

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10430.05** As on Jul 01, 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	
	9,225	-	2	-	3,110.00	200.00	75	3,075.35	3,089.10	150	7300.00	600	7.10	7.20	150	0.20	7.20	59.02	2,364	45,900	221,250		
	-	-	-	-	-	-	375	2,901.55	3,236.20	7,350	7350.00	1,875	3.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	2,854.15	3,183.80	7,350	7400.00	9,450	3.05	-	-	-	10.45	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,701.10	3,185.50	7,350	7450.00	1,800	3.05	-	-	-	-	-	-	-	-	-	
	346,275	75	17	-	2,880.50	160.40	75	2,880.30	2,887.55	150	7500.00	75	8.30	8.65	150	0.15	8.50	56.45	3,894	123,750	768,975		
	-	-	-	-	-	-	7,350	2,601.10	3,076.90	7,350	7550.00	4,125	3.05	-	-	-	15.80	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,551.10	3,023.85	7,350	7600.00	3,600	3.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,501.10	2,966.65	7,350	7650.00	3,675	3.05	-	-	-	32.00	-	-	-	-	2,175	
	150	-	-	-	2,558.75	-	375	2,568.85	2,866.75	375	7700.00	75	8.95	9.95	225	-0.45	9.30	53.28	59	-150	38,325		
	-	-	-	-	-	-	7,350	2,401.10	2,857.80	7,350	7750.00	3,300	3.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,351.10	2,802.70	7,350	7800.00	4,275	3.15	-	-	-	15.85	-	-	-	-	825	
	-	-	-	-	-	-	7,350	2,301.10	2,748.35	7,350	7850.00	3,300	3.35	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,251.10	2,694.90	7,350	7900.00	1,950	4.15	-	-	-	20.80	-	-	-	-	1,425	
	-	-	-	-	-	-	7,350	2,201.10	2,639.85	7,350	7950.00	2,700	5.00	-	-	-	-	-	-	-	-	-	
	208,875	-150	33	-	2,393.60	163.60	75	2,390.20	2,402.25	150	8000.00	900	11.15	11.50	225	-1.35	11.45	49.11	6,312	153,150	1,156,425		
	-	-	-	-	-	-	7,350	2,101.10	2,530.65	7,350	8050.00	1,200	7.05	-	-	-	30.00	-	-	-	-	825	
	1,650	-	-	-	2,110.25	-	75	2,209.20	2,430.90	75	8100.00	150	11.70	13.00	75	-2.95	11.90	47.47	309	-150	17,250		
	-	-	-	-	-	-	7,350	2,001.10	2,432.70	7,350	8150.00	900	9.85	-	-	-	60.00	-	-	-	-	600	
	1,200	-	-	-	2,060.00	-	75	2,106.70	2,334.20	75	8200.00	75	12.80	13.75	75	-3.10	12.80	46.11	259	2,700	29,625		
	-	-	-	-	-	-	7,350	1,901.10	2,322.45	7,350	8250.00	300	9.70	-	-	-	-	-	-	-	-	-	
	7,575	-300	4	-	2,100.00	170.00	75	2,005.60	2,201.70	75	8300.00	75	13.30	13.95	75	-3.35	13.75	44.72	793	12,825	40,200		
	-	-	-	-	-	-	7,350	1,801.10	2,213.70	7,350	8350.00	300	6.55	15.10	150	-1.60	14.50	44.16	30	1,500	1,575		
	4,575	-	-	-	1,814.00	-	75	1,857.35	2,196.95	75	8400.00	75	13.00	15.05	75	-3.50	14.70	43.29	645	2,775	28,725		
	-	-	-	-	-	-	7,350	1,701.10	2,100.65	7,350	8450.00	300	5.55	17.55	300	-	-	-	-	-	-	-	
