	2,297.30	7,350	9050.00	75	1.50	2.35	600	-1.35	1.50	65.80	7	-375	5,250	-	
	22,425	-9,375	136	-	2,074.35	47.65	7,425	1,921.90	2,086.40	75	9100.00	2,175	1.10	1.30	3,300	-0.50	1.30	63.26	2,465	-7,725	355,200	-	
	150	-	-	-	904.70	-	7,350	1,757.40	2,197.15	7,350	9150.00	600	0.35	2.65	900	-1.75	0.95	59.72	13	-	750	-	
	21,825	-600	11	-	1,972.10	70.10	75	1,958.80	1,978.75	75	9200.00	2,700	1.20	1.40	300	-0.80	1.20	59.74	1,750	-6,450	463,125	-	
	-	-	-	-	-	-	75	1,823.15	2,035.20	75	9250.00	75	1.50	2.20	75	0.35	1.75	60.80	28	75	3,450	-	
	32,175	-975	18	-	1,870.00	-40.00	150	1,855.60	1,879.45	75	9300.00	150	1.90	1.95	75	-0.45	1.90	59.85	7,196	3,075	1,104,075	-	
	75	-	-	-	928.80	-	7,350	1,558.10	1,942.45	375	9350.00	75	1.90	2.30	225	-1.50	2.30	59.69	155	7,125	13,875	-	
	36,225	-375	7	-	1,771.30	-44.35	75	1,723.80	1,802.05	75	9400.00	75	1.50	1.85	75	-0.75	1.60	55.65	1,790	-5,925	354,525	-	
	4,125	-	-	-	948.35	-	375	1,625.95	1,839.50	375	9450.00	525	1.65	2.10	1,500	-0.60	1.75	54.72	8	-600	4,575	-	
	231,525	-59,775	1,645	-	1,671.15	-33.55	375	1,668.60	1,676.10	75	9500.00	150	1.80	1.95	2,550	-0.80	1.90	53.75	16,290	8,325	1,703,625	-	
	825	-	-	-	1,184.45	-	75	1,527.45	1,665.10	75	9550.00	75	1.75	2.20	75	-0.50	2.10	52.88	22	-300	32,400	-	
	68,775	-75	24	-	1,579.90	-29.15	375	1,498.75	1,603.75	75	9600.00	4,800	1.65	1.90	75	-1.10	1.65	49.86	4,938	525	513,750	-	
	675	-	-	-	994.50	-	75	1,469.25	1,545.70	75	9650.00	900	1.30	2.50	450	-0.25	2.50	50.95	17	-	5,475	-	
	84,075	-2,775	136	-	1,475.95	-39.10	75	1,457.80	1,512.25	75	9700.00	75	1.80	2.35	75	-1.00	2.00	48.01	5,937	-18,750	781,425	-	
	600	-	-	-	853.25	-	4,200	1,341.95	1,462.30	825	9750.00	75	2.05	2.80	1,500	-0.30	2.85	48.70	73	-1,425	15,600	-	
	109,275	75	38	-	1,370.20	-30.45	75	1,353.60	1,376.50	75	9800.00	525	2.30	2.40	825	-1.30	2.30	45.81	12,085	-94,950	1,420,575	-	
	1,125	-	-	-	1,270.70	-	3,975	1,242.30	1,361.55	825	9850.00	300	1.95	2.85	75	-0.05	2.50	44.78	347	-4,050	11,100	-	
	106,500	-300	58	-	1,272.55	-23.45	75	1,255.20	1,277.35	75	9900.00	225	2.30	2.85	75	-1.80	2.40	43.01	11,877	31,200	707,925	-	
	4,350	-																					

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	Ch	
	656,250	-49,650	3,181	-	678.00	-38.20	75	678.00	679.45	75	10500.00	300	8.15	8.25	1,125	-3.45	8.15	30.50	112,113	-28,350	3,074,625		
	11,400	675	85	-	630.00	-31.20	525	625.40	632.55	450	10550.00	75	9.05	9.50	75	-3.40	9.55	29.66	10,276	24,825	224,100		
	468,600	-12,300	982	-	581.10	-35.05	750	581.00	583.60	75	10600.00	750	10.20	10.90	1,350	-3.70	10.90	28.62	113,363	43,875	1,957,125		
	23,625	300	122	-	532.30	-40.15	75	524.45	537.90	75	10650.00	75	12.40	13.90	1,800	-3.25	13.15	27.91	14,270	48,150	160,275		
