

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11270.15 As on Aug 10, 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	
	212,475	-20,100	313	-	3,293.45	70.25	3,000	3,280.00	3,301.45	75	8000.00	4,575	2.00	2.10	1,050	-0.20	2.05	62.67	1,947	-21,075	738,075		
	-	-	-	-	-	-	900	3,100.30	3,413.50	75	8050.00	75	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,110.75	3,347.10	75	8100.00	225	2.35	2.45	600	0.10	2.35	61.56	158	2,700	23,100		
	-	-	-	-	-	-	7,350	2,721.35	3,469.75	7,350	8150.00	75	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,013.05	3,239.25	75	8200.00	75	2.20	2.55	75	-0.10	2.15	58.92	61	-150	14,925		
	-	-	-	-	-	-	7,350	2,631.35	3,352.30	7,350	8250.00	75	0.40	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	75	2,929.05	3,151.15	75	8300.00	75	1.35	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,541.35	3,247.40	7,350	8350.00	75	0.35	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,796.45	3,031.10	75	8400.00	600	2.10	2.70	600	-0.65	2.30	55.35	3	-	4,950		
	-	-	-	-	-	-	7,350	2,451.35	3,137.20	7,350	8450.00	75	0.45	-	-	-	-	-	-	-	-	-	
	465,600	-2,250	66	-	2,762.70	38.35	75	2,783.90	2,801.35	75	8500.00	675	2.40	2.65	300	-0.15	2.40	53.63	682	-8,625	533,700		
	-	-	-	-	-	-	7,350	2,361.35	3,029.60	7,350	8550.00	75	1.15	-	-	-	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	900	2,525.95	2,837.15	75	8600.00	75	1.60	3.50	300	-	3.15	53.36	2	150	300		
	-	-	-	-	-	-	7,350	2,271.35	2,913.80	7,350	8650.00	75	0.65	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,431.10	2,731.50	150	8700.00	300	1.40	-	-	-	16.00	-	-	-	-	225	
	-	-	-	-	-	-	7,350	2,181.40	2,809.10	7,350	8750.00	75	2.20	3.05	75	-	2.00	-	-	-	-	75	
	150	-	-	-	2,310.00	-	75	2,344.55	2,615.90	75	8800.00	75	2.35	2.65	75	-0.25	2.95	48.97	40	-2,025	8,325		
	-	-	-	-	-	-	7,350	2,091.40	2,698.75	7,350	8850.00	75	0.75	-	-	-	-	-	-	-	-	-	
	450	-	-	-	2,363.00	-	75	2,303.60	2,521.80	75	8900.00	75	2.55	2.80	300	-0.45	2.85	46.81	20	-1,350	6,450		
	-	-	-	-	-	-	7,350	2,001.50	2,582.75	7,350	8950.00	75	1.90	3.05	75	-	4.75	-	-	-	-	75	
	422,400	110,400	3,062	-	2,293.85	76.60	75	2,291.55	2,295.90	75	9000.00	2,100	2.65	2.90	75	-0.35	2.65	44.47	4,292	-47,325	1,317,750		
	-	-	-	-	-	-	7,350	1,950.40	2,449.65	7,350	9050.00	75	2.35	-	-	-	5.85	-	-	-	-	900	
	3,975	-	-	-	1,831.30	-	450	2,061.85	2,296.95	375	9100.00	75	2.70	3.35	75	-0.60	2.55	42.36	153	-5,100	22,275		
	-	-	-	-	-	-	7,350	1,850.40	2,349.65	7,350	9150.00	75	2.30	3.50	75	0.05	2.50	41.32	2	-	150		
	25,875	-450	37	-	2,080.00	57.70	75	1,972.15	2,100.00	75	9200.00	75	2.90	3.35	75	-0.40	2.85	41.04	285	-4,050	32,400		
	-	-	-	-	-	-	7,350	1,750.40	2,249.65	7,350	9250.00	75	2.30	3.80	300	-	7.75	-	-	-	-	375	
	20,850	-	1	-	1,991.10	73.65	7,350	1,883.05	2,087.60	7,350	9300.00	75	2.80	3.75	75	-0.70	2.95	39.31	113	-150	19,650		
