

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11408.40 As on Aug 19, 2020 15:30:24 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	
	117,975	-8,475	142	-	3,413.45	21.45	300	3,416.80	3,433.70	75	8000.00	1,650	0.90	1.05	900	-0.25	0.90	85.93	566	-18,000	567,225		
	-	-	-	-	-	-	7,350	3,214.90	3,547.60	7,350	8050.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,167.50	3,498.00	7,350	8100.00	8,100	0.80	1.15	150	-	1.10	84.81	1	-	17,400		
	-	-	-	-	-	-	7,350	2,946.35	3,498.95	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,072.40	3,392.80	7,350	8200.00	900	0.60	1.10	75	-	1.10	-	-	-	12,075		
	-	-	-	-	-	-	7,350	2,858.00	3,398.95	7,350	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	7,350	2,977.35	3,288.20	7,350	8300.00	900	0.45	2.95	1,800	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,764.00	3,298.95	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,882.40	3,183.30	7,350	8400.00	900	0.55	2.90	1,800	-	1.60	-	-	-	1,275		
	-	-	-	-	-	-	7,350	2,678.85	3,198.95	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	455,775	-450	6	112.22	2,951.20	13.05	75	2,920.80	2,929.35	75	8500.00	5,775	1.10	1.35	75	-0.20	1.10	73.88	305	-10,200	455,550		
	-	-	-	-	-	-	7,350	2,583.50	3,098.95	7,350	8550.00	3,750	0.10	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	7,350	2,692.45	2,973.70	7,350	8600.00	900	0.60	2.90	1,500	-	2.25	-	-	-	750		
	-	-	-	-	-	-	7,350	2,493.05	2,998.95	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,597.35	2,868.75	7,350	8700.00	900	0.60	2.85	900	-	2.00	-	-	-	825		
	-	-	-	-	-	-	7,350	2,403.00	2,898.95	7,350	8750.00	600	0.15	3.00	600	-	2.00	-	-	-	75		
	150	-	-	-	2,310.00	-	7,350	2,502.30	2,763.65	7,350	8800.00	1,500	0.75	1.20	300	-0.40	0.80	63.88	1	-	7,575		
	-	-	-	-	-	-	7,350	2,312.35	2,798.95	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	7,350	2,407.40	2,658.60	7,350	8900.00	900	0.80	1.75	75	-0.55	1.20	63.93	3	-150	5,325		
	-	-	-	-	-	-	7,350	2,222.50	2,698.95	7,350	8950.00	600	0.45	1.80	900	-	4.75	-	-	-	75		
	363,900	-8,400	185	-	2,421.95	31.10	75	2,421.05	2,428.35	375	9000.00	150	1.30	1.35	150	-0.70	1.30	61.86	2,112	26,175	1,122,225		
	-	-	-	-	-	-	7,350	2,134.10	2,598.95	7,350	9050.00	145,725	0.20	-	-	-	5.85	-	-	-	900		
	22,875	-	-	-	2,293.25	-	75	2,163.60	2,484.25	75	9100.00	1,200	1.25	1.60	4,575	-0.40	1.60	60.63	15	900	32,325		
	-	-	-	-	-	-	7,350	2,046.90	2,498.95	7,350	9150.00	600	0.35	2.10	600	-	2.50	-	-	-	150		
	21,900	-3,975	71	89.03	2,256.40	163.50	300	2,221.35	2,234.30	75	9200.00	75	1.55	1.95	525	-0.35	1.80	58.79	174	-3,675	23,400		
