

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11247.10 As on Aug 17, 2020 15:30:22 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		
	138,750	-16,350	223	96.38	3,289.55	101.70	3,000	3,275.00	3,281.15	75	8000.00	65,175	0.85	0.95	2,100	-0.60	0.85	74.04	1,517	13,350	660,975			
	-	-	-	-	-	-	7,350	3,029.70	3,436.35	7,350	8050.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	-	-	-	-	-	-	75	2,997.00	3,377.65	75	8100.00	3,900	1.00	1.15	75	-0.25	1.00	72.72	82	-4,425	23,625			
	-	-	-	-	-	-	7,350	2,722.60	3,345.55	7,350	8150.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	-	-	-	-	-	-	75	2,980.75	3,269.50	75	8200.00	1,050	0.80	1.45	600	-	1.30	-	-	-	12,450			
	-	-	-	-	-	-	7,350	2,632.60	3,237.50	7,350	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	75			
	-	-	-	-	-	-	7,350	2,792.30	3,177.90	7,350	8300.00	900	0.65	1.45	900	-	-	-	-	-	-			
	-	-	-	-	-	-	7,350	2,542.60	3,134.10	7,350	8350.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	-	-	-	-	-	-	75	2,784.95	3,068.70	75	8400.00	900	0.75	1.45	1,800	-	1.60	-	-	-	1,275			
	-	-	-	-	-	-	7,350	2,452.60	3,025.00	7,350	8450.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	458,400	-3,150	57	-	2,742.25	57.35	75	2,769.75	2,781.70	75	8500.00	1,500	1.15	1.25	1,500	-0.25	1.15	63.88	263	-9,075	485,775			
	-	-	-	-	-	-	7,350	2,362.60	2,915.80	7,350	8550.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	150	-	-	-	2,670.00	-	7,350	2,507.20	2,877.20	7,350	8600.00	600	1.10	1.95	1,500	-	2.25	-	-	-	750			
	-	-	-	-	-	-	7,350	2,272.60	2,810.25	7,350	8650.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	-	-	-	-	-	-	7,350	2,412.20	2,779.10	7,350	8700.00	600	1.10	2.00	1,500	-	2.00	-	-	-	825			
	-	-	-	-	-	-	7,350	2,182.60	2,699.95	7,350	8750.00	3,750	0.10	3.05	75	-	2.00	-	-	-	75			
	150	-	-	-	2,310.00	-	75	2,324.95	2,600.95	75	8800.00	1,200	1.10	1.75	900	-0.55	1.20	56.99	15	-825	7,575			
	-	-	-	-	-	-	7,350	2,092.60	2,598.70	7,350	8850.00	3,750	0.10	3.05	75	-	-	-	-	-	-			
	450	-	-	-	2,363.00	-	7,350	2,222.20	2,599.65	7,350	8900.00	825	1.05	1.95	900	-1.05	1.10	54.14	2	-75	5,475			
	-	-	-	-	-	-	7,350	2,002.60	2,490.55	7,350	8950.00	3,750	0.10	3.05	75	-	4.75	-	-	-	75			
	392,550	-10,275	197	-	2,275.00	94.90	75	2,275.25	2,285.95	75	9000.00	4,575	1.25	1.30	525	-0.55	1.30	52.76	1,605	-16,425	1,151,700			
	-	-	-	-	-	-	7,350	1,950.40	2,363.50	7,350	9050.00	600	0.15	2.95	300	-	5.85	-	-	-	900			
	24,000	-	6	57.63	2,188.25	111.80	7,350	2,015.05	2,287.65	975	9100.00	900	1.05	1.50	150	-0.10	1.80	52.30	18	-225	36,600			
	-	-	-	-	-	-	7,350	1,850.40	2,237.20	7,350	9150.00	600	0.15	3.00	600	-	2.50	-	-	-	150			
