

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11308.40 As on Aug 12, 2020 15:30:22 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	
	192,900	-4,200	66	-	3,318.80	-32.20	75	3,300.15	3,322.10	75	8000.00	300	2.20	2.25	3,150	-0.30	2.25	67.81	1,152	225	642,825		
	-	-	-	-	-	-	375	3,090.60	3,380.35	7,350	8050.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	3,042.90	3,330.35	450	8100.00	4,500	2.15	2.50	75	0.20	2.70	67.00	132	7,800	29,250		
	-	-	-	-	-	-	7,350	2,715.30	3,457.30	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	1,950	2,968.60	3,224.70	1,275	8200.00	750	2.20	2.50	1,500	-0.25	2.45	64.07	28	-75	12,975		
	-	-	-	-	-	-	7,350	2,625.30	3,344.85	7,350	8250.00	75	0.75	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	375	2,852.85	3,299.75	7,350	8300.00	1,500	1.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,534.60	3,239.45	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,810.00	3,072.90	75	8400.00	300	2.40	3.40	1,800	-0.30	2.30	59.34	4	-	1,650		
	-	-	-	-	-	-	7,350	2,435.95	3,124.35	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	464,550	-75	3	-	2,821.05	-17.95	150	2,809.75	2,820.90	75	8500.00	75	2.55	2.90	1,650	-0.35	2.75	58.44	620	-10,725	449,400		
	-	-	-	-	-	-	7,350	2,354.60	3,013.85	7,350	8550.00	3,750	0.10	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	75	2,568.65	2,845.60	75	8600.00	1,425	2.50	3.70	3,000	-0.50	2.50	55.68	1	-75	1,575		
	-	-	-	-	-	-	7,350	2,264.60	2,908.45	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,493.35	2,745.70	75	8700.00	1,500	2.45	3.95	900	-	3.00	-	-	-	1,725		
	-	-	-	-	-	-	7,350	2,174.60	2,798.20	7,350	8750.00	75	2.20	-	-	-	2.00	-	-	-	-	75	
	150	-	-	-	2,310.00	-	2,550	2,395.70	2,641.35	1,275	8800.00	1,200	2.60	3.00	675	-0.10	2.80	52.23	28	-	7,800		
	-	-	-	-	-	-	7,350	2,084.60	2,675.60	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	75	2,296.75	2,536.85	75	8900.00	450	2.80	3.50	300	-0.80	2.45	49.35	2	-	6,150		
	-	-	-	-	-	-	7,350	1,985.95	2,566.85	7,350	8950.00	600	0.80	-	-	-	4.75	-	-	-	-	75	
	406,575	-4,500	80	-	2,314.50	-27.00	75	2,312.60	2,320.35	75	9000.00	1,500	2.85	2.90	75	-0.80	2.90	48.30	1,133	-37,125	1,172,775		
	-	-	-	-	-	-	7,350	1,904.60	2,449.65	7,350	9050.00	3,750	0.10	-	-	-	5.85	-	-	-	-	900	
	24,225	-	1	-	2,223.70	-19.65	75	2,089.45	2,335.65	1,275	9100.00	600	2.65	3.35	75	-0.50	2.90	46.25	42	75	37,200		
	-	-	-	-	-	-	7,350	1,814.80	2,349.65	7,350	9150.00	600	0.15	3.05	75	-	2.50	-	-	-	150		
	25,800	225	3	-	2,115.25	-19.75	75	2,055.45	2,235.65	75	9200.00	75	2.75	3.35	75	-0.75	2.70	43.83	165	-825	27,600		