	-	-	-	-	-	-	7,350	1,951.75	2,398.95	7,350	9250.00	195,975	0.25	-	-	-	7.75	-	-	-	375		
	19,725	-	-	-	2,035.00	-	7,350	2,005.20	2,239.25	7,350	9300.00	1,200	1.75	2.45	75	0.25	1.75	55.98	152	-3,450	16,650		
	-	-	-	-	-	-	7,350	1,861.30	2,248.95	7,350	9350.00	600	0.35	-	-	-	-	-	-	-	-		
	16,425	-	-	-	1,951.40	-	7,350	1,920.95	2,154.15	7,350	9400.00	75	1.95	2.10	1,500	-0.30	2.05	54.37	453	6,675	39,975		
	-	-	-	-	-	-	7,350	1,773.10	2,148.95	7,350	9450.00	130,650	0.25	2.20	75	-	6.95	-	-	-	375		
	531,525	-2,700	636	-	1,929.00	38.40	300	1,921.70	1,928.65	75	9500.00	1,425	1.85	1.90	75	-0.80	1.85	51.12	5,542	51,750	866,325		
	-	-	-	-	-	-	7,350	1,686.10	2,048.95	7,350	9550.00	300	0.50	2.95	750	-	-	-	-	-	-		
	9,975	-	-	-	1,692.10	-	150	1,710.30	1,936.05	150	9600.00	825	1.80	2.05	300	-0.80	1.95	48.84	954	17,250	145,050		
	-	-	-	-	-	-	7,350	1,685.35	1,878.05	7,350	9650.00	900	0.55	2.55	750	-	-	-	-	-	-		
	27,000	-150	2	63.01	1,745.00	50.25	1,275	1,660.30	1,829.65	1,275	9700.00	225	1.80	2.35	825	-1.10	1.80	45.81	1,118	29,550	171,150		
	-	-	-	-	-	-	7,350	1,590.20	1,774.15	7,350	9750.00	600	0.70	3.00	750	0.50	2.05	45.24	6	150	2,025		
	50,100	-	4	-	1,602.05	8.75	75	1,609.35	1,630.80	75	9800.00	600	2.05	2.40	450	-0.80	2.35	44.71	1,832	24,525	1,066,650		
	-	-	-	-	-	-	7,350	1,495.15	1,668.75	7,350	9850.00	186,675	0.65	3.05	750	-	2.65	-	-	-	1,125		
	14,400	-2,550	73	-	1,520.00	14.45	75	1,446.95	1,602.95	75	9900.00	75	2.20	2.90	7,500	-0.70	2.75	42.98	2,704	-13,800	632,850		
	75	-	-	-	990.45	-	7,350	1,400.30	1,557.60	1,275	9950.00	75	1.20	4.70	75	0.35	4.75	44.98	19	1,350	2,025		
	411,825	-8,775	203	-	1,428.80	26.25	150	1,427.55	1,432.55	75	10000.00	40,800	3.00	3.10	1,650	-0.85	3.05	40.90	18,136	151,350	2,545,875		
	75	-	-	-	1,125.00	-	75	1,245.65	1,462.00	1,275	10050.00	75	2.70	3.55	750	-0.80	2.95	39.39	723	-9,900	3,525		
	40,200	-4,125	112	-	1,311.70	1.20	300	1,323.85	1,333.35	75	10100.00	150	2.85	3.05	75	-0.70	2.85	37.89	7,912	-21,075	689,025		
	300	-	-	-	1,003.15	-	75	1,155.80	1,349.40	75	10150.00	7,875	1.50	4.55	750	0.05	3.75	-	-	-	11,550		
	74,700	-75	23	-	1,220.00	14.60	75	1,225.20	1,230.35	75	10200.00	75	3.35	3.65	75	-0.45	3.65	36.52	11,603	99,975	702,900		
	150	-	-	-	1,074.75	-	75	1,073.15	1,296.20	75	10250.00	75	3.40	4.30	75	-0.40	4.05	35.72	646	1,500	11,550		
	45,900	-1,125	56	-	1,120.00	21.30	75	1,114.80	1,135.15	75	10300.00	450	4.35	4.95	75	-0.40	4.40	34.79	7,969	149,700	535,200		
	300	-	-	-	950.20	-	75	1,074.60	1,087.40	75	10350.00	75	4.90	5.65	1,200	-0.20	4.95	34.03	197	8,325	28,950		
	34,575	-525	15	-	1,013.50	11.65	375	1,028.05	1,034.80	75	10400.00	300	5.30	5.70	75	-	5.75	33.44	10,166	-23,700	843,000		