	516,600	-17,925	2,144	-	494.65	-28.75	300	483.95	489.35	75	10700.00	1,800	14.80	15.40	675	-4.20	14.80	26.72	145,158	139,350	2,010,600		
	59,325	-11,775	985	-	441.00	-32.20	75	430.45	440.60	300	10750.00	75	17.00	17.90	75	-4.10	17.90	25.98	28,866	48,300	249,675		
	854,700	-48,375	6,224	-	389.40	-42.80	600	388.90	394.00	150	10800.00	75	21.30	21.90	300	-4.10	21.55	25.19	214,415	534,750	2,560,950		
	66,450	-600	290	-	350.80	-33.65	75	343.30	350.00	75	10850.00	75	25.50	26.50	75	-4.45	26.05	24.41	45,344	47,775	243,750		
	422,325	-60,975	13,324	-	302.05	-39.75	900	301.85	304.90	150	10900.00	75	32.00	32.05	75	-4.00	32.05	23.76	244,500	234,150	1,703,025		
	43,275	-300	1,621	-	255.00	-45.75	225	251.30	262.05	75	10950.00	150	38.50	39.15	300	-4.05	38.50	22.89	79,806	80,850	368,100		
	2,011,650	-	103,855	10.29	217.00	-41.40	75	217.00	220.00	750	11000.00	75	48.35	48.70	375	-3.95	48.70	22.52	517,990	563,400	4,368,300		
	177,450	-	31,500	12.56	180.05	-41.55	75	180.00	182.85	75	11050.00	525	60.00	62.20	75	-3.65	61.00	22.14	103,557	215,925	386,625		
	1,567,800	516,075	326,123	13.90	147.75	-38.15	900	147.95	149.00	75	11100.00	150	76.55	77.95	75	-3.05	76.75	21.94	474,957	619,650	2,435,100		
	359,325	216,300	181,903	14.58	118.20	-35.75	1,575	118.10	120.00	1,350	11150.00	750	97.50	98.40	1,575	-0.15	98.40	22.28	129,754	115,425	366,600		
	2,631,225	687,000	607,242	15.13	93.00	-32.60	225	92.15	92.95	75	11200.00	75	121.65	123.60	450	3.95	123.40	22.64	221,331	16,125	1,405,950		
	509,400	97,575	141,703	15.42	71.00	-30.55	900	71.00	71.75	150	11250.00	75	148.05	152.00	75	9.20	151.95	23.09	18,049	4,275	59,625		
	2,327,700	644,475	376,905	15.73	53.40	-24.85	375	52.70	53.40	75	11300.00	75	180.90	184.35	150	13.30	184.40	23.72	35,689	-21,975	242,700		
	402,975	172,875	95,692	15.74	38.10	-21.30	75	37.90	38.10	4,950	11350.00	75	214.60	221.85	75	15.70	218.45	24.17	1,147	4,200	21,150		
	2,166,450	341,325	263,764	16.37	29.00	-16.25	75	27.10	29.00	1,500	11400.00	75	254.85	257.50	225	19.35	257.00	25.04	7,740	-6,225	108,075		
	395,925	214,875	42,735	16.27	19.00	-14.45	750	19.20	19.95	75	11450.00	75	295.40	300.00	75	21.95	296.65	25.77	182	1,425	4,050		
	3,861,975	488,550	262,467	16.66	14.00	-11.55	75	13.55	14.00	4,650	11500.00	75	342.20	344.70	75	25.80	344.20	27.91	7,686	-64,350	781,275		
	236,550	112,950	25,025	16.71	9.25	-9.40	1,050	9.00	9.25	825	11550.00	75	384.75	391.70	900	30.55	390.75	29.67	73	2,250	4,800		
	1,740,375	602,700	127,948	17.11	6.55	-7.20	1,500	6.10	6.55	975	11600.00	75	432.35	438.40	150	26.55	432.05	29.98	329	2,925	44,175		