	591,675	12,300	636	-	1,897.20	144.60	75	1,896.75	1,903.50	75	8500.00	1,575	16.05	16.50	75	-4.70	16.30	42.14	6,774	34,050	1,399,125		
	-	-	-	-	-	-	7,350	1,601.10	2,001.50	7,350	8550.00	300	13.05	24.25	300	-	-	-	-	-	-	-	
	4,425	-	-	-	1,675.70	-	7,350	1,558.55	1,992.65	7,350	8600.00	75	18.40	20.35	75	-5.75	18.70	41.24	839	19,125	69,675		
	-	-	-	-	-	-	7,350	1,514.95	1,986.10	7,350	8650.00	300	14.95	27.35	300	-	-	-	-	-	-	-	
	7,500	225	6	-	1,715.75	199.25	75	1,657.60	1,769.55	450	8700.00	75	21.15	22.25	75	-6.05	21.35	40.30	811	-3,075	51,600		
	-	-	-	-	-	-	7,350	1,403.25	1,780.20	7,350	8750.00	300	11.95	29.35	300	-	-	-	-	-	-	-	
	5,025	-75	12	-	1,601.00	91.00	75	1,554.35	1,724.75	75	8800.00	75	24.05	24.85	75	-7.85	24.05	39.25	1,080	-2,400	157,575		
	-	-	-	-	-	-	75	1,496.05	1,668.95	75	8850.00	75	24.80	28.35	75	0.75	30.80	40.34	14	525	1,125		
	1,275	-	-	-	1,435.50	-	75	1,344.85	1,573.45	75	8900.00	75	27.75	28.45	75	-8.50	27.75	38.38	1,463	6,525	92,400		
	-	-	-	-	-	-	375	1,377.50	1,585.80	450	8950.00	150	26.55	38.00	150	-15.85	26.55	36.99	7	225	600		
	353,550	5,550	272	-	1,415.05	145.85	75	1,416.05	1,424.45	75	9000.00	225	32.00	32.60	75	-10.35	32.25	37.58	16,533	111,525	2,445,075		
	-	-	-	-	-	-	375	1,273.85	1,428.20	375	9050.00	150	21.45	37.90	150	-758.40	32.15	36.50	13	225	225		
	34,425	450	13	-	1,312.85	146.10	75	1,315.20	1,328.10	75	9100.00	75	35.00	38.05	75	-13.40	35.00	36.17	2,946	-2,550	483,825		
	150	-	-	-	904.70	-	375	1,164.45	1,394.30	7,350	9150.00	150	34.15	93.95	600	-	-	-	-	-	-	-	
	32,925	375	19	-	1,220.65	144.25	75	1,219.05	1,246.40	75	9200.00	75	41.05	43.35	75	-14.15	43.15	35.90	3,568	-5,250	619,725		
	-	-	-	-	-	-	75	1,119.95	1,204.65	75	9250.00	75	44.00	48.30	75	-13.05	49.35	36.07	304	-11,625	3,000		
	41,100	-975	28	-	1,143.00	168.00	75	1,128.70	1,145.55	75	9300.00	75	50.10	51.10	150	-17.20	50.80	35.23	5,369	32,250	1,396,575		
	75	-	-	-	928.80	-	375	949.65	1,132.95	375	9350.00	75	56.10	57.45	75	-18.20	56.10	35.08	217	-7,950	2,925		
	54,900	-2,100	64	-	1,070.45	165.45	225	1,037.05	1,060.95	75	9400.00	75	59.95	60.45	525	-20.75	60.45	34.68	5,660	50,025	511,425		
	4,125	-	-	-	948.35	-	75	930.80	1,041.90	75	9450.00	75	63.15	68.00	75	-25.10	63.35	33.99	161	-1,575	11,775		
	388,050	-9,900	733	-	960.00	133.25	75	957.10	964.95	75	9500.00	75	71.50	72.60	75	-26.15	71.60	34.12	22,674	78,900	2,175,675		
	2,400	2,250	35	-	950.00	130.70	75	909.35	930.25	75	9550.00	75	76.75	80.00	75	-25.20	79.00	34.01	451	14,325	19,950		
	79,200	-825	82	-	880.00	131.00	150	868.60	888.90	75	9600.00	75	83.90	86.05	525	-31.80	84.30	33.52	7,629	47,400	626,400		