	600	-	-	-	721.35	-	1,275	934.90	1,000.75	75	10450.00	300	5.00	6.70	75	-0.40	6.15	32.38	650	-375	40,725		
	427,125	-4,500	156	30.37	936.90	29.20	150	929.85	937.15	150	10500.00	150	7.15	7.20	2,850	-0.70	6.70	31.41	22,559	-24,675	2,128,725		
	825	-	1	36.81	900.00	55.00	75	866.35	947.95	75	10550.00	900	6.15	7.95	75	-2.15	6.20	29.54	1,490	11,250	37,350		
	80,475	-7,200	135	23.23	833.45	26.90	1,200	751.75	839.90	75	10600.00	375	8.00	9.00	75	-1.45	8.05	29.47	31,019	-	1,383,300		
	750	-75	6	37.21	810.00																		

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
	390,225	-26,625	1,684	20.79	363.70	22.60	75	362.30	364.00	75	11100.00	225	34.30	34.75	150	-9.50	34.50	21.61	52,448	210,000	2,271,675	
	39,525	-8,400	546	20.08	320.00	19.55	75	315.00	322.80	75	11150.00	75	40.25	41.25	900	10.80	41.25	20.94	4,567	17,775	178,875	
	809,100	-155,325	10,836	19.51	278.40	17.60	150	276.00	279.25	825	11200.00	375	49.35	49.40	75	13.65	49.40	20.26	70,121	186,075	2,303,250	
	93,975	-8,025	985	18.33	235.15	11.65	75	235.15	239.95	75	11250.00	75	56.00	59.30	75	17.30	58.00	19.37	8,772	22,800	236,025	
	1,271,100	-147,375	23,247	18.38	201.00	12.15	225	200.20	201.65	825	11300.00	5,025	71.50	73.00	150	17.65	73.00	19.22	70,457	-8,775	1,770,000	
	134,550	-22,725	3,294	17.69	165.00	8.80	75	160.75	165.95	75	11350.00	1,200	85.00	86.45	75	21.35	86.45	18.42	11,705	90,525	280,275	
	1,419,900	-6,675	62,442	17.15	132.85	6.70	150	132.00	132.85	150	11400.00	675	103.50	104.00	300	23.85	103.95	17.82	81,292	398,925	1,102,575	
	233,250	111,075	13,510	16.50	103.20	3.95	75	103.20	103.95	675	11450.00	300	123.00	124.00	75	25.95	124.00	17.14	10,782	98,175	115,575	
	2,392,275	135,975	92,367	15.88	77.35	1.15	75	77.50	77.95	75	11500.00	225	147.60	149.40	675	28.10	149.40	16.74	30,780	159,975	691,125	
	205,350	61,425	8,630	15.43	56.50	-0.60	300	56.40	57.85	75	11550.00	75	174.00	179.95	75	35.20	175.00	15.79	858	7,575	19,500	
	1,267,725	64,725	51,693	15.07	39.95	-1.70	675	39.50	39.95	1,650	11600.00	75	209.15	211.90	150	33.75	208.45	15.49	6,311	27,900	217,425	
	228,525	65,100	7,305	14.58	26.40	-3.40	375	26.35	27.20	75	11650.00	75	240.65	264.50	75	33.05	249.00	15.93	51	-450	1,950	
	1,557,600	231,750	41,090	14.37	17.40	-3.25	150	17.35	17.40	600	11700.00	75	286.65	292.00	75	29.95	291.30	16.31	1,522	22,125	61,875	
	271,350	122,700	9,330	13.82	10.00	-4.30	225	10.30	11.05	75	11750.00	75	320.45	344.45	75	28.40	331.60	15.66	376	3,375	6,150	
	1,571,925	399,000	32,053	14.14	7.00	-3.00	300	6.85	7.00	375	11800.00	75	376.25	380.00	75	35.75	376.35	15.61	467	-975	19,050	
