

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11322.50 As on Aug 11, 2020 15:30:22 IST

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27AUG2020

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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	
	197,100	-15,375	243	-	3,351.65	61.80	600	3,341.20	3,350.65	75	8000.00	75	2.30	2.70	9,075	0.55	2.70	67.28	4,304	-95,475	642,600		
	-	-	-	-	-	-	600	3,132.85	3,478.95	7,350	8050.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,092.30	3,374.40	75	8100.00	75	2.40	2.80	3,000	0.35	2.65	64.98	134	-1,650	21,450		
	-	-	-	-	-	-	7,350	2,886.00	3,498.65	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,008.65	3,277.30	75	8200.00	1,500	2.50	2.70	300	0.05	2.45	62.29	121	-1,875	13,050		
	-	-	-	-	-	-	7,350	2,795.15	3,389.90	7,350	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	600	2,895.35	3,182.00	7,350	8300.00	2,400	2.05	2.70	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,705.50	3,282.70	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,811.25	3,072.40	375	8400.00	300	2.50	2.75	75	0.45	2.75	58.91	95	-3,300	1,650		
	-	-	-	-	-	-	7,350	2,614.85	3,172.90	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	464,625	-975	16	-	2,839.00	76.30	75	2,842.55	2,850.65	75	8500.00	4,875	2.55	2.70	4,275	0.05	2.50	56.21	2,981	-73,575	460,125		
	-	-	-	-	-	-	7,350	2,524.15	3,102.95	7,350	8550.00	3,750	0.10	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	600	2,607.90	2,867.25	375	8600.00	1,500	2.75	3.75	600	-0.15	3.00	55.36	21	1,350	1,650		
	-	-	-	-	-	-	7,350	2,434.75	2,948.75	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	600	2,515.40	2,762.25	7,350	8700.00	1,500	2.75	3.70	900	-13.00	3.00	53.30	20	1,500	1,725		
	-	-	-	-	-	-	7,350	2,343.25	2,849.10	7,350	8750.00	75	2.05	3.05	150	-	2.00	-	-	-	75		
	150	-	-	-	2,310.00	-	525	2,420.35	2,657.20	7,350	8800.00	600	3.00	3.40	900	0.05	3.00	51.26	98	-525	7,800		
	-	-	-	-	-	-	7,350	2,253.65	2,739.00	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	600	2,325.35	2,552.15	375	8900.00	75	2.90	3.75	75	-	2.85	48.93	185	-300	6,150		
	-	-	-	-	-	-	7,350	2,162.85	2,628.55	7,350	8950.00	600	0.45	3.05	150	-	4.75	-	-	-	75		
	411,075	-11,325	181	-	2,343.50	49.75	75	2,346.40	2,349.80	75	9000.00	2,925	2.85	3.35	1,500	-	2.85	46.93	5,745	-107,850	1,209,900		
	-	-	-	-	-	-	7,350	2,050.50	2,510.45	7,350	9050.00	600	1.05	-	-	-	5.85	-	-	-	900		
	24,225	20,250	308	-	2,242.90	411.60	75	2,205.05	2,371.20	75	9100.00	600	3.00	3.40	1,500	0.15	3.00	45.24	753	14,850	37,125		
	-	-	-	-	-	-	7,350	1,982.65	2,445.05	7,350	9150.00	75	2.60	3.10	75	-	2.50	-	-	-	150		