	-	-	-	-	-	-	7,350	1,650.40	2,149.55	7,350	9350.00	600	2.40	4.15	900	-	-	-	-	-	-	-	
	15,975	-450	8	-	1,850.00	16.40	75	1,778.35	1,992.55	75	9400.00	525	3.05	3.25	150	-0.75	3.10	37.66	268	-450	44,175		
	-	-	-	-	-	-	7,350	1,582.50	2,049.55	7,350	9450.00	450	1.25	4.20	300	-1.85	6.95	41.14	1	75	375		
	411,675	-11,025	765	-	1,788.15	64.85	75	1,788.10	1,795.80	150	9500.00	375	3.60	3.65	675	-0.85	3.65	36.55	4,198	-6,825	1,018,275		
	-	-	-	-	-	-	1,350	1,551.60	1,851.95	1,350	9550.00	300	1.55	3.75	900	-	-	-	-	-	-	-	
	10,200	-	5	-	1,654.70	31.40	75	1,681.80	1,700.45	150	9600.00	75	3.40	3.55	2,025	-1.25	3.45	34.38	1,214	2,925	144,375		
	-	-	-	-	-	-	7,350	1,406.65	1,779.50	7,350	9650.00	7,800	2.50	4.70	900	-	-	-	-	-	-	-	
	28,650	-225	7	-	1,556.60	32.15	75	1,580.40	1,599.70	75	9700.00	1,500	3.50	3.75	525	-1.55	3.50	32.55	776	-7,350	138,225		
	-	-	-	-	-	-	75	1,450.65	1,631.30	75	9750.00	75	3.35	3.85	375	-1.90	3.60	31.73	84	900	3,600		
	50,100	75	9	-	1,482.95	61.35	75	1,482.45	1,496.55	150	9800.00	7,500	3.50	3.75	150	-2.10	3.65	30.84	1,858	-15,675	1,336,950		
	-	-	-	-	-	-	75	1,383.10	1,527.70	75	9850.00	900	4.00	5.00	300	-6.55	4.40	30.71	25	300	900		
	17,400	375	9	-	1,352.05	21.65	75	1,383.60	1,404.60	75	9900.00	150	4.65	4.75	150	-2.25	4.75	30.09	3,525	-2,250	679,200		
	75	-	-	-	990.45	-	900	1,248.70	1,432.85	1,275	9950.00	900	3.65	7.25	900	-5.05	5.45	29.74	14	225	825		
	460,725	-4,725	259	-	1,293.65	65.05	75	1,292.20	1,298.75	75	10000.00	225	6.35	6.70	300	-3.00	6.40	29.49	9,585	-14,475	2,868,375		
	75	-	-	-	1,125.00	-	75	1,200.35	1,335.25	75	10050.00	600	5.55	7.20	75	-3.10	7.20	29.05	68	75	13,650		
	47,325	300	41	-	1,216.95	86.85	75	1,189.95	1,200.70	75	10100.00	600	7.20	7.50	450	-4.15	7.25	28.07	3,167	-11,550	857,325		
	300	-	-	-	1,003.15	-	75	1,100.20	1,283.25	75	10150.00	75	7.90	10.45	75	-1.95	11.95	29.61	15	-	7,125		
	78,000	-300	37	-	1,100.40	58.20	75	1,094.15	1,102.50	75	10200.00	300	9.30	9.55	75	-5.50	9.50	27.31	6,984	-87,450	729,600		
	150	-	-	-	949.10	-	900	972.35	1,070.30	75	10250.00	75	10.55	12.75	300	-5.70	11.05	27.02	109	600	17,175		
	52,875	525	100	-	1,000.00	60.20	75	997.80	1,001.00	75	10300.00	300	12.05	12.55	75	-7.00	12.20	26.45	9,042	-69,000	613,275		
	225	-75	1	19.06	975.00	119.25	900	892.15	1,004.85	75	10350.00	75	9.80	18.45	75	-7.75	13.85	26.03	120	-525	15,825		
	38,400	-1,200	27	-	910.00	46.20	75	901.30	909.00	75	10400.00	1,350	15.55	15.90	525	-8.45	15.55	25.53	7,317	-30,675	842,700		
	525	-	1	20.98	880.60	147.75	75	830.35	878.25	75	10450.00	75	17.20	21.25	300	-10.05	17.55	25.07	255	-3,750	13,125		
	458,775	-6,900	800	-	810.05	55.40	75	810.00	815.85	75	10500.00	450	20.50	20.65	75	-10.65	20.75	24.87	24,037	-42,000	2,343,225		
	525	75	14	21.34	787.00	88.85	75	751.60	824.05	75	10550.00	75	20.65	23.15	75	-12.65	23.05	24.30	751	16,125	43,725		

