

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11300.55** As on Jul 28, 2020 15:30:30 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
	9,600	75	1	-	3,933.00	72.00	525	3,701.30	4,174.40	75	7300.00	6,525	0.20	0.30	3,525	-0.20	0.20	182.77	1,778	19,200	166,575
	-	-	-	-	-	-	375	3,742.80	4,360.00	7,350	7350.00	300	0.35	0.80	1,500	239.20	0.35	188.26	792	-	-
	-	-	-	-	-	-	75	3,712.40	4,078.10	75	7400.00	1,800	0.25	0.50	675	-0.25	0.25	180.52	85	750	2,475
	-	-	-	-	-	-	7,350	3,551.20	4,024.45	7,350	7450.00	1,500	0.05	0.90	1,500	-	-	-	-	-	-
	225,750	-26,850	448	-	3,792.00	168.85	150	3,792.15	3,804.00	75	7500.00	44,400	0.20	0.25	3,075	-0.35	0.20	172.14	3,517	-39,900	574,500
	-	-	-	-	-	-	7,350	3,451.20	3,924.40	375	7550.00	150	0.25	0.55	300	0.45	0.60	185.66	20	750	1,650
	-	-	-	-	-	-	375	3,505.00	3,896.95	375	7600.00	2,400	0.20	0.75	1,500	-	-	-	-	-	-
	-	-	-	-	-	-	7,350	3,351.20	3,824.40	375	7650.00	300	0.25	0.75	900	-0.80	0.20	164.33	44	-600	2,550
	150	-	-	-	2,558.75	-	375	3,410.30	3,793.65	375	7700.00	900	0.35	0.80	675	-0.15	0.35	169.19	46	-675	22,050
	-	-	-	-	-	-	7,350	3,251.20	3,724.45	7,350	7750.00	900	0.10	1.25	1,500	-	-	-	-	-	-
	-	-	-	-	-	-	75	3,330.55	3,617.00	75	7800.00	150	0.45	0.60	525	-0.35	0.60	171.72	42	-	30,150
	-	-	-	-	-	-	7,350	3,151.20	3,648.80	7,350	7850.00	1,500	0.05	1.45	1,500	-	-	-	-	-	-
	75	-	-	-	3,065.80	-	75	3,237.90	3,506.85	75	7900.00	375	0.40	0.50	150	-0.45	0.40	160.44	269	-75	1,275
	-	-	-	-	-	-	7,350	3,051.20	3,548.80	7,350	7950.00	1,500	0.05	1.40	900	-	-	-	-	-	-
	72,150	-6,975	97	208.36	3,311.25	177.05	375	3,291.35	3,309.05	75	8000.00	2,325	0.40	0.45	4,425	-0.45	0.40	155.20	4,255	-5,775	740,625
	-	-	-	-	-	-	7,350	2,951.20	3,448.80	7,350	8050.00	450	0.45	1.20	900	-0.85	0.45	154.16	13	825	3,450
	975	-	3	-	3,135.00	90.00	300	3,125.00	3,316.50	375	8100.00	225	0.45	0.65	975	-0.65	0.45	151.55	77	-2,625	6,600
	-	-	-	-	-	-	7,350	2,851.20	3,348.80	7,350	8150.00	900	0.20	0.90	225	0.15	0.95	159.62	23	1,275	3,750
	1,125	-	1	-	3,025.00	-	75	2,834.25	3,265.70	75	8200.00	75	0.35	0.65	900	-0.40	0.40	144.88	6	-225	8,175
	-	-	-	-	-	-	7,350	2,751.20	3,249.55	7,350	8250.00	3,000	0.10	1.40	900	-	7.15	-	-	-	75
	3,825	-3,225	50	224.99	3,025.00	216.80	300	2,930.00	3,190.85	75	8300.00	75	0.45	0.65	150	-0.05	0.70	147.06	77	-1,500	7,500
	-	-	-	-	-	-	7,350	2,651.20	3,149.55	7,350	8350.00	75	0.15	0.60	450	-	0.60	142.37	6	-	600
	4,575	75	1	-	2,836.10	27.80	7,350	2,700.15	3,092.80	7,350	8400.00	150	0.35	0.80	3,000	-0.10	0.45	136.19	168	-5,100	6,750
	-	-	-	-	-	-	7,350	2,551.20	3,049.55	7,350	8450.00	3,000	0.10	0.90	900	-	-	-	-	-	-
	381,150	-46,725	725	-	2,791.65	157.90	450	2,791.35	2,802.95	450	8500.00	525	0.50	0.60	375	-0.35	0.50	132.41	2,381	-37,875	793,350
	-	-	-	-	-	-	7,350	2,451.20	2,949.55	7,350	8550.00	900	0.20	2.45	900	-	-	-	-	-	-
	4,425	-150	3	-	2,630.00	111.65	7,350	2,540.80	2,860.35	7,350	8600.00	1,050	0.50	0.70	750	-0.35	0.65	130.54	152	600	31,425