	25,575	-300	5	-	2,135.00	55.00	75	2,028.75	2,180.00	75	9200.00	75	2.80	4.70	900	1.10	4.05	44.98	423	-3,975	28,425		
	-	-	-	-	-	-	7,350	1,892.65	2,314.20	7,350	9250.00	900	1.50	-	-	-	7.75	-	-	-	375		
	20,850	-	-	-	1,991.10	-	7,350	1,940.10	2,169.20	375	9300.00	75	3.00	3.80	1,500	0.55	3.50	42.13	169	525	20,175		
	-	-	-	-	-	-	7,350	1,801.85	2,207.60	7,350	9350.00	600	1.30	4.90	900	-	-	-	-	-	-		
	15,900	-75	2	-	1,955.00	105.00	7,350	1,816.05	2,127.35	7,350	9400.00	675	3.35	3.50	150	0.30	3.45	40.08	458	-8,400	35,775		
	-	-	-	-	-	-	7,350	1,711.60	2,116.85	7,350	9450.00	450	1.85	3.85	300	-	6.95	-	-	-	375		
	432,075	20,400	451	-	1,844.70	58.90	450	1,842.65	1,849.95	75	9500.00	6,150	3.35	3.75	600	-0.20	3.35	37.96	3,618	-69,075	949,200		
	-	-	-	-	-	-	1,350	1,666.40	1,907.85	1,350	9550.00	300	1.60	8.90	900	-	-	-	-	-	-		
	10,200	-	-	-	1,654.70	-	75	1,703.15	1,752.45	75	9600.00	1,200	3.25	4.10	75	0.05	3.55	36.29	1,223	-9,450	134,925		
	-	-	-	-	-	-	1,275	1,610.50	1,798.45	1,275	9650.00	11,700	2.50	6.45	900	-	-	-	-	-	-		
	28,275	-375	7	-	1,650.00	93.40	75	1,621.40	1,684.40	225	9700.00	300	3.35	3.50	225	-0.15	3.50	34.28	1,043	-5,775	132,450		
	-	-	-	-	-	-	75	1,491.85	1,676.30	75	9750.00	300	2.75	5.45	300	0.30	3.90	33.81	20	-600	3,000		
	50,400	300	6	-	1,531.80	48.85	75	1,539.20	1,551.80	75	9800.00	825	3.95	4.00	300	0.05	3.95	32.89	5,251	-1,087,950			
	-	-	-	-	-	-	75	1,445.30	1,584.75	75	9850.00	300	2.65	7.20	300	-0.45	4.00	31.97	8	75	975		
	17,250	-150	5	-	1,460.00	107.95	75	1,407.00	1,461.25	150	9900.00	600	3.95	4.25	150	-0.90	4.00	30.99	3,991	-23,625	655,575		
	75	-	-	-	990.45	-	75	1,312.80	1,474.50	75	9950.00	75	4.00	6.40	75	-0.95	4.50	30.53	11	-150	675		
	457,200	-3,525	124	-	1,353.85	58.55	75	1,346.90	1,353.75	75	10000.00	375	5.15	5.50	3,600	-1.60	5.10	30.11	10,612	-243,900	2,624,475		
	75	-	-	-	1,125.00	-	75	1,285.00	1,379.35	75	10050.00	75	3.60	5.30	75	-1.60	5.60	29.53	48	-675	12,975		
	47,025	-300	7	-	1,253.85	36.90	75	1,243.80	1,252.55	75	10100.00	75	5.30	5.90	75	-2.00	5.60	28.52	5,701	-22,650	834,675		
	300	-	-	-	1,003.15	-	75	1,169.40	1,210.05	75	10150.00	75	5.80	7.65	300	-4.10	7.85	29.09	2	150	7,275		
	77,175	-825	33	-	1,139.75	45.70	75	1,146.30	1,155.00	75	10200.00	900	6.50	6.90	75	-2.90	6.85	27.39	4,668	-65,625	663,975		
	150	-	-	-	949.10	-	75	1,095.35	1,111.15	75	10250.00	75	7.35	8.65	75	-3.30	7.85	26.98	95	-4,275	12,900		
	51,525	-1,350	82	-	1,060.00	66.85	75	1,047.95	1,056.85	75	10300.00	225	8.60	8.90	3,300	-3.85	8.90	26.52	5,428	-97,875	515,400		
	225	-	-	-	975.00	-	75	975.80	1,016.75	75	10350.00	75	7.85	13.95	75	-4.55	9.60	25.81	211	-4,875	10,950		