	25,875	-	2	-	2,083.75	-37.70	75	1,915.95	2,234.45	75	9200.00	75	1.15	1.50	75	-0.35	1.15	47.48	10	-	27,525			
	-	-	-	-	-	-	7,350	1,750.40	2,133.35	7,350	9250.00	3,750	0.10	3.05	75	-	7.75	-	-	-	375			
	19,875	-	-	-	2,058.00	-	7,350	1,796.00	2,194.70	7,350	9300.00	3,000	1.20	2.40	1,800	-0.55	1.50	46.56	132	-1,350	21,600			
	-	-	-	-	-	-	7,350	1,650.40	2,042.90	7,350	9350.00	600	0.15	3.05	150	-	-	-	-	-	-			
	16,425	-	-	-	1,813.60	-	450	1,706.25	1,954.00	975	9400.00	975	1.35	2.30	75	-0.95	1.50	44.25	318	-375	32,775			
	-	-	-	-	-	-	7,350	1,550.40	1,925.50	7,350	9450.00	450	0.15	2.25	600	-	6.95	-	-	-	375			
	496,875	28,875	514	-	1,771.05	91.95	75	1,773.15	1,779.45	375	9500.00	1,275	1.65	1.85	3,000	-1.35	1.65	42.42	4,588	24,825	856,275			
	-	-	-	-	-	-	7,350	1,482.95	1,803.15	7,350	9550.00	300	0.80	2.15	900	-	-	-	-	-	-			
	9,975	-	-	-	1,567.25	-	150	1,452.35	1,766.30	75	9600.00	1,200	1.50	1.75	75	-1.35	1.50	39.68	1,451	19,200	150,600			
	-	-	-	-	-	-	7,350	1,392.85	1,730.85	1,275	9650.00	900	0.75	4.80	300	-	-	-	-	-	-			
	28,350	75	2	-	1,575.00	85.00	75	1,450.60	1,580.00	75	9700.00	300	1.65	1.90	675	-1.40	1.70	37.97	1,346	4,200	128,325			
	-	-	-	-	-	-	7,350	1,304.65	1,625.10	1,275	9750.00	600	1.20	6.35	900	0.20	3.95	-	-	-	1,725			
	51,000	525	11	-	1,471.10	109.60	75	1,470.05	1,487.30	75	9800.00	450	1.85	1.95	675	-1.55	1.85	36.05	1,778	7,500	1,038,375			
	-	-	-	-	-	-	7,350	1,150.40	1,488.45	7,350	9850.00	525	1.35	3.75	900	0.30	2.65	36.55	5	75	1,125			
	16,950	-150	2	-	1,363.25	-54.40	150	1,276.05	1,502.10	150	9900.00	1,575	1.85	1.95	600	-2.70	1.85	33.76	5,605	-3,075	597,525			
	75	-	-	-	990.45	-	7,350	1,050.40	1,425.20	7,350	9950.00	300	1.40	3.95	900	0.20	4.40	36.72	2	75	675			
	425,700	-19,200	455	-	1,275.20	87.25	150	1,277.25	1,282.90	75	10000.00	4,050	2.80	2.95	1,050	-2.05	2.80	33.24	17,259	23,925	2,577,675			
	75	-	-	-	1,125.00	-	75	1,210.55	1,295.65	75	10050.00	75	2.75	3.25	75	-2.15	2.95	32.28	108	-825	12,375			
	47,400	-4,800	69	-	1,168.20	88.20	75	1,171.85	1,187.40	75	10100.00	3,000	2.60	2.95	75	-2.65	2.85	30.93	7,141	-26,175	709,725			
	300	-	-	-	1,003.15	-	75	1,119.90	1,144.35	75	10150.00	75	3.10	3.55	75	-3.35	3.35	30.43	129	450	11,250			
	76,800	-1,575	28	-	1,064.45	68.85	75	1,073.95	1,088.65	75	10200.00	150	3.50	3.85	75	-3.55	3.65	29.59	6,880	-37,725	592,575			
	150	-	-	-	1,074.75	-	75	1,013.20	1,041.20	75	10250.00	75	4.30	5.80	1,500	-3.60	4.40	29.20	148	1,575	11,625			
	47,775	-	13	-	965.00	87.20	75	975.40	996.45	75	10300.00	450	4.85	5.15	75	-4.30	5.10	28.62	7,291	-19,350	441,525			
	225	-	4	-	865.00	106.50	75	925.15	940.75	75	10350.00	225	5.75	6.75	1,200	-5.15	5.75	27.90	122	225	18,000			
