

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11472.25 As on Aug 25, 2020 15:30:25 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	C	
	86,475	-8,175	127	-	3,475.70	3.20	75	3,471.55	3,482.65	300	8000.00	66,150	0.10	0.15	6,150	-0.15	0.10	144.77	2,116	-22,575	511,725		
	-	-	-	-	-	-	75	3,285.40	3,498.25	75	8050.00	600	0.20	0.45	900	-0.45	0.20	149.97	285	-	1,200		
	-	-	-	-	-	-	75	3,265.00	3,446.00	75	8100.00	3,975	0.10	0.40	1,575	-	0.20	147.52	534	-2,250	10,275		
	-	-	-	-	-	-	7,350	3,022.05	3,486.30	375	8150.00	-	-	0.30	900	323.80	0.30	149.88	2,668	-	-		
	-	-	-	-	-	-	75	3,169.95	3,346.40	75	8200.00	1,050	0.20	0.40	1,500	-0.60	0.25	145.21	98	-150	10,950		
	-	-	-	-	-	-	7,350	2,929.60	3,386.00	375	8250.00	75	0.20	0.65	900	-0.70	0.30	144.90	1,086	-	75		
	-	-	-	-	-	-	450	3,030.95	3,302.55	375	8300.00	1,500	0.10	0.45	1,800	368.85	0.45	147.43	50	-	-		
	-	-	-	-	-	-	75	3,003.80	3,204.65	75	8350.00	150	0.15	0.95	1,500	-0.30	0.20	135.46	7	-525	150		
	-	-	-	-	-	-	75	2,952.25	3,188.60	75	8400.00	1,050	0.10	0.70	1,800	-	0.30	-	-	-	1,200		
	-	-	-	-	-	-	75	2,898.25	3,107.40	75	8450.00	75	0.15	0.90	900	-	0.25	-	-	-	75		
	432,150	-16,050	251	-	2,967.50	-5.50	75	2,966.50	2,976.10	75	8500.00	51,750	0.10	0.15	6,900	-0.05	0.15	125.53	4,226	-17,475	402,225		
	-	-	-	-	-	-	75	2,807.80	2,997.70	75	8550.00	-	-	1.00	150	-	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	450	2,754.10	2,990.10	750	8600.00	600	0.10	0.75	1,500	-	2.25	-	-	-	750		
	-	-	-	-	-	-	7,350	2,562.90	2,990.15	7,350	8650.00	-	-	1.00	150	-	-	-	-	-	-	-	
	-	-	-	-	-	-	600	2,493.45	3,005.40	7,350	8700.00	600	0.10	0.90	900	-1.10	0.90	136.09	4	-	825		
	-	-	-	-	-	-	7,350	2,470.50	2,891.45	7,350	8750.00	75	0.05	1.00	150	-	2.00	-	-	-	75		
	150	-	2	149.01	2,680.00	370.00	675	2,526.90	2,790.40	75	8800.00	75	0.15	0.40	75	-0.05	0.15	111.94	334	-300	6,825		
	-	-	-	-	-	-	7,350	2,383.15	2,790.85	7,350	8850.00	-	-	0.90	600	-	-	-	-	-	-	-	
	375	-	-	-	2,535.00	-	75	2,460.95	2,703.85	75	8900.00	75	0.25	0.50	75	-0.30	0.50	118.98	18	-75	5,400		
	-	-	-	-	-	-	7,350	2,283.30	2,692.35	7,350	8950.00	900	0.05	0.90	1,800	-	4.75	-	-	-	75		
	249,675	-65,325	942	-	2,475.00	7.15	3,000	2,471.45	2,480.95	450	9000.00	4,875	0.25	0.35	5,925	-0.20	0.25	107.43	2,266	-63,375	939,900		
	-	-	-	-	-	-	75	2,320.70	2,512.15	75	9050.00	75	0.15	0.70	975	-	0.30	-	-	-	900		
	22,650	-	27	-	2,370.45	-6.75	75	2,335.05	2,450.25	75	9100.00	1,500	0.15	0.40	75	-0.15	0.40	107.19	154	-6,825	26,925		
	-	-	-	-	-	-	450	2,201.45	2,486.60	975	9150.00	900	0.05	0.75	75	-	0.95	-	-	-	150		
	20,850	-375	5	-	2,261.00	-23.70	75	2,155.45	2,304.20	75	9200.00	75	0.15	0.45	825	-0.30	0.05	87.03	64	-450	21,900		
	-	-	-	-	-	-	450	2,105.80	2,391.25	7,350	9250.00	375	0.10	0.90	75	-	7.75	-	-	-	375		