	37,275	-1,125	22	-	955.00	49.50	75	951.30	961.20	75	10400.00	600	10.20	10.85	75	-5.15	10.90	25.34	5,677	-43,950	798,750		
	525	-	2	14.08	918.40	37.80	75	881.60	928.45	75	10450.00	75	10.95	12.15	1,350	-6.45	12.15	24.77	39	-75	13,050		
	454,125	-4,650	347	-	856.70	42.85	75	857.45	865.70	75	10500.00	150	14.30	14.35	300	-6.60	14.40	24.51	17,498	65,625	2,408,850		
	450	-75	2	22.70	831.30	44.30	75	788.80	873.65	75	10550.00	75	15.50	16.45	75	-7.30	16.50	24.07	373	-11,850	31,875		
	95,475	6,000	285	-	766.90	49.60	75	759.15	768.90	75	10600.00	375	18.15	18.95	2,250	-8.55	18.95	23.64	12,721	233,400	1,314,225		
	825	-	-	-	592.75	-	75	703.55	736.85	75	10650.00	75	20.15	21.70	75	-							

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
	9,675	-	28	18.80	380.45	34.60	75	370.35	379.95	75	11050.00	75	71.05	78.30	75	-24.25	77.05	21.17	1,206	1,500	47,550	
	480,750	-42,600	3,466	17.68	334.90	23.85	75	333.90	338.50	750	11100.00	600	87.25	87.70	150	-28.40	87.45	20.71	23,985	31,875	1,247,175	
	31,050	-1,350	270	18.26	303.90	27.80	75	296.80	302.40	75	11150.00	75	100.75	101.00	150	-30.30	101.00	20.47	1,511	10,875	67,200	
	878,700	-94,350	13,424	17.80	266.60	23.05	75	265.00	267.00	225	11200.00	75	116.15	116.95	75	-31.70	118.00	20.42	34,898	-22,650	1,345,950	
	55,875	-11,775	1,389	17.95	236.65	21.65	75	228.90	237.80	750	11250.00	75	133.50	137.10	75	-34.65	135.00	20.17	2,334	10,800	47,850	
	1,164,900	21,450	32,825	17.49	203.30	16.90	450	203.40	204.00	150	11300.00	75	154.00	154.35	300	-38.25	153.80	19.90	39,773	207,600	847,050	
	124,125	36,150	5,381	17.64	178.00	16.50	75	175.05	178.95	750	11350.00	75	175.00	177.00	75	-41.55	175.00	19.67	4,613	33,750	45,600	
	711,975	73,200	28,532	17.23	149.65	11.65	1,050	149.65	150.00	1,200	11400.00	75	197.10	200.40	75	-45.95	197.05	19.32	10,621	48,075	153,225	
	61,200	1,350	2,193	17.20	127.45	9.95	75	125.10	127.50	75	11450.00	75	223.05	227.65	75	-54.25	222.25	19.07	114	-150	2,475	
	2,120,475	17,250	53,401	16.84	104.55	6.30	75	104.50	104.60	1,275	11500.00	525	253.20	255.40	300	-49.65	253.70	19.26	9,452	29,925	545,325	
	75,750	11,850	2,663	16.74	86.40	5.15	75	85.10	86.95	75	11550.00	75	264.15	290.75	75	-49.50	289.50	19.72	33	600	2,100	
	885,900	134,550	26,238	16.56	70.00	2.70	75	69.90	70.00	75	11600.00	75	315.65	320.00	150	-57.05	315.95	18.88	1,047	4,950	154,125	
	81,300	8,925	1,677	16.40	55.95	0.45	150	51.05	60.45	75	11650.00	75	347.15	367.20	75	-47.75	360.00	19.92	5	150	300	
	866,550	186,225	22,945	16.45	45.50	0.40	75	44.90	45.50	225	11700.00	75	391.45	399.65	75	-50.35	399.40	20.24	289	225	26,625	