	35,775	-600	29	-	874.50	73.10	75	789.75	930.70	75	10400.00	75	6.10	6.60	75	-6.45	6.60	27.25	12,164	47,475	832,950			
	600	-	-	-	721.35	-	75	807.30	843.00	75	10450.00	75	6.40	7.80	75	-7.80	7.70	26.67	703	2,175	40,875			
	436,725	-1,875	285	-	782.95	79.20	75	781.25	796.20	75	10500.00	375	9.05	9.10	1,200	-9.20	9.10	26.15	25,644	-	2,200,500			
	750	-75	1	-	680.00	60.00	1,200	712.50	754.15	75	10550.00	75	10.10	11.30	75	-10.60	10.90	25.70	402	1,800	25,050			
	95,400	1,125	96	-	687.15	80.90	75	680.35	697.60	75	10600.00	1,350	12.30	12.50	825	-12.70	12.45	24.98	17,467	-27,825	1,736,550			
	7																							

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
	17,625	150	264	19.33	293.00	46.50	75	286.85	299.95	75	11050.00	75	57.20	65.85	75	-43.30	64.50	21.19	2,790	26,175	128,925	
	460,275	7,275	8,963	19.64	259.00	46.25	75	254.35	259.00	675	11100.00	825	76.00	77.15	75	-48.65	77.00	20.84	51,331	27,525	1,693,425	
	64,200	17,325	2,883	18.81	220.00	37.50	450	220.00	223.25	75	11150.00	75	90.10	92.00	150	-54.95	91.00	20.40	6,337	42,975	121,725	
	1,175,475	49,800	53,862	18.82	189.00	34.35	75	188.05	189.00	225	11200.00	150	107.85	108.50	150	-59.95	108.45	20.14	85,581	462,075	1,987,200	
	136,425	36,150	7,748	18.46	158.00	27.30	225	157.00	158.00	1,125	11250.00	75	126.05	129.05	300	-63.50	129.00	19.97	4,640	38,250	108,225	
	1,658,475	102,525	67,661	17.99	129.00	20.80	75	129.00	129.40	225	11300.00	75	149.00	150.90	75	-71.35	149.00	19.37	37,380	108,450	1,164,525	
	189,975	-10,875	5,590	17.80	105.00	16.70	75	104.25	105.00	975	11350.00	750	175.05	178.45	75	-74.45	176.00	19.35	1,002	-7,200	83,325	
	1,248,600	16,200	52,637	17.45	82.90	11.25	375	82.50	83.50	150	11400.00	450	204.00	205.50	75	-78.95	205.00	19.24	8,828	46,500	238,575	
	101,850	6,225	3,615	17.27	65.00	7.30	75	61.05	65.35	150	11450.00	75	230.80	238.60	75	-86.05	239.00	19.46	103	525	3,075	
	2,138,850	-115,800	62,251	17.17	50.40	5.05	225	50.45	50.95	750	11500.00	75	270.00	272.20	75	-83.60	273.00	19.34	6,123	-18,675	417,750	
	101,850	13,425	6,059	15.88	32.00	-3.80	75	32.05	38.95	75	11550.00	75	295.95	371.55	1,200	128.75	311.75	19.61	11	-75	3,075	
	1,125,450	118,350	27,570	16.96	28.55	0.70	75	28.55	28.90	150	11600.00	75	343.00	349.95	75	-86.85	350.00	19.46	578	3,975	162,675	
	152,325	-5,025	2,194	16.89	21.00	-1.05	75	20.05	22.00	150	11650.00	75	381.65	428.90	1,200	18.90	459.50	31.57	1	-75	1,725	
	1,179,375	2,250	27,998	16.73	14.85	-1.80	1,200	14.05	14.85	2,325	11700.00	75	427.80	436.70	75	-89.85	434.00	19.56	149	-1,950	19,725	
	106,725	36,975	2,574	16.77	10.75	-2.55	75	10.30	11.35	75	11750.00	75	465.15	491.45	75	-55.50	511.10	27.09	1	75	525	