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	
	9,675	-150	99	18.41	347.80	39.15	75	338.80	353.70	75	11050.00	75	99.05	103.80	75	-36.05	100.80	21.98	1,249	9,075	46,050		
	523,350	-60,300	6,857	18.31	311.75	31.15	750	308.05	310.95	525	11100.00	150	114.75	116.90	150	-39.10	115.35	21.78	24,818	-79,800	1,215,300		
	32,400	-12,000	659	18.10	276.60	26.95	150	270.85	276.60	75	11150.00	75	130.60	137.30	75	-42.80	130.75	21.51	1,414	23,550	56,325		
	973,050	-112,725	20,699	17.95	243.95	23.40	75	242.30	244.15	525	11200.00	75	149.50	150.00	26,025	-44.20	150.00	21.47	28,751	105,525	1,368,600		
	67,650	-975	1,612	18.11	216.40	23.35	75	214.00	217.05	75	11250.00	150	169.30	173.90	750	-43.40	174.75	21.81	2,575	12,150	37,050		
	1,143,450	46,275	37,109	17.85	187.00	18.20	75	186.10	187.00	1,275	11300.00	75	191.00	194.90	75	-47.70	194.00	21.39	30,526	191,625	639,450		
	87,975	13,050	2,459	17.73	161.20	15.45	75	161.25	162.90	75	11350.00	75	215.00	216.85	750	-55.60	215.00	20.95	685	6,525	11,850		
	638,775	-106,875	22,990	17.59	137.55	12.85	825	137.55	138.95	150	11400.00	75	241.00	247.95	750	-52.25	245.40	21.28	4,870	18,075	105,150		
	59,850	6,900	1,529	17.49	116.50	10.15	75	116.00	118.60	150	11450.00	75	263.25	282.00	75	-52.00	276.50	21.50	49	975	2,625		
	2,103,225	-100,875	42,081	17.36	97.55	8.70	75	97.60	98.50	3,150	11500.00	75	302.00	303.25	750	-58.75	303.30	21.07	5,323	2,775	515,400		
	63,900	10,275	1,926	17.38	82.00	8.00	75	78.00	82.00	975	11550.00	75	276.00	403.05	900	-72.80	339.00	21.41	43	150	1,500		
	751,350	80,325	20,059	17.15	66.40	5.35	750	66.40	67.95	75	11600.00	150	366.45	376.45	750	-61.50	371.20	21.17	613	-3,375	149,175		
	72,375	32,325	1,877	15.81	45.00	-5.30	75	45.00	59.90	75	11650.00	75	356.75	488.70	75	-117.30	-	21.24	1	-	150		
	680,325	26,850	18,098	17.06	44.00	2.90	75	43.80	45.00	75	11700.00	75	444.05	453.65	75	-66.65	447.95	21.60	315	2,400	26,400		
	40,275	7,050	775	17.21	36.45	3.30	75	36.15	42.15	75	11750.00	5,475	406.75	516.60	75	-132.45	475.20	19.98	1	-75	375		
	845,250	18,075	15,775	17.28	29.65	2.20	75	29.30	29.70	1,125	11800.00	75	528.15	538.30	75	-64.60	535.40	22.87	95	-1,275	14,325		
	54,225	17,400	697	17.39	24.20	1.90	75	24.25	30.00	225	11850.00	75	562.30	651.25	75	-55.85	562.25	20.68	2	75	225		
	369,225	-42,300	7,928	17.59	20.00	1.55	375	19.65	20.15	150	11900.00	75	613.20	631.70	75	-78.50	611.00	21.75	11	-	4,425		