	283,125	106,950	16,332	17.56	4.70	-5.35	75	4.50	4.85	1,800	11650.00	150	478.05	506.60	75	28.85	480.40	31.85	32	1,050	1,275		
	1,205,850	275,025	115,265	17.84	3.20	-4.35	75	3.05	3.20	2,250	11700.00	225	528.95	535.65	975	30.25	530.35	34.08	100	1,125	52,275		
	139,125	35,325	5,302	18.82	2.75	-3.20	300	2.50	2.80	5,850	11750.00	75	573.25	587.55	375	47.25	594.35	40.04	4	75	225		
	1,010,400	288,375	62,344	19.40	2.10	-2.55	3,900	2.05	2.10	525	11800.00	375	560.85	646.80	150	41.70	643.70	42.12	22	-225	7,350		
	165,750	-22,050	7,484	20.36	1.85	-2.05	1,050	1.80	2.10	75	11850.00	75	643.30	729.65	75	695.35	730.15	53.48	2	-	-		
	686,550	185,925	31,396	21.24	1.60	-1.55	7,725	1.55	1.70	6,900	11900.00	75	726.75	734.85	150	35.65	728.80	42.10	82	-75	51,900		
	59,700	13,125	1,938	22.32	1.50	-1.30	75	1.45	1.60	75	11950.00	375	755.35	836.95	375	135.80	850.05	62.86	2	-	75		
	1,754,325	291,075	44,995	23.36	1.40	-1.10	12,375	1.35	1.40	3,150	12000.00	75	827.70	831.05	225	31.65	827.70	45.75	225	-2,250	58,725		
	16,800	375	274	24.59	1.40	-0.90	75	1.10	1.50	75	12050.00	75	813.95	931.95	375	-	1,074.15	-	-	-	75		
	199,875	11,850	4,646	24.89	1.05	-0.95	4,875	1.05	1.40	10,500	12100.00	825	873.45	1,001.95	75	-28.20	920.15	46.91	94	450	675		
	11,700	1,350	31	26.89	1.35	-0.35	75	1.35	1.45	75	12150.00	375	883.95	1,052.60	375	-	1,530.30	-	-	-	75		
	88,500	36,375	3,569	26.37	0.80	-0.70	1,425	0.80	1.00	3,300	12200.00	300	1,019.15	1,105.25	75	106.70	1,085.50	70.54	7	-	3,150		
	27,675	2,850	207	28.04	0.95	-0.65	150	0.90	1.40	975	12250.00	75	1,001.10	1,142.35	75	-	-	-	-	-	-		
	135,300	31,950	2,314	28.61	0.80	-0.55	1,650	0.75	0.80	1,500	12300.00	75	1,068.85	1,153.85	75	48.15	1,152.30	65.32	13	-525	825		
	-	-	-	-	-	-	1,200	0.65	1.20	600	12350.00	375	1,084.35	1,252.35	375	-	-	-	-	-	-		
	41,550	14,775	1,527	30.80	0.80	-0.45	2,400	0.70	0.80	150	12400.00	75	1,145.85	1,305.95	75	98.55	1,281.90	77.90	4	-75	4,200		
	1,950	1,950	82	32.70	1.00	-3.90	300	0.85	1.45	75	12450.00	375	1,179.60	1,388.05	375	-	-	-	-	-	-		
	289,575	153,300	8,354	32.97	0.80	-0.35	12,000	0.75	0.85	1,950	12500.00	225	1,323.20	1,403.05	75	74.50	1,359.50	75.26	17	1,050	1,575		
	1,575	1,575	88	34.48	0.90	-3.35	1,200	0.70	0.90	150	12550.00	375	1,274.40	1,462.20	375	-	-	-	-	-	-		
	600	525	17	35.77	0.95	0.05	150	0.75	0.95	300	12600.00	375	1,325.05	1,515.05	375	-	-	-	-	-	-		
	2,625	2,400	60	36.15	0.80	-1.15	75	0.80	0.90	675	12650.00	375	1,370.55	1,567.15	375	-	-	-	-	-	-		
	300	300	11	38.11	1.00	-0.05	900	0.65	0.95	150	12700.00	375	1,404.10	1,619.70	375	-	-	-	-	-	-		
Total	31,015,650		2,925,329																2,878,163		46,026,225	Tc	

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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