	52,125	11,850	1,294	16.63	37.45	0.75	75	35.05	37.50	75	11750.00	75	366.15	510.90	975	-	475.20	-	-	-	375	
	997,725	152,475	19,746	16.48	28.95	-0.85	1,125	28.55	28.95	675	11800.00	75	474.50	480.00	75	-49.90	485.00	21.34	68	-900	13,425	
	58,350	4,125	643	16.50	22.80	-2.15	75	22.65	25.50	75	11850.00	75	516.55	531.35	75	-26.10	536.15	22.97	5	75	300	
	442,200	72,975	6,961	16.62	18.20	-2.20	75	18.10	18.45	150	11900.00	75	557.15	574.20	75	-31.00	580.00	23.44	53	-825	3,600	
	32,550	5,625	309	16.94	15.20	-2.15	75	14.00	16.75	75	11950.00	1,350	547.80	702.90	1,350	-	651.25	-	-	-	300	
	1,934,025	8,325	14,602	17.23	12.60	-1.55	150	12.60	12.80	75	12000.00	375	660.25	665.20	375	-60.85	660.10	22.58	596	-10,575	425,025	
	11,175	75	79	17.41	10.15	-1.60	75	10.20	12.00	1,200	12050.00	75	655.75	717.85	75	-	765.00	-	-	-	75	
	325,050	15,750	3,794	17.75	8.55	-1.45	825	8.50	8.95	1,500	12100.00	75	747.05	766.50	75	-43.15	759.60	24.93	28	1,125	2,475	
	5,850	-	15	18.22	7.50	-1.10	150	7.05	9.00	150	12150.00	75	784.50	883.25	75	-	-	-	-	-	-	
	243,825	-9,750	2,274	18.44	6.15	-0.90	975	6.25	6.50	225	12200.00	75	842.75	869.50	75	-66.35	841.55	22.78	21	825	34,725	
	5,925	-150	39	18.85	5.35	-1.30	75	4.65	5.70	150	12250.00	1,050	873.85	966.90	75	-	939.85	-	-	-	300	
	208,050	67,275	2,365	19.21	4.60	-1.00	1,500	4.60	4.90	225	12300.00	75	925.75	1,019.75	75	-68.80	933.00	21.76	17	300	10,425	
	11,925	-450	44	19.86	4.35	-0.35	75	3.75	4.70	75	12350.00	75	949.90	1,047.00	75	-	-	-	-	-	-	
	83,550	2,850	670	20.52	4.15	-0.65	75	3.80	4.35	150	12400.00	75	992.45	1,082.65	150	-	1,112.40	-	-	-	1,050	
	1,800	-150	23	20.99	3.75	-1.20	600	3.00	4.80	75	12450.00	975	1,037.65	1,166.00	975	-	1,066.00	-	1	75	75	
	653,925	375	2,383	21.68	3.65	-0.55	300	3.60	3.65	75	12500.00	75	1,147.00	1,153.50	525	-55.35	1,147.00	30.79	41	450	212,325	
	2,550	-225	17	22.63	3.85	-0.15	150	3.20	3.80	300	12550.00	75	1,146.70	1,261.95	975	-	-	-	-	-	-	
	121,725	-2,400	682	23.02	3.45	0.05	75	2.80	4.05	75	12600.00	75	1,205.80	1,351.80	75	-72.40	1,263.95	37.38	1	75	3,375	
	2,175	-150	32	23.42	3.10	-0.35	225	2.50	3.35	75	12650.00	75	1,247.25	1,364.10	75	-	-	-	-	-	-	
	93,150	-38,550	791	24.26	3.20	-0.10	75	2.80	3.20	75	12700.00	75	1,274.90	1,386.40	75	-67.65	1,362.95	39.31	1	-	10,500	
	3,000	150	27	24.04	2.40	-0.25	600	2.25	3.45	675	12750.00	75	1,339.45	1,475.75	75	-	-	-	-	-	-	
	90,750	-9,525	1,820	24.88	2.50	-0.30	900	2.50	2.85	75	12800.00	75	1,419.90	1,463.95	75	-21.55	1,478.40	45.07	15	225	9,000	
Total	17,413,275		262,032																326,479		26,451,900	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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