	26,925	1,425	232	17.78	16.50	0.95	75	15.60	18.70	75	11950.00	75	630.15	707.90	75	-94.45	651.25	21.17	1	-75	300		
	1,925,700	3,600	17,920	18.05	13.85	0.60	3,225	13.70	13.75	450	12000.00	375	717.25	721.75	150	-64.95	717.00	25.32	4,094	-124,575	435,600		
	11,100	6,000	194	18.36	11.75	0.95	75	10.95	13.80	1,200	12050.00	75	753.50	804.00	75	-809.15	765.00	26.21	1	75	75		
	309,300	35,025	3,647	18.51	9.55	-	75	9.15	10.35	75	12100.00	75	800.75	822.50	75	-72.40	802.75	25.01	6	225	1,350		
	5,850	-1,725	75	19.02	8.60	0.15	225	6.55	8.95	75	12150.00	75	807.15	925.20	75	-	-	-	-	-	-		
	253,575	12,900	1,747	19.09	6.85	-0.10	150	6.30	7.05	75	12200.00	150	900.35	919.85	75	-69.65	900.90	26.88	39	450	33,900		
	6,075	-4,350	109	19.83	6.65	0.70	75	6.10	6.50	75	12250.00	75	908.85	1,012.95	75	-0.30	939.85	25.22	4	150	300		
	140,775	25,125	2,147	20.04	5.55	-0.15	225	5.55	5.80	75	12300.00	75	918.45	1,018.45	75	-59.20	999.95	28.88	39	1,950	10,125		
	12,375	450	90	20.05	4.35	-1.00	75	4.50	5.50	75	12350.00	75	1,016.95	1,105.80	900	-	-	-	-	-	-		
	80,700	2,325	562	21.12	4.75	-0.05	750	4.60	5.20	75	12400.00	225	1,089.65	1,143.05	75	-56.65	1,112.40	33.87	9	150	1,050		
	1,950	75	3	22.04	4.95	0.40	450	3.50	6.45	1,800	12450.00	75	1,104.60	1,210.10	75	-	-	-	-	-	-		
	653,550	-27,525	2,545	22.25	4.20	0.15	1,275	4.10	4.25	600	12500.00	75	1,201.95	1,209.85	75	-67.65	1,197.90	32.64	88	225	211,875		
	2,775	-375	9	22.84	4.00	0.40	450	3.35	4.45	300	12550.00	75	1,198.10	1,314.35	75	-	-	-	-	-	-		
	124,125	-7,875	611	23.03	3.40	-0.10	75	3.15	3.40	75	12600.00	75	1,286.10	1,434.00	75	-78.15	1,336.35	43.14	1	75	3,300		
	2,325	-825	43	23.81	3.45	0.30	600	2.45	3.75	75	12650.00	75	1,301.40	1,417.20	75	-	-	-	-	-	-		
	131,700	-3,975	320	24.38	3.30	-	75	3.10	3.30	9,750	12700.00	3,300	1,328.55	1,442.40	75	-37.30	1,430.60	44.27	3	-225	10,500		
	2,850	150	24	24.35	2.65	-0.45	1,200	2.40	3.50	675	12750.00	75	1,391.65	1,514.45	75	-	-	-	-	-	-		
	100,275	1,875	850	25.16	2.75	-0.10	3,450	2.75	2.85	75	12800.00	75	1,470.45	1,532.60	75	-57.05	1,499.95	39.33	11	450	8,775		
Total	16,893,525		249,105																303,965		26,838,750	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.

NSE group companies

NSE Clearing

NSETech

NSE Indices

NSE Data & Analytics

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