	375	225	23	-	751.25	21.90	75	819.50	851.05	75	9650.00	75	87.85	96.55	75	-36.85	91.10	33.19	79	-900	4,725		
	102,525	-4,050	174	-	792.00	122.25	75	786.00	818.55	75	9700.00	75	99.30	102.10	75	-35.35	100.20	33.08	7,779	8,400	648,375		
	600	-75	2	-	724.90	109.00	75	739.30	763.00	75	9750.00	75	104.00	112.35	75	-32.75	109.00	32.85	99	75	7,650		
	134,550	7,500	604	-	705.00	107.45	75	704.15	718.85	75	9800.00	75	118.10	119.15	75	-40.40	119.00	32.69	16,624	-	1,159,125		
	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	1,050	-75	4	16.68	675.95	88.60	75	660.90	678.35	75	9850.00	75	124.40	130.35	75	-41.45	130.70	32.63	82	825	7,350		
	138,225	-225	231	16.43	629.85	104.55	75	624.50	638.00	75	9900.00	1,350	138.60	140.00									

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	
	605,100	-47,400	21,901	20.54	358.95	76.00	75	351.50	358.40	750	10300.00	75	260.75	262.00	2,175	-82.55	262.00	30.84	25,061	116,175	960,750		
	30,000	-11,175	2,196	19.80	320.40	61.25	75	320.55	337.50	75	10350.00	750	279.05	282.50	75	-90.00	280.00	30.52	2,102	15,300	39,600		
	611,175	-	23,778	20.26	296.75	62.65	75	294.45	296.95	975	10400.00	150	301.40	303.55	75	-94.20	301.30	30.41	14,850	123,975	507,450		
	27,975	133,575	1,480	20.03	266.95	52.85	75	266.95	275.95	750	10450.00	600	320.05	332.10	75	-	320.05	29.99	504	3,000	10,725		
	1,645,050	51,000	35,191	20.08	242.00	50.10	150	243.00	243.90	75	10500.00	75	349.00	350.95	75	102.30	350.00	30.43	11,424	66,600	932,475		
	15,000	-3,525	687	20.09	218.25	44.40	75	214.55	225.60	75	10550.00	75	362.40	383.05	75	-99.90	364.30	29.44	77	-1,125	2,775		
	395,250	-4,425	13,021	20.14	196.65	42.30	150	196.00	196.85	75	10600.00	750	397.10	404.55	75	112.50	402.00	30.35	1,430	12,150	77,475		
	9,300	600	285	19.69	170.80	32.95	75	170.50	182.90	75	10650.00	75	418.00	437.50	75	107.40	421.75	29.64	27	750	3,375		
	464,100	67,875	13,499	20.32	159.00	37.60	75	153.85	157.70	75	10700.00	975	457.90	462.90	75	120.70	457.90	30.24	823	15,675	130,350		
	18,000	9,450	967	19.88	136.65	30.55	75	134.05	143.40	75	10750.00	150	490.00	503.85	75	121.60	494.90	30.83	12	675	1,350		
	539,100	84,525	15,990	19.65	118.40	23.05	450	118.30	120.95	75	10800.00	825	517.00	529.05	75	120.10	517.15	30.04	283	5,625	22,875		
	5,475	975	145	19.36	101.10	14.60	75	101.10	108.85	75	10850.00	75	540.10	566.50	75	136.80	609.40	35.39	4	150	300		
	258,150	-41,850	11,264	19.66	91.10	18.00	150	90.00	91.70	75	10900.00	75	578.45	600.50	75	-57.05	590.60	30.76	124	3,825	12,675		