	-	-	-	-	-	-	7,350	2,351.20	2,849.55	7,350	8650.00	900	0.30	1.40	900	-1.25	0.30	119.42	1	-	75
	11,400	-150	3	-	2,605.25	195.25	7,350	2,368.95	2,778.75	7,350	8700.00	150	0.60	0.70	900	-0.40	0.60	124.52	41	-1,800	19,650
	-	-	-	-	-	-	7,350	2,251.20	2,749.55	7,350	8750.00	1,500	0.05	2.45	900	-	-	-	-	-	-
	5,250	-375	9	-	2,490.00	155.00	75	2,323.50	2,666.65	75	8800.00	75	0.55	0.75	450	-0.40	0.75	122.11	217	-1,950	78,750
	-	-	-	-	-	-	7,350	2,151.20	2,649.55	7,350	8850.00	600	0.30	1.35	450	-0.10	1.40	127.51	42	-150	4,125
	1,200	-150	4	147.91	2,411.00	162.20	7,350	2,224.65	2,595.90	7,350	8900.00	75	0.60	0.80	75	-0.35	0.55	113.64	233	-2,100	37,425
	-	-	-	-	-	-	7,350	2,051.20	2,549.55	7,350	8950.00	900	0.15	1.15	600	-0.95	0.40	107.99	2	-150	1,500
	176,025	-39,525	647	-	2,296.60	177.25	750	2,297.25	2,303.05	75	9000.00	5,175	0.65	0.70	2,775	-0.45	0.70	111.31	10,914	-86,400	1,436,325
	-	-	-	-	-	-	75	2,163.80	2,363.65	75	9050.00	75	0.30	1.40	1,200	-0.75	0.30	100.66	2	-75	1,650
	18,900	-3,225	53	-	2,203.00	194.30	75	2,191.20	2,207.55	75	9100.00	2,025	0.30	0.40	150	-0.60	0.30	98.36	1,811	-5,400	343,725
	150	-	-	-	904.70	-	7,350	1,855.55	2,349.15	7,350	9150.00	75	0.30	2.00	900	-	0.95	-	-	-	825
	19,575	-1,875	45	-	2,095.00	168.10	75	2,081.40	2,143.30	150	9200.00	75	0.40	0.50	1,950	-0.60	0.50	98.24	1,119	-6,000	452,475
	-	-	-	-	-	-	75	1,962.05	2,144.10	75	9250.00	75	0.50	0.95	450	-0.30	0.45	94.93	14	-150	3,375
	29,625	-1,500	24	133.44	2,014.75	200.60	75	1,990.95	2,010.45	75	9300.00	375	0.70	0.85	3,600	-0.55	0.75	97.30	3,056	-12,225	1,077,600
	75	-	-	-	928.80	-	7,350	1,655.55	2,046.15	375	9350.00	75	0.75	1.05	75	-0.40	1.05	98.25	73	750	13,800
	32,625	-1,200	27	113.69	1,910.00	192.20	75	1,891.65	1,906.80	75	9400.00	2,850	0.40	0.45	1,500	-0.60	0.50	88.83	1,509	-1,950	341,775
	4,425	-	-	-	1,694.35	-	7,350	1,714.00	1,854.15	1,500	9450.00	375	0.75	1.00	300	-	1.10	-	-	-	4,350
	209,175	-9,150	217	-	1,795.95	180.75	150	1,801.70	1,804.15	675	9500.00	29,550	0.60	0.65	5,775	-0.85	0.60	85.68	10,181	-215,100	1,352,550
	825	-	-	-	1,184.45	-	75	1,737.70	1,759.75	75	9550.00	1,200	0.35	0.95	75	-0.55	0.55	82.62	108	-1,875	28,575
	59,325	-3,075	70	-	1,697.60	182.10	75	1,689.20	1,706.15	75	9600.00	1,500	0.45	0.50	9,000	-0.60	0.50	79.54	3,002	-16,500	488,400
	675	-	-	-	994.50	-	75	1,637.70	1,659.35	75	9650.00	900	0.35	1.00	150	-0.70	0.35	74.66	3	-	5,250
	79,050	-300	14	-	1,600.85	155.10	75	1,592.70	1,606.60	75	9700.00	1,875	0.60	0.65	2,850	-0.65	0.60	76.32	4,928	-30,975	677,625
	600	-	-	-	853.25	-	75	1,509.20	1,565.85	75	9750.00	450	0.50	1.45	900	-0.95	0.70	75.17	68	-1,425	12,000
	97,800	-6,825	146	-	1,490.30	161.80	75	1,465.05	1,506.25	75	9800.00	1,125	0.70	0.75	225	-0.90	0.65	72.27	8,723	-36,150	1,294,050
	1,125	-	-	-	1,270.70	-	375	1,411.05	1,473.30	75	9850.00	300	0.85	1.10	75	-0.45	1.10	74.04	215	-3,750	7,050