	13,725	-75	1	-	2,150.00	-59.45	7,350	2,037.25	2,268.00	375	9300.00	1,800	0.25	0.40	75	-0.30	0.30	95.45	22	-375	13,725		
	-	-	-	-	-	-	450	2,007.90	2,292.05	7,350	9350.00	900	0.05	1.65	900	-	-	-	-	-	-	-	
	6,600	-675	14	-	2,055.00	-33.00	75	1,957.20	2,154.40	75	9400.00	3,000	0.25	0.40	75	-0.05	0.30	90.97	44	-1,200	27,000		
	-	-	-	-	-	-	450	1,907.20	2,188.90	750	9450.00	300	0.15	0.65	1,500	-	6.95	-	-	-	375		
	401,025	-36,975	514	-	1,972.25	-1.95	150	1,971.60	1,977.25	150	9500.00	22,350	0.35	0.50	2,625	-0.15	0.40	88.79	1,900	-52,575	705,450		
	-	-	-	-	-	-	7,350	1,809.35	2,092.25	7,350	9550.00	750	0.30	0.95	1,500	-	1.10	-	-	-	750		
	6,975	-2,100	30	119.59	1,885.00	-25.00	75	1,821.45	1,928.50	75	9600.00	6,450	0.30	0.40	1,425	-0.10	0.40	84.28	154	-2,775	129,450		
	-	-	-	-	-	-	1,125	1,726.75	1,892.10	1,125	9650.00	-	-	0.70	1,500	-	-	-	-	-	-	-	
	9,000	-3,075	44	-	1,731.25	-56.95	75	1,769.40	1,782.65	75	9700.00	1,500	0.20	0.40	1,200	-0.25	0.25	76.48	169	-4,200	117,600		
	-	-	-	-	-	-	75	1,658.90	1,809.75	75	9750.00	75	0.10	0.70	1,500	-	0.60	-	-	-	1,725		
	47,700	-2,475	40	-	1,650.00	-13.45	75	1,670.65	1,679.65	75	9800.00	2,100	0.40	0.50	1,275	-0.15	0.50	76.97	536	-6,900	1,012,725		
	-	-	-	-	-	-	75	1,557.45	1,673.05	75	9850.00	300	0.20	0.60	1,500	-	1.40	-	-	-	1,050		
	9,900	-1,425	26	-	1,543.80	-33.35	75	1,510.95	1,612.40	75	9900.00	300	0.35	0.45	450	-0.05	0.45	71.72	802	-9,300	557,925		
	75	-	-	-	990.45	-	75	1,459.70	1,580.65	75	9950.00	225	0.30	0.70	1,500	-0.25	0.30	66.89	3	-	20,100		
	298,275	-34,050	751	-	1,475.00	3.80	75	1,475.05	1,478.45	150	10000.00	5,550	0.50	0.55	150	-0.10	0.55	68.63	15,069	-	2,389,200		
	75	-	-	-	1,342.25	-	1,125	1,353.15	1,543.60	1,125	10050.00	7,500	0.15	0.50	1,500	-	0.70	68.05	14	300	4,425		
	36,375	-2,025	30	63.09	1,378.25	-7.00	225	1,371.00	1,379.25	300	10100.00	3,525	0.30	0.35	7,950	-0.35	0.30	60.46	4,986	-2,850	669,225		
	300	-	-	-	1,003.15	-	1,125	1,244.25	1,400.20	1,125	10150.00	75	0.20	0.55	75	-0.10	0.45	60.65	71	-	33,375		
	55,275	-16,425	262	-	1,276.60	2.60	375	1,270.75	1,278.65	150	10200.00	24,825	0.40	0.45	1,200	-0.45	0.40	57.77	6,282	-40,800	510,900		
	150	-	-	-	1,075.50	-	300	1,212.30	1,240.15	75	10250.00	300	0.50	0.70	75	-0.20	0.70	58.90	82	-975	14,925		
	37,125	-2,925	63	-	1,177.00	10.00	375	1,171.45	1,178.25	150	10300.00	6,975	0.50	0.65	3,225	-0.45	0.65	56.17	7,342	-	325,200		
	525	-	-	-	1,067.60	-	675	1,112.55	1,140.15	450	10350.00	2,250	0.40	0.75	75	-0.50	0.70	54.35	710	-2,475	24,525		
	27,450	-2,775	71	-	1,077.65	-4.35	75	1,072.45	1,078.65	150	10400.00	5,250	0.60	0.85	75	-0.55	0.75	52.48	17,271	-	709,875		
	600	-75	4	-	1,009.00	-13.10	150	1,012.90	1,028.95	75	10450.00	75	0.65	1.10	600	-0.70	0.80	50.56	2,530	-13,125	37,425		
	328,350	-44,175	1,488	-	976.80	2.10	75	974.40	976.75	75	10500.00	4,125	1.00	1.05	4,050	-0.55	1.00	49.54	43,653	51,150	2,341,950		