	825	750	28	19.65	79.40	16.65	75	75.20	83.75	75	10950.00	75	513.35	723.75	75	149.35	-	-	-	-	-		
	2,053,725	144,825	35,909	19.66	69.00	13.20	75	68.55	69.00	1,275	11000.00	75	665.05	672.95	75	-	673.00	32.04	1,420	20,175	315,075		
	14,475	6,225	1,028	19.63	59.45	11.90	75	57.30	60.00	75	11050.00	75	641.25	756.10	375	132.00	-	-	-	-	-		
	286,650	43,200	7,558	19.24	48.30	7.70	150	48.05	51.30	75	11100.00	75	739.55	757.85	75	-	730.00	30.54	37	2,400	8,025		
	6,375	150	86	20.29	48.45	13.00	150	38.80	46.65	150	11150.00	375	717.90	868.95	75	169.25	910.80	-	-	-	75		
	593,475	-10,650	8,756	19.40	36.00	5.90	300	35.10	36.00	150	11200.00	75	806.80	843.20	75	-	840.65	34.19	24	1,200	6,075		
	4,200	-225	66	19.24	29.65	4.05	75	29.70	32.00	150	11250.00	375	853.10	920.50	75	129.35	-	-	-	-	-		
	391,800	37,800	4,788	19.35	25.55	2.95	75	25.40	26.20	75	11300.00	75	915.00	933.50	75	-	929.00	35.44	9	150	4,350		
	-	-	-	-	-	-	300	18.55	25.80	600	11350.00	600	877.75	1,071.60	7,350	141.20	-	-	-	-	-		
	280,125	58,575	3,885	19.37	18.05	1.40	75	17.85	18.50	75	11400.00	75	1,005.65	1,024.45	75	-	995.95	34.09	8	225	13,575		
	-	-	-	-	-	-	300	11.90	18.55	300	11450.00	525	974.15	1,206.60	7,350	123.35	-	-	-	-	-		
	2,051,325	44,250	12,160	19.70	13.55	1.25	75	13.35	13.65	150	11500.00	750	1,106.60	1,114.15	150	-	1,113.85	38.42	1,168	12,825	923,250		
	21,375	-825	114	19.54	10.80	0.05	150	9.10	12.35	75	11550.00	75	1,085.40	1,192.10	75	143.45	-	-	-	-	-		
	188,400	1,275	1,178	19.67	9.25	0.30	300	9.20	9.50	450	11600.00	75	1,195.60	1,214.25	75	-	1,190.00	37.75	5	-75	5,475		
	21,075	375	49	20.16	8.75	1.00	75	7.60	8.65	150	11650.00	75	1,215.85	1,304.05	75	161.85	-	-	-	-	-		
	112,200	-8,925	1,362	19.85	6.60	-0.10	1,500	6.00	6.70	1,125	11700.00	75	1,292.90	1,312.90	75	-	1,293.35	40.28	2	-75	975		
	9,525	-450	68	20.04	5.75	-0.60	75	5.60	6.75	225	11750.00	75	1,283.90	1,406.40	75	147.20	-	-	-	-	-		
	149,250	33,675	3,140	21.35	7.00	1.45	600	4.70	5.30	300	11800.00	75	1,388.50	1,407.40	75	-	1,395.00	42.56	8	-75	11,475		
	4,200	2,475	138	20.81	4.95	0.45	75	4.25	4.90	75	11850.00	75	1,381.00	1,524.30	75	151.70	-	-	-	-	-		
	176,400	15,825	1,487	20.76	4.00	-0.75	450	4.00	4.65	75	11900.00	75	1,490.70	1,501.10	75	-	1,494.00	44.46	29	750	58,200		
	60,225	-7,275	719	21.07	3.65	-0.65	150	3.85	4.15	75	11950.00	75	1,468.70	1,621.15	75	171.85	-	1,750.00	-	-	-	150	
Total	15,097,050		238,044																273,007		23,066,550	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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NSE Clearing

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