	90,525	-3,900	155	-	1,392.55	181.40	75	1,393.60	1,407.70	75	9900.00	4,275	0.80	0.95	1,800	-0.60	0.80	69.12	5,558	-21,000	558,525
	3,975	-	-	-	1,158.55	-	75	1,326.95	1,365.15	75	9950.00	75	1.05	1.40	1,500	-0.50	1.15	69.53	615	-10,200	35,625
	535,200	-75,600	1,684	-																	

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
	16,050	-225	41	56.97	672.65	176.25	1,200	648.30	658.60	75	10650.00	900	2.65	3.40	1,500	-4.05	3.05	41.00	15,465	-60,375	148,350
	491,250	-18,375	3,099	-	603.15	164.00	150	602.85	609.75	375	10700.00	75	3.50	3.70	3,150	-5.15	3.70	39.53	128,140	132,225	2,074,950
	27,075	-1,950	164	-	546.90	159.70	75	552.15	559.80	75	10750.00	6,075	3.50	3.75	75	-8.00	3.50	36.38	31,845	-37,050	272,400
	718,575	-129,375	5,658	-	504.15	169.40	150	504.20	508.30	75	10800.00	2,475	4.15	4.35	2,700	-11.10	4.15	34.62	186,602	230,775	2,663,325
	65,325	75	149	-	451.35	139.10	75	453.70	460.55	1,050	10850.00	2,775	4.50	4.70	75	-15.40	4.50	32.22	63,001	71,925	499,500
	329,700	-90,450	8,469	23.64	407.80	159.30	450	405.75	410.35	75	10900.00	1,800	5.60	5.80	450	-20.95	5.75	30.76	296,070	309,225	2,238,900
	33,900	-11,775	1,010	-	355.00	147.80	450	355.10	361.55	150	10950.00	825	6.20	7.20	75	-28.85	6.45	28.38	103,072	175,350	640,875
	1,386,375	-542,775	73,700	22.02	310.00	140.15	75	310.00	311.90	75	11000.00	300	9.30	9.35	900	-37.70	9.35	27.57	571,383	909,525	5,028,450
	75,000	-33,600	12,280	19.99	260.90	125.50	150	260.90	268.65	75	11050.00	825	11.80	12.30	825	-50.70	12.00	25.86	177,573	245,325	751,200
	1,308,375	-555,675	200,011	22.63	219.45	113.35	525	217.00	219.95	600	11100.00	75	16.15	16.50	1,350	-66.35	16.55	24.60	604,864	723,600	3,071,400
	300,600	-413,625	164,417	20.80	173.80	93.00	450	173.80	175.00	675	11150.00	75	22.05	23.00	1,050	-82.60	22.85	23.29	270,485	1,227,675	1,596,825
	1,900,500	-1,988,925	755,480	21.11	136.00	77.35	675	133.65	135.90	450	11200.00	75	32.20	33.00	5,175	101.10	33.00	22.43	640,710	2,213,250	3,413,025
	929,100	-164,100	387,651	19.72	97.85	56.60	6,525	97.85	97.95	75	11250.00	150	46.60	46.75	300	117.25	46.70	21.48	172,844	1,011,300	1,083,825
	3,048,900	155,925	776,816	19.39	68.10	39.00	8,700	68.00	68.10	6,450	11300.00	75	66.05	67.00	2,400	138.15	66.80	21.02	210,905	1,327,575	1,544,700
	1,092,150	518,400	244,136	19.24	45.00	25.05	975	45.00	45.30	150	11350.00	150	92.00	94.05	375	156.90	93.65	20.91	13,759	85,275	110,100
	2,480,925	-83,475	499,166	19.24	28.30	14.45	825	28.00	28.35	75	11400.00	675	124.90	126.20	750	163.20	126.20	20.87	29,995	126,600	246,675
	723,525	136,200	145,976	19.31	16.90	7.20	225	16.50	16.90	75	11450.00	675	159.20	167.00	75	169.00	165.00	21.39	512	4,125	8,400
	4,299,225	-217,650	415,479	19.54	9.80	2.75	75	9.80	10.00	2,475	11500.00	75	206.30	210.85	225	175.65	209.85	23.19	12,619	-56,400	651,750
	719,625	241,425	58,200	19.79	5.45	0.20	375	5.40	5.55	1,125	11550.00	75	250.35	256.15	300	152.00	258.60	26.31	277	11,850	15,900