	1,275	-225	22	-	899.65	7.50	75	923.25	927.65	150	10550.00	600	0.90	1.20	75	-0.65	1.05	47.47	1,609	-11,325	30,975		
	60,075	-1,950	60	-	873.85	1.10	375	874.05	878.50	225	10600.00	75	1.10	1.30	450	-0.60	1.30	46.34	32,332	-	964,050		
	750	-75	1	79.32	859.15	35.35	450	760.60	863.70														

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	C	
	7,500	-3,075	154	23.18	429.20	1.30	900	426.85	432.05	150	11050.00	75	3.45	4.00	225	-2.90	4.00	29.43	36,152	-	428,325		
	351,450	-12,150	1,853	26.12	382.00	-0.10	375	379.55	382.65	75	11100.00	450	4.70	4.90	375	-3.70	4.75	27.48	149,641	118,050 276,300	-	2,230,350	
	39,750	-3,525	396	25.02	333.60	-6.10	375	329.25	332.30	225	11150.00	75	5.40	5.90	75	-4.65	5.90	25.67	76,001	109,125	-	856,500	
	715,275	-35,625	9,876	21.03	282.70	-5.70	900	282.25	284.00	75	11200.00	300	7.45	7.50	1,125	-6.10	7.50	23.87	248,596	35,775	-	3,078,750	
	151,875	-450	1,208	21.47	237.25	-9.05	75	233.75	239.40	75	11250.00	150	9.85	10.50	375	-7.10	10.50	22.53	138,858	240,000	-	1,114,725	
	1,187,775	-72,075	48,342	19.99	190.95	-7.65	450	189.40	190.40	300	11300.00	225	14.00	14.15	225	-9.40	14.15	20.82	438,964	127,650	-	3,073,800	
	191,625	-36,225	29,887	18.28	146.00	-10.55	75	146.00	147.70	75	11350.00	375	20.05	20.60	975	-11.55	20.05	19.32	280,046	143,475	-	1,136,775	
	1,807,875	-232,950	288,335	17.42	106.20	-12.85	300	106.05	107.00	75	11400.00	1,575	30.10	30.50	1,875	-13.30	30.40	18.33	731,316	-82,050	-	3,342,825	
	1,133,325	216,825	318,699	16.56	71.45	-13.85	150	71.30	72.00	1,350	11450.00	75	44.95	45.50	1,500	-14.85	45.50	17.34	410,342	127,950	-	1,111,425	
	4,108,050	490,650	935,795	15.94	44.00	-14.15	525	43.80	44.00	900	11500.00	300	67.50	68.00	225	-14.35	68.00	16.70	549,560	174,750	-	1,537,650	
	1,875,150	792,450	413,971	15.52	24.55	-11.75	75	24.35	24.50	225	11550.00	450	96.80	98.35	975	-13.80	97.00	15.87	77,644	33,825	-	176,250	
	3,410,775	480,675	610,643	15.24	12.30	-8.80	3,900	12.00	12.30	2,100	11600.00	225	135.50	135.90	450	-9.75	135.90	16.22	89,315	27,750	-	387,075	
	1,559,625	144,375	228,293	14.92	5.30	-6.05	75	5.30	5.45	75	11650.00	75	179.00	181.70	375	-6.25	181.75	18.04	2,325	5,700	-	27,225	
	2,983,200	164,025	286,314	15.74	2.85	-2.85	3,300	2.80	2.85	75	11700.00	750	227.20	228.20	150	-5.25	226.30	17.76	10,597	33,075	-	128,475	
	723,900	60,825	95,178	17.16	1.90	-1.25	1,650	1.90	2.10	2,175	11750.00	75	246.70	278.50	525	-0.10	277.65	21.94	295	225	-	8,850	
	3,527,925	840,225	186,868	19.24	1.65	-0.55	2,100	1.65	1.80	4,800	11800.00	300	324.15	326.65	600	-3.65	324.60	21.77	1,879	5,400	-	30,975	
	292,950	67,500	38,440	21.56	1.60	-0.10	75	1.55	1.70	600	11850.00	150	373.65	379.00	900	-3.30	375.50	25.61	106	1,500	-	2,550	