	-	-	-	-	-	-	7,350	1,724.60	2,249.65	7,350	9250.00	3,750	0.10	-	-	-	7.75	-	-	-	-	375	
	20,025	-825	11	-	1,960.00	-31.10	75	1,896.00	2,115.70	825	9300.00	150	2.70	3.60	75	-0.45	3.05	42.47	123	375	20,550		
	-	-	-	-	-	-	7,350	1,646.35	2,113.30	7,350	9350.00	600	0.15	-	-	-	-	-	-	-	-		
	15,900	-	-	-	1,955.00	-	7,350	1,756.00	2,033.65	7,350	9400.00	450	2.70	3.70	1,500	-0.10	3.45	41.11	147	-3,600	32,175		
	-	-	-	-	-	-	7,350	1,564.85	2,003.15	7,350	9450.00	450	1.15	3.45	300	-	6.95	-	-	-	375		
	435,750	3,675	238	-	1,811.25	-29.85	75	1,808.15	1,814.95	75	9500.00	1,200	3.15	3.35	1,200	-0.55	3.15	38.61	3,164	-42,225	906,975		
	-	-	-	-	-	-	1,350	1,578.80	1,854.65	1,350	9550.00	300	1.30	4.20	900	-	-	-	-	-	-		
	10,200	-	-	-	1,654.70	-	75	1,704.55	1,718.10	75	9600.00	1,800	3.00	3.95	75	-0.85	3.00	36.37	490	-4,875	130,050		
	-	-	-	-	-	-	1,275	1,570.80	1,749.15	1,275	9650.00	300	1.30	10.95	900	-	-	-	-	-	-		
	28,275	-	2	-	1,576.75	-73.25	75	1,603.30	1,623.70	75	9700.00	1,050	3.15	3.80	75	-0.55	3.35	34.90	851	-5,700	126,750		
	-	-	-	-	-	-	75	1,501.60	1,627.90	75	9750.00	600	1.85	4.25	75	0.30	4.20	34.99	10	-150	2,850		
	50,175	-225	9	-	1,535.55	1.70	75	1,505.60	1,522.30	150	9800.00	1,050	3.40	3.60	300	-0.70	3.40	32.97	1,929	-35,700	1,052,250		
	-	-	-	-	-	-	75	1,405.20	1,553.50	75	9850.00	75	3.10	10.80	1,800	-0.50	4.00	-	-	-	-	975	
	17,175	-75	1	-	1,397.00	-63.00	75	1,409.00	1,423.75	150	9900.00	750	3.50	3.75	75	-0.45	3.75	31.41	1,727	-21,675	633,900		
	75	-	-	-	990.45	-	75	1,303.65	1,451.25	75	9950.00	900	2.05	5.95	900	-	4.50	-	-	-	-	675	
	457,050	-150	108	-	1,311.35	-33.65	375	1,311.35	1,316.95	150	10000.00	300	4.30	4.45	750	-0.95	4.30	30.00	9,224	118,350	2,506,125		
	75	-	-	-	1,125.00	-	75	1,189.95	1,359.85	75	10050.00	300	3.05	6.70	1,200	-1.10	4.50	29.19	26	-225	12,750		
	48,075	1,050	14	-	1,164.00	-89.85	75	1,210.20	1,221.25	75	10100.00	75	4.75	4.85	150	-1.00	4.75	28.40	2,418	-5,325	829,350		
	300	-	-	-	1,003.15	-	75	1,158.15	1,175.85	75	10150.00	75	5.00	7.30	600	-0.35	7.50	29.49	1	-	7,275		
	78,600	1,425	23	-	1,123.00	-17.00	75	1,111.45	1,120.15	75	10200.00	75	5.80	6.35	75	-1.10	5.90	27.28	3,848	20,775	684,750		
	150	-	-	-	949.10	-	75	1,060.00	1,077.95	75	10250.00	75	6.60	9.70	600	-1.10	6.75	26.82	102	-3,150	9,750		
	50,175	-1,350	179	-	1,022.40	-37.60	75	1,012.25	1,021.65	75	10300.00	75	7.25	7.60	450	-1.40	7.40	26.17	3,279	1,800	517,200		
	225	-	1	-	971.50	-3.50	75	958.10	980.05	75	10350.00	75	4.95	11.25	75	-1.30	8.50	25.72	22	150	11,100		