	95,250	12,000	2,298	14.30	4.60	-2.70	75	4.60	5.10	75	11850.00	75	406.50	446.10	75	-	529.75	-	-	-	225	
	600,075	-96,000	19,190	15.09	3.80	-2.00	675	3.65	3.90	75	11900.00	75	471.25	478.60	75	24.35	479.35	19.90	12	450	5,025	
	48,300	5,625	2,217	15.97	3.30	-1.50	75	3.30	3.35	75	11950.00	75	517.90	555.15	75	-	640.70	-	-	-	375	
	1,752,900	272,175	26,618	16.79	2.85	-1.75	825	2.85	3.00	75	12000.00	75	572.25	575.30	150	32.10	572.05	19.60	756	-5,700	324,150	
	17,400	-2,325	409	17.62	2.50	-1.00	75	2.55	3.15	750	12050.00	75	613.35	634.35	75	-	732.60	-	-	-	150	
	385,650	86,100	8,202	18.60	2.35	-1.00	750	2.30	2.45	1,500	12100.00	150	663.10	681.95	75	55.55	693.50	31.08	5	-	1,800	
	25,050	6,600	310	19.35	2.05	-0.70	75	2.00	2.55	75	12150.00	75	709.10	785.95	1,050	-	801.25	-	-	-	75	
	332,400	-6,150	4,667	20.67	2.20	-0.65	150	2.15	2.20	150	12200.00	75	762.65	778.00	75	37.45	765.25	16.54	14	-300	35,775	
	15,450	225	72	21.98	2.35	-0.30	75	1.95	8.50	300	12250.00	75	809.05	891.40	1,050	-	950.55	-	-	-	225	
	129,825	3,375	1,993	22.32	1.85	-0.60	3,000	1.50	1.80	375	12300.00	300	858.80	879.40	300	35.20	860.45	-	3	75	11,475	
	15,300	375	67	23.46	1.90	-0.55	75	1.45	1.95	450	12350.00	75	879.75	975.50	1,050	-	-	-	-	-	-	
	66,525	4,650	852	23.96	1.60	-0.60	1,425	1.50	1.75	75	12400.00	75	921.05	1,084.05	75	31.75	966.20	24.24	6	150	2,700	
	4,800	-150	32	24.89	1.55	-0.50	375	1.25	2.00	450	12450.00	975	966.80	1,110.75	975	-	1,050.00	-	-	-	75	
	443,250	-40,050	4,039	25.33	1.30	-0.90	1,425	1.30	1.45	375	12500.00	75	1,065.75	1,072.65	75	35.85	1,065.50	25.25	128	3,000	212,775	
	2,400	-75	49	26.56	1.40	-0.80	75	1.15	1.40	150	12550.00	75	1,071.50	1,160.65	75	-	-	-	-	-	-	
	85,575	-5,925	492	27.03	1.20	-0.55	3,525	1.20	1.45	300	12600.00	75	1,124.25	1,191.15	150	92.45	1,147.00	-	42	-300	3,075	
	2,100	150	7	30.30	2.25	0.70	300	0.60	2.30	1,500	12650.00	75	1,157.35	1,273.15	75	-	-	-	-	-	-	
	72,825	-4,050	819	29.74	1.50	-0.55	1,500	1.25	1.50	900	12700.00	225	1,257.30	1,276.30	75	-	1,338.30	-	-	-	10,500	
	4,350	-	9	31.29	1.75	0.10	975	1.00	1.75	1,275	12750.00	75	1,273.10	1,387.90	75	-	-	-	-	-	-	
	145,350	2,625	587	30.20	1.00	-0.25	2,025	0.95	1.00	1,650	12800.00	75	1,363.65	1,376.15	75	83.85	1,358.80	-	35	-975	7,050	
	-	-	-	-	-	-	1,800	0.05	7.30	7,500	12850.00	975	1,347.30	1,567.20	975	-	-	-	-	-	-	
	1,500	1,500	20	32.03	1.00	-1.20	675	1.00	1.90	1,500	12900.00	975	1,395.05	1,630.30	975	-	-	-	-	-	-	
Total	20,387,325		437,013																645,767		32,731,875	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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