	1,283,025	284,175	51,701	23.20	1.30	-0.05	450	1.25	1.30	15,450	11900.00	1,350	421.05	426.30	675	-5.50	423.35	25.03	213	-1,275	-	8,775	
	139,650	30,375	8,375	24.73	1.05	-0.15	600	1.05	1.30	75	11950.00	375	472.60	477.85	375	-48.10	524.30	60.65	11	375	-	975	
	2,074,800	-289,125	67,728	27.42	1.20	0.10	750	1.05	1.15	1,500	12000.00	600	523.05	525.60	300	-1.30	523.40	30.03	1,818	-22,950	-	212,550	
	40,050	-16,650	2,385	28.50	0.90	-0.10	675	0.80	1.05	75	12050.00	75	552.25	598.15	1,050	-	634.60	-	-	-	-	75	
	470,925	47,250	12,908	30.15	0.80	-0.10	150	0.65	0.80	1,125	12100.00	525	620.80	626.00	300	22.45	622.30	31.69	12	450	-	2,175	
	12,975	-4,950	320	31.40	0.65	-0.25	450	0.60	0.80	1,650	12150.00	75	658.00	704.90	1,050	-	801.25	-	-	-	-	75	
	775,425	48,825	9,339	33.68	0.70	0.05	1,950	0.70	0.75	6,750	12200.00	300	721.35	725.40	300	-6.45	718.40	-	80	-1,650	-	31,275	
	11,625	-9,825	257	35.03	0.60	0.05	1,500	0.55	0.80	75	12250.00	975	722.45	806.45	1,050	-	807.00	73.19	2	-75	-	150	
	242,025	22,050	3,361	36.60	0.55	-	4,500	0.50	0.65	1,425	12300.00	75	813.60	826.35	675	20.30	822.05	39.43	22	-675	-	9,375	
	9,675	-7,725	420	40.17	0.80	0.40	3,000	0.50	0.80	2,700	12350.00	75	842.95	938.20	75	-	-	-	-	-	-	-	
	63,075	-26,775	2,287	39.97	0.50	0.10	225	0.50	0.55	375	12400.00	900	917.25	927.10	300	0.50	926.30	54.88	5	150	-	2,325	
	4,200	-	-	-	0.30	-0.15	1,500	0.30	0.65	1,800	12450.00	975	907.95	1,079.70	975	-	1,050.00	-	-	-	-	75	
	488,850	148,800	11,466	42.65	0.40	0.05	16,650	0.40	0.45	1,275	12500.00	300	1,020.65	1,024.10	375	-4.10	1,021.00	37.47	1,070	-32,700	-	156,525	
	1,875	-	16	46.35	0.60	0.35	2,175	0.20	0.60	1,500	12550.00	75	1,036.30	1,134.35	75	-	-	-	-	-	-	-	
	60,900	-23,325	416	47.26	0.50	0.15	5,325	0.40	0.50	75	12600.00	75	1,041.80	1,203.35	75	45.75	1,140.75	82.19	47	-225	-	2,925	
	2,100	-5,175	99	47.95	0.40	0.05	1,500	0.25	0.40	750	12650.00	75	1,131.60	1,233.00	75	-	-	-	-	-	-	-	
	19,650	-15,900	2,729	48.33	0.30	-0.05	4,200	0.25	0.40	150	12700.00	75	1,211.50	1,228.00	75	5.65	1,222.80	59.65	4	-	-	10,425	
	1,950	-1,275	17	48.19	0.20	-0.15	75	0.25	0.50	150	12750.00	75	1,231.85	1,342.05	75	-	-	-	-	-	-	-	
	114,975	1,500	2,358	50.83	0.25	-0.05	5,325	0.25	0.35	525	12800.00	75	1,309.60	1,330.45	75	11.60	1,325.50	71.78	14	-750	-	5,850	
	1,725	825	17	55.47	0.45	0.30	4,500	0.15	0.45	900	12850.00	75	1,324.40	1,437.15	75	-	-	-	-	-	-	-	
	6,525	75	238	56.53	0.40	-	1,125	0.50	0.65	75	12900.00	75	1,389.50	1,498.40	75	-	1,479.90	-	-	-	-	75	
	-	-	-	-	-	-	-	-	1.00	1,050	12950.00	750	1,407.00	1,565.00	975	99.40	1,578.80	156.30	2	-	-	-	
Total	33,264,225		3,679,651																3,741,362		41,852,550	T	

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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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