	37,125	-150	20	-	935.00	-20.00	75	914.45	925.90	75	10400.00	75	9.05	9.75	75	-1.10	9.85	25.31	8,141	-10,800	787,950		
	525	-	-	-	918.40	-	75	863.55	879.75	75	10450.00	150	10.40	11.45	75	-1.35	11.10	24.76	368	2,400	15,450		
	448,200	-5,925	799	-	828.25	-27.80	150	824.20	830.35	75	10500.00	225	12.70	13.55	150	-1.65	12.75	24.29	18,290	111,075	2,519,925		
	450	-	1	-	720.05	-111.25	75	769.30	784.20	75	10550.00	75	13.70	15.95	75	-1.90	14.50	23.77	558	-2,025	29,850		
	92,550	-2,925	198	-	732.25	-27.80	75	723.20	736.05	75	10600.00	150	17.80	18.50	1,725	-0.95	17.80	23.66	9,100	41,8,			

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
	9,300	-375	40	16.10	344.90	-31.85	75	334.25	350.50	75	11050.00	75	75.10	82.30	75	2.50	79.25	21.57	1,693	4,725	52,275	
	441,900	-38,850	3,531	15.99	305.65	-28.45	75	302.85	307.30	75	11100.00	75	90.05	90.50	450	1.30	90.45	21.14	20,524	71,850	1,319,025	
	27,225	-3,825	347	16.08	270.00	-28.10	75	264.55	274.50	75	11150.00	75	100.45	105.50	2,925	2.55	105.00	20.95	1,945	-10,950	56,250	
	857,925	-20,775	15,084	15.96	235.00	-28.10	825	235.00	236.00	150	11200.00	450	121.05	121.90	525	3.15	121.90	20.82	37,265	-29,700	1,316,250	
	63,375	7,500	2,709	16.02	204.05	-27.25	75	204.20	209.00	75	11250.00	75	138.25	141.40	1,425	1.85	138.25	20.42	3,369	9,150	57,000	
	1,326,975	162,075	38,003	16.18	176.60	-24.05	75	176.25	176.60	75	11300.00	75	161.05	162.45	75	6.55	162.10	20.63	35,331	62,100	909,150	
	124,650	525	4,205	16.13	150.00	-23.90	675	150.00	151.00	75	11350.00	150	180.85	189.00	525	10.90	187.90	20.82	2,138	-11,100	34,500	
	902,400	190,425	26,184	15.93	124.60	-22.60	450	124.30	126.80	75	11400.00	75	205.15	211.95	150	10.05	211.80	20.57	6,980	56,700	209,925	
	68,625	7,425	2,034	15.89	103.50	-20.75	75	103.50	106.00	75	11450.00	75	233.45	246.75	75	6.55	236.75	20.21	45	450	2,925	
	2,077,500	-42,975	44,785	15.86	85.00	-17.80	75	84.55	85.20	375	11500.00	75	268.00	270.00	150	13.00	270.00	20.54	5,039	-34,500	510,825	
	70,650	-5,100	1,818	15.82	68.90	-15.05	75	68.05	69.50	150	11550.00	75	295.15	309.65	75	5.50	295.00	19.69	16	675	2,775	
	941,925	56,025	24,459	15.78	55.20	-13.65	300	55.15	57.00	150	11600.00	75	336.55	347.30	75	15.10	339.10	20.89	549	600	154,725	
	89,850	8,550	2,658	15.91	44.80	-11.30	75	43.55	44.95	75	11650.00	75	372.00	392.65	75	40.00	400.00	24.07	6	75	375	
	832,875	-33,675	17,449	15.83	34.80	-9.75	75	34.05	35.00	150	11700.00	300	412.60	422.95	75	20.45	417.05	21.55	168	150	26,775	
	49,200	-2,925	2,184	15.81	27.00	-7.30	75	25.45	27.00	675	11750.00	75	454.15	476.35	75	17.10	492.30	26.60	4	-	375	
