

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10805.55** As on Sep 24, 2020 15:30:26 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	
	58,650	27,675	424	-	1,445.00	313.10	525	1,450.00	1,460.10	75	9400.00	225	22.70	25.50	150	9.40	22.30	30.24	3,951	50,475	177,075		
	-	-	-	-	-	-	6,525	1,182.95	1,583.90	750	9450.00	75	23.05	31.95	300	20.85	35.85	32.71	15	225	2,325		
	918,900	628,575	10,025	-	1,356.15	313.60	75	1,356.20	1,368.00	150	9500.00	150	28.50	30.40	750	13.20	28.60	30.12	16,275	547,575	1,146,750		
	-	-	-	-	-	-	6,525	1,079.20	1,531.50	750	9550.00	150	28.30	41.75	1,050	27.45	44.50	32.58	27	-75	7,650		
	6,000	3,375	53	-	1,266.20	297.95	75	1,255.05	1,289.50	75	9600.00	300	28.80	36.50	75	19.05	36.45	30.03	1,230	16,950	42,525		
	-	-	2	59.56	1,530.95	219.45	675	985.05	1,507.60	750	9650.00	600	20.00	62.95	750	154.90	33.10	28.40	1	75	75		
	8,625	3,525	53	-	1,182.50	222.50	75	1,164.30	1,206.90	75	9700.00	150	35.90	64.90	600	24.10	45.00	29.76	1,417	36,525	49,425		
	-	-	-	-	-	-	375	944.45	1,403.85	750	9750.00	600	19.05	52.65	600	-	-	-	-	-	-		
	27,075	4,575	92	-	1,078.00	295.50	75	1,079.80	1,093.20	75	9800.00	2,325	50.50	50.60	225	25.45	50.50	28.73	3,184	60,000	101,925		
	-	-	-	-	-	-	1,425	771.45	1,296.55	750	9850.00	300	24.60	-	-	-	-	-	-	-	-		
	14,250	13,425	290	-	989.25	302.40	75	986.55	1,003.55	75	9900.00	750	57.60	61.50	150	31.20	61.15	28.34	4,662	83,550	125,775		
	-	-	-	-	-	-	6,525	732.45	1,144.30	750	9950.00	300	58.05	109.35	600	180.75	79.50	29.78	53	1,200	1,200		
	415,575	124,575	2,958	10.46	901.35	287.80	75	902.60	910.00	3,000	10000.00	675	70.75	72.00	3,075	35.10	70.75	27.56	29,861	172,275	1,695,600		
	-	-	-	-	-	-	6,525	661.40	962.40	75	10050.00	300	69.95	77.90	75	32.90	77.90	27.39	479	7,350	7,650		
	33,225	6,300	106	14.61	810.45	257.05	75	813.25	827.30	75	10100.00	675	84.05	85.00	75	42.00	84.20	27.05	6,614	63,375	171,450		
	-	-	-	-	-	-	1,725	579.50	937.10	75	10150.00	900	61.25	141.85	900	-	40.00	-	-	-	75		
	19,950	3,375	121	18.39	737.60	266.45	225	732.05	745.85	75	10200.00	750	100.00	104.75	75	50.10	100.00	26.56	12,539	158,775	566,550		
	-	-	-	-	-	-	6,525	485.45	787.75	75	10250.00	900	74.90	116.10	75	47.50	110.00	26.42	46	1,125	2,175		
	22,425	2,400	68	19.17	658.95	259.10	75	650.20	673.30	75	10300.00	150	115.50	119.95	300	57.80	118.00	26.02	11,762	198,375	541,425		
	-	-	-	-	-	-	6,525	401.95	764.80	75	10350.00	150	32.55	143.50	75	65.75	131.45	26.07	459	-1,950	2,925		
	19,125	9,150	204	19.25	580.00	245.70	75	564.85	585.00	75	10400.00	1,200	135.70	139.60	1,200	67.75	139.60	25.54	13,787	242,700	611,475		
	75	75	1	28.95	648.60	540.85	75	299.30	616.75	75	10450.00	150	107.70	168.20	75	78.85	160.40	26.09	166	1,575	3,000		
	232,950	80,550	3,430	19.97	512.95	232.70	750	507.05	509.55	75	10500.00	75	167.10	168.55	75	80.55	167.15	25.30	46,488	617,550	3,036,525		
	1,425	1,425	19	20.69	486.00	642.35	75	207.25	528.65	75	10550.00	75	100.05	188.50	75	89.25	184.00	25.31	224	5,025	8,775		
	39,600	15,750	579	18.99	432.60	226.05	750	432.80	445.55	75	10600.00	900	195.10	199.50	300	92.85	196.85	24.90	26,524	683,475	1,278,075		
	750	750	30	19.59	407.00	662.30	75	330.75	411.85	75	10650.00	75	150.50	217.00	225	103.95	216.95	25.00	528	9,750	25,725		