	1,027,275	-4,200	18,955	16.63	7.30	-3.10	375	7.30	7.55	750	11800.00	300	526.00	528.95	75	-88.25	526.00	20.49	221	1,725	16,725	
	77,475	6,525	773	16.94	5.55	-3.25	75	4.10	5.65	75	11850.00	75	562.35	581.25	75	-	668.65	-	-	-	225	
	777,225	276,975	19,299	17.15	4.10	-3.10	225	4.10	4.30	225	11900.00	75	606.90	637.65	75	-87.20	628.00	24.03	17	-450	5,250	
	48,075	25,650	1,388	18.00	3.75	-3.15	375	3.00	3.80	75	11950.00	75	663.25	695.55	75	-	640.70	-	-	-	375	
	1,538,025	-11,325	23,770	18.65	3.25	-3.00	1,950	3.15	3.25	75	12000.00	150	718.05	723.35	75	-93.90	721.00	24.31	772	-8,100	349,575	
	21,300	7,425	597	19.70	3.25	-1.90	4,500	2.30	3.40	3,000	12050.00	75	755.80	777.50	75	-	732.60	-	-	-	150	
	277,125	-45,975	5,749	20.12	2.65	-2.20	525	2.65	2.80	2,625	12100.00	1,050	771.65	927.45	7,350	-84.00	835.55	32.12	5	-150	2,775	
	11,175	2,625	434	21.12	2.65	-1.60	2,250	1.85	2.85	75	12150.00	1,050	843.60	955.40	1,050	-	801.25	-	-	-	75	
	188,850	-1,800	3,364	21.68	2.30	-1.85	150	2.30	2.40	1,500	12200.00	1,425	861.80	1,006.65	75	100.60	910.10	22.39	17	750	35,550	
	7,050	-225	228	22.79	2.40	-1.40	75	2.45	2.95	900	12250.00	75	928.10	1,060.90	1,050	-	950.55	-	-	-	225	
	90,450	-11,850	2,071	23.25	2.05	-1.50	300	2.00	2.20	600	12300.00	7,350	937.60	1,088.95	1,050	115.60	990.60	-	7	300	11,025	
	12,225	375	166	24.42	2.20	-1.20	4,500	1.35	2.60	975	12350.00	75	1,051.55	1,160.45	75	-	-	-	-	-	-	
	48,750	-11,850	966	24.96	1.95	-1.70	75	1.75	2.30	3,150	12400.00	7,350	1,029.65	1,234.80	7,350	-	1,074.55	-	-	-	975	
	4,200	300	4	27.11	2.75	-0.50	150	1.50	3.95	2,100	12450.00	975	1,105.30	1,270.30	975	-	1,066.00	-	-	-	75	
	523,650	-6,975	4,890	26.61	1.85	-1.60	900	1.80	2.20	75	12500.00	150	1,214.85	1,223.80	75	-99.00	1,215.90	34.12	44	-600	211,500	
	2,175	-	10	27.96	2.10	-0.60	900	1.55	3.00	900	12550.00	75	1,206.90	1,338.20	75	-	-	-	-	-	-	
	88,200	-1,275	740	28.00	1.65	-1.40	1,500	1.50	2.00	4,500	12600.00	7,350	1,169.00	1,484.00	7,350	-	1,207.10	-	-	-	3,450	
	2,025	450	37	30.21	2.35	-0.40	75	1.75	2.60	75	12650.00	150	1,302.80	1,469.10	75	-	-	-	-	-	-	
	81,375	-975	1,315	29.86	1.70	-1.15	75	1.55	1.70	600	12700.00	7,350	1,304.45	1,423.00	75	77.00	1,449.50	53.00	2	-	10,500	
	4,275	-375	40	31.15	1.90	-0.25	75	1.55	2.30	75	12750.00	75	1,426.05	1,561.95	75	-	-	-	-	-	-	
	151,200	-1,125	2,384	31.47	1.65	-0.95	1,500	1.55	1.65	675	12800.00	75	1,493.20	1,523.85	75	-45.00	1,580.00	64.25	9	-600	8,175	
Total	19,229,250		428,946																503,056		28,994,325	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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