	977,775	-19,950	11,883	16.25	22.80	-5.50	225	20.80	22.70	75	11800.00	75	502.55	509.10	150	17.25	502.00	22.54	150	300	13,725	
	64,200	5,850	535	16.24	17.45	-5.45	75	15.05	25.00	75	11850.00	75	542.65	576.20	75	34.70	570.85	26.87	1	-75	225	
	518,400	76,200	6,938	16.28	13.40	-4.95	75	12.95	13.65	2,100	11900.00	75	591.75	595.00	75	15.00	595.00	24.33	40	600	4,200	
	37,800	5,250	229	16.79	11.55	-3.85	75	10.05	12.50	75	11950.00	75	635.30	652.75	75	13.25	664.50	28.91	3	75	375	
	1,810,950	-123,075	11,445	17.02	9.30	-3.15	600	9.30	9.50	225	12000.00	150	688.85	695.00	150	25.25	690.25	26.25	440	-13,575	411,450	
	13,350	2,175	201	17.51	8.05	-2.15	600	6.50	14.00	375	12050.00	75	733.35	769.00	75	-	765.00	-	-	-	75	
	328,125	3,075	3,554	17.86	6.75	-1.85	1,050	6.70	6.90	450	12100.00	75	776.15	799.65	75	12.25	768.00	24.13	6	450	2,925	
	6,675	825	132	18.45	6.10	-1.40	75	4.80	6.75	75	12150.00	75	793.80	873.25	75	-	-	-	-	-	-	
	215,700	-28,125	1,741	18.89	5.30	-0.75	1,275	5.30	5.50	75	12200.00	75	878.55	896.15	75	42.10	890.00	31.40	5	-150	34,575	
	5,775	-150	54	19.31	4.60	-0.75	75	4.50	5.75	75	12250.00	75	920.40	951.70	75	-	939.85	-	-	-	300	
	158,400	-49,650	1,842	19.76	4.05	-0.65	75	4.00	4.85	75	12300.00	75	970.75	1,032.55	75	48.00	981.00	31.95	9	-150	10,275	
	10,950	-975	17	20.56	4.00	-0.40	75	4.00	4.60	75	12350.00	75	975.40	1,101.35	75	-	-	-	-	-	-	
	78,825	-4,725	317	21.55	4.20	-	75	4.20	4.45	4,500	12400.00	75	1,059.05	1,117.05	75	-	1,112.40	-	-	-	1,050	
	1,950	150	10	22.20	4.00	0.15	130,650	1.60	4.90	900	12450.00	975	1,060.95	1,207.00	975	-	1,066.00	-	-	-	75	
	638,325	-15,600	2,565	22.41	3.35	-0.30	7,425	3.30	3.35	75	12500.00	150	1,181.35	1,187.25	75	32.85	1,187.65	38.19	74	-1,650	210,675	
	2,175	-375	9	22.56	2.75	-1.10	600	2.90	4.00	900	12550.00	75	1,180.90	1,306.60	75	-	-	-	-	-	-	
	120,600	-1,125	788	23.98	3.35	-0.45	1,500	3.00	3.40	1,500	12600.00	75	1,272.40	1,306.20	75	-	1,263.95	-	-	-	3,375	
	1,425	-750	41	24.37	3.00	-0.10	75	1.75	3.80	975	12650.00	75	1,292.45	1,408.25	75	-	-	-	-	-	-	
	81,900	-11,250	1,286	24.32	2.35	-0.90	3,000	2.60	3.00	150	12700.00	225	1,373.50	1,386.50	75	-	1,362.95	-	-	-	10,500	
	4,200	1,200	39	25.94	3.05	-0.55	75	2.35	3.50	75	12750.00	1,050	1,368.20	1,498.40	1,050	-	-	-	-	-	-	
	89,325	-1,425	1,679	26.51	2.90	-0.20	75	2.75	2.85	750	12800.00	1,275	1,381.35	1,492.05	75	-6.00	1,472.40	40.98	6	225	9,225	
Total	17,492,700		238,809																283,644		26,379,525	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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