	78,000	54,150	1,632	19.92	380.05	204.30	750	372.05	374.00	75	10700.00	75	233.00	237.10	300	112.40	237.00	25.01	11,843	71,775	1,066,125		
	2,325	900	27	19.10	340.00	184.00	750	333.05	365.65	75	10750.00	75	178.50	341.85	75	119.40	256.80	24.90	502	5,925	12,675		
	213,300	138,375	5,836	19.45	316.20	196.75	75	316.25	318.30	525	10800.00	1,350	275.00	275.85	75	129.45	277.20	24.75	20,260	191,250	1,424,100		
	20,250	18,075	487	19.26	287.05	184.95	75	287.00	359.95	75	10850.00	375	274.75	319.85	75	138.20	298.80	24.61	968	9,525	17,475		
	378,900	327,000	12,119	19.28	262.00	176.20	75	261.90	264.50	75	10900.00	75	318.00	326.15	675	150.70	326.80	24.86	22,043	178,725	544,800		
	14,475	11,175	1,053	18.75	231.25	176.35	825	200.00	261.85	150	10950.00	225	314.55	377.30	225	165.25	357.65	25.23	1,212	1,200	16,650		
	1,237,275	767,325	40,036	19.08	213.45	159.95	1,050	211.00	214.00	75	11000.00	150	365.30	368.90	75	162.75	370.95	24.20	45,528	-18,900	1,643,550		
	16,725	2,325	560	18.61	186.55	153.70	225	135.60	193.05	75	11050.00	75	326.95	408.25	150	169.20	399.00	24.18	439	-12,675	10,500		
	560,100	238,050	15,395	18.65	168.00	143.75	900	166.00	169.85	75	11100.00	375	420.95	430.95	75	179.55	428.55	24.19	7,439	-30,075	607,800		
	20,025	2,100	1,082	18.66	150.45	132.55	75	148.00	152.25	75	11150.00	75	383.15	468.10	75	197.85	465.05	24.65	418	-7,875	13,275		
	836,025	245,625	27,099	18.48	132.00	122.30	450	131.10	132.00	375	11200.00	75	485.00	491.00	225	203.90	492.45	24.32	6,918	-35,775	907,575		
	33,675	13,500	1,067	18.12	113.00	116.20	150	110.10	116.00	75	11250.00	75	483.65	531.40	150	166.15	475.75	20.29	212	-1,800	9,150		
	851,025	377,250	22,918	18.24	101.00	102.65	75	100.10	101.00	1,125	11300.00	150	550.00	565.30	75	212.80	550.60	23.63	6,444	39,825	986,775		
	20,550	6,900	742	18.26	89.05	-92.25	75	70.00	112.50	75	11350.00	225	488.60	638.20	75	229.65	592.40	24.20	34	-675	5,550		
	690,375	241,350	20,264	18.14	76.90	-83.35	75	77.55	77.90	5,025	11400.00	75	627.60	634.40	1,200	240.80	634.30	24.72	2,972	-30,825	345,825		
	26,100	2,025	1,240	18.34	68.95	-72.85	75	59.00	81.95	150	11450.00	75	590.00	697.25	75	250.75	680.00	25.53	66	300	18,525		
	1,517,100	177,675	43,079	18.16	58.45	-65.20	225	58.45	59.00	75	11500.00	75	710.00	715.00	225	252.95	710.00	24.87	5,408	-	799,575		
	28,275	3,600	1,379	18.41	52.75	-55.55	75	51.50	54.00	75	11550.00	75	643.30	769.25	75	206.35	769.95	26.90	44	-1,275	40,500		
	653,325	64,125	22,229	18.32	45.00	-48.25	225	45.00	45.50	75	11600.00	75	795.75	800.00	225	274.30	799.00	26.01	792	300	107,925		

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	
	40,875	20,100	1,421	18.64	41.05	-39.80	75	40.00	42.00	150	11650.00	75	819.70	857.20	825	94.40	750.00	14.65	133	525	8,925		
	691,125	155,400	18,348	18.48	34.30	-35.05	75	33.90	35.05	75	11700.00	75	879.30	889.95	750	290.90	896.10	27.81	441	7,800	60,000		
	46,125	29,475	1,112	18.60	30.15	-31.30	75	30.00	33.40	75	11750.00	75	904.60	951.45	75	233.35	877.85	20.92	17	225	3,225		
	713,025	-57,900	24,934	18.91	27.50	-23.90	75	26.65	28.40	150	11800.00	75	971.85	984.10	75	313.00	990.00	29.20	499	15,225	43,500		