	1,735,050	-61,275	169,945	20.41	3.20	-0.95	6,750	3.05	3.20	150	11600.00	75	298.25	304.10	1,050	184.85	303.95	27.01	769	10,725	51,075
	270,525	58,425	20,491	21.36	2.05	-1.45	12,300	2.05	2.20	2,550	11650.00	75	342.05	355.65	75	146.45	354.15	30.43	29	-300	1,125
	1,053,225	-1,509,600	128,658	22.48	1.40	-1.75	1,500	1.40	1.50	2,400	11700.00	75	395.85	402.55	375	178.00	400.00	30.12	181	-900	52,500
	99,975	-19,800	6,695	24.70	1.35	-1.45	75	1.20	1.50	75	11750.00	75	426.20	454.40	150	112.60	522.05	69.88	7	450	750
	983,325	-168,375	59,654	26.24	1.10	-1.50	2,400	1.05	1.10	75	11800.00	75	461.15	502.65	75	178.45	507.85	42.68	54	-525	6,525
	158,175	-1,350	8,474	27.91	0.95	-1.65	1,200	0.85	1.20	75	11850.00	75	525.25	586.55	75	-	-	-	-	-	-
	559,275	-118,650	17,289	29.18	0.75	-1.45	1,275	0.75	0.95	1,125	11900.00	375	596.10	604.30	75	187.80	604.40	45.95	334	-8,700	40,200
	58,575	-	1,514	30.72	0.65	-1.45	7,500	0.65	1.40	900	11950.00	375	597.35	732.20	375	-	850.05	-	-	-	75
	1,649,925	-405,525	43,654	33.31	0.75	-1.30	6,750	0.70	0.75	14,025	12000.00	75	695.25	700.75	150	181.20	702.20	49.45	197	-6,600	47,025
	13,425	-3,150	726	35.06	0.70	-1.25	75	0.65	0.90	1,950	12050.00	75	709.60	801.05	450	-	1,074.15	-	-	-	75
	179,850	-33,450	3,249	36.74	0.65	-1.15	675	0.60	0.65	6,975	12100.00	75	728.75	862.05	75	-74.30	864.50	94.27	1	75	525
	16,500	9,000	255	39.34	0.75	-1.10	450	0.70	0.80	3,000	12150.00	7,350	794.50	929.65	375	-	1,530.30	-	-	-	75
	147,525	-35,925	3,482	40.28	0.60	-1.05	2,025	0.60	0.65	1,200	12200.00	75	888.60	903.95	300	-42.20	1,040.80	133.90	10	-75	1,650
	14,925	-1,425	158	40.91	0.45	-1.15	675	0.45	0.90	600	12250.00	75	903.65	999.80	75	-	-	-	-	-	-
	146,775	-750	3,040	42.24	0.40	-0.95	300	0.40	0.45	3,300	12300.00	75	932.55	1,063.30	75	105.00	1,060.00	106.21	1	-75	675
	300	75	12	45.54	0.55	-0.95	900	0.55	0.90	1,425	12350.00	375	966.85	1,083.40	375	-	-	-	-	-	-
	32,175	-6,150	1,698	46.92	0.50	-0.60	3,975	0.50	0.55	525	12400.00	375	1,052.30	1,203.20	7,350	137.85	1,152.55	108.94	1	75	375
	7,125	3,300	73	48.21	0.45	-0.60	2,025	0.45	1.00	450	12450.00	7,350	1,077.85	1,224.75	375	-	-	-	-	-	-
	163,125	-111,900	13,420	50.00	0.45	-0.45	26,025	0.40	0.45	7,725	12500.00	75	1,190.90	1,204.70	825	160.20	1,187.30	-	24	825	7,800
	3,075	-225	47	53.33	0.60	-0.40	900	0.45	0.85	1,200	12550.00	7,350	1,162.55	1,320.55	375	-	1,406.00	-	-	-	75
	5,175	450	445	54.64	0.55	-0.35	1,200	0.35	0.50	900	12600.00	75	1,277.50	1,315.55	75	-	-	-	-	-	-
	3,675	-	45	55.29	0.45	-0.35	1,650	0.45	0.60	1,200	12650.00	375	920.90	1,425.45	375	-	-	-	-	-	-
	15,075	1,050	542	57.02	0.45	-0.20	3,600	0.40	0.65	1,050	12700.00	75	1,376.60	1,416.30	75	-	-	-	-	-	-
Total			31,224,450				4,244,488												3,971,308		50,081,325

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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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