	51,600	9,225	490	19.19	25.00	-18.35	1,125	25.00	32.00	1,200	11850.00	75	1,006.25	1,051.90	75	93.75	915.00	-	20	-	2,775		
	389,400	-225	12,252	19.55	23.15	-14.25	2,250	10.25	23.60	150	11900.00	150	1,055.20	1,082.45	75	302.55	1,072.15	29.18	265	11,475	60,975		
	15,225	-375	74	18.94	17.20	-12.10	1,500	17.25	29.45	150	11950.00	75	956.10	1,146.90	75	-	824.90	-	-	-	8,625		
	1,437,075	177,675	25,556	20.11	19.30	-8.65	1,050	19.30	19.50	1,650	12000.00	75	1,165.60	1,173.40	150	306.30	1,163.10	29.96	2,896	98,925	354,375		
	75	-	-	-	22.00	-	1,575	9.00	28.00	600	12050.00	675	861.70	1,387.00	75	-	-	-	-	-	-		
	356,025	-21,900	8,151	20.49	15.55	-5.75	150	15.50	19.70	75	12100.00	75	1,255.45	1,285.85	75	296.00	1,239.00	28.58	4	-75	750		
	-	-	-	-	-	-	75	9.00	48.90	750	12150.00	375	1,173.90	1,578.20	750	-	-	-	-	-	-		
	329,475	-45,075	7,566	22.16	17.00	-0.75	75	14.25	17.00	300	12200.00	75	1,356.40	1,375.00	75	292.05	1,333.90	29.52	63	2,700	11,100		
	525	-	3	22.54	16.10	1.10	150	10.35	20.90	150	12250.00	375	1,204.60	1,655.05	750	-	-	-	-	-	-		
	393,675	28,050	5,617	22.48	13.80	-1.40	300	13.20	13.80	225	12300.00	75	1,455.15	1,480.00	75	359.55	1,447.55	33.16	59	4,125	4,725		
	-	-	-	-	-	-	75	6.30	39.00	150	12350.00	375	1,282.75	1,774.80	750	-	-	-	-	-	-		
	82,800	-10,350	3,725	23.32	12.70	-1.05	900	11.90	12.65	75	12400.00	75	1,552.30	1,571.40	75	-	875.00	-	-	-	75		
	-	-	-	-	-	-	75	5.40	38.85	7,350	12450.00	75	1,392.95	1,892.00	750	-	-	-	-	-	-		
	1,566,375	353,700	14,115	23.91	11.10	-2.00	450	11.10	11.60	1,125	12500.00	150	1,649.80	1,653.40	900	319.55	1,653.40	37.29	1,596	105,150	254,850		
	-	-	-	-	-	-	900	4.25	25.00	600	12550.00	375	1,478.00	2,052.35	750	-	-	-	-	-	-		
	150,375	26,025	1,823	24.72	10.30	-0.75	900	9.60	10.30	150	12600.00	375	1,592.75	2,011.20	1,425	269.55	1,710.10	31.69	16	1,050	12,150		
	-	-	-	-	-	-	900	3.25	36.95	7,350	12650.00	375	1,561.55	2,061.45	750	-	-	-	-	-	-		
	2,925	2,625	81	26.08	10.90	0.05	75	9.05	11.45	900	12700.00	375	1,594.20	2,163.10	1,425	129.95	1,779.70	23.96	21	1,575	1,575		
	-	-	-	-	-	-	900	3.20	38.65	7,350	12750.00	375	1,644.60	2,283.00	750	-	-	-	-	-	-		
	1,125	1,050	56	27.42	11.50	2.10	300	8.20	11.30	825	12800.00	375	1,777.00	2,231.20	1,425	224.00	1,864.00	-	10	750	825		
	-	-	-	-	-	-	900	3.65	20.70	75	12850.00	375	1,738.65	2,501.20	8,100	-	-	-	-	-	-		
	1,575	1,275	33	26.72	7.70	-3.30	525	7.70	10.45	225	12900.00	750	1,803.95	2,050.00	75	430.25	2,061.65	44.87	13	975	975		
	75	-	-	-	9.00	-	75	7.00	19.95	75	12950.00	675	1,710.15	2,388.65	750	-	-	-	-	-	-		
	382,950	141,300	6,328	28.17	8.50	1.90	75	8.50	9.25	900	13000.00	75	2,145.20	2,158.50	75	316.55	2,144.55	43.84	1,896	84,600	181,575		
	-	-	-	-	-	-	900	2.50	35.00	150	13050.00	375	1,996.10	2,538.40	750	-	-	-	-	-	-		
	4,725	-150	124	29.19	8.50	1.10	300	7.15	8.50	300	13100.00	75	2,244.40	2,262.95	600	314.45	2,229.45	42.81	28	2,100	2,925		
	2,625	2,475	81	29.90	8.90	6.90	300	7.20	8.90	150	13150.00	750	2,106.30	2,656.25	750	-	2,070.00	-	-	-	150		
Total	15,676,200		368,589																321,811		19,198,575	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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