

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11300.45 As on Aug 13, 2020 15:30:21 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	
	184,875	-8,025	152	-	3,307.45	14.70	150	3,310.70	3,334.20	75	8000.00	1,500	1.35	1.45	900	-0.85	1.35	66.31	2,177	21,975	664,800		
	-	-	-	-	-	-	450	3,100.65	3,421.70	7,350	8050.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,073.80	3,371.40	75	8100.00	6,525	1.55	1.75	675	-0.95	1.55	65.07	62	-825	28,425		
	-	-	-	-	-	-	7,350	2,792.10	3,482.50	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,983.05	3,256.70	75	8200.00	675	1.50	1.75	75	-0.95	1.50	62.69	2	-	12,975		
	-	-	-	-	-	-	7,350	2,702.10	3,374.45	7,350	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	450	2,884.55	3,169.55	7,350	8300.00	2,100	1.35	2.45	900	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,612.10	3,265.75	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,792.25	3,064.75	375	8400.00	1,200	1.60	2.30	1,800	-0.70	1.60	58.84	9	-375	1,275		
	-	-	-	-	-	-	7,350	2,522.10	3,156.60	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	463,125	-1,425	21	-	2,819.15	-1.90	75	2,819.95	2,825.05	75	8500.00	4,200	1.45	1.50	1,650	-1.15	1.50	56.34	1,882	39,450	488,850		
	-	-	-	-	-	-	7,350	2,432.10	3,048.45	7,350	8550.00	4,650	0.10	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	450	2,566.15	2,854.80	375	8600.00	750	1.70	2.20	1,500	-0.25	2.25	56.76	19	-825	750		
	-	-	-	-	-	-	7,350	2,342.10	2,940.55	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,471.20	2,749.30	7,350	8700.00	6,600	1.60	2.70	900	-1.00	2.00	53.89	20	-900	825		
	-	-	-	-	-	-	7,350	2,252.10	2,837.90	7,350	8750.00	75	1.75	3.05	75	-	2.00	-	-	-	75		
	150	-	-	-	2,310.00	-	675	2,379.95	2,630.20	1,125	8800.00	600	1.85	2.25	975	-0.80	2.10	52.08	56	750	8,550		
	-	-	-	-	-	-	7,350	2,162.10	2,721.10	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	450	2,281.15	2,539.65	7,350	8900.00	1,200	1.75	2.90	75	-0.30	2.15	50.13	20	-600	5,550		
	-	-	-	-	-	-	7,350	2,072.10	2,613.35	7,350	8950.00	600	1.20	3.00	900	-	4.75	-	-	-	75		
	405,225	-1,350	39	-	2,316.85	-0.10	75	2,320.55	2,328.80	150	9000.00	75	1.85	2.00	3,525	-1.00	2.00	47.65	1,279	-14,775	1,158,000		
	-	-	-	-	-	-	7,350	2,000.40	2,486.65	7,350	9050.00	600	0.55	3.00	900	-	5.85	-	-	-	900		
	24,075	-150	18	42.53	2,236.35	12.65	75	2,097.70	2,314.20	75	9100.00	450	1.85	2.00	150	-0.90	2.00	45.61	53	-75	37,125		
	-	-	-	-	-	-	7,350	1,900.40	2,388.05	7,350	9150.00	600	0.70	2.95	75	-	2.50	-	-	-	150		
	25,650	-150	3	-	2,116.40	-0.20	675	2,000.70	2,256.40	75	9200.00	1,500	1.80	1.95	75	-0.85	2.00	43.57	104	-	27,600		
	-	-	-	-	-	-	7,350	1,802.10	2,287.80	7,350	9250.00	3,750	0.10	-	-	-	7.75	-	-	-	375		
	20,025	-	-	-	1,960.00	-	7,350	1,894.40	2,117.60	375	9300.00	75	2.00	2.20	75	-1.00	2.10	41.80	48	1,275	21,825		
	-	-	-	-	-	-	7,350	1,712.20	2,156.15	7,350	9350.00	600	0.15	3.10	75	-	-	-	-	-	-		
	16,425	525	9	-	1,910.00	45.00	75	1,793.05	2,053.00	75	9400.00	75	1.85	2.40	75	-1.20	1.95	39.44	141	900	33,075		
	-	-	-	-	-	-	7,350	1,642.50	2,047.35	7,350	9450.00	450	0.15	2.65	600	-	6.95	-	-	-	375		
	471,450	35,700	704	-	1,824.65	9.35	75	1,818.15	1,824.55	375	9500.00	975	2.15	2.20	300	-1.25	2.15	37.90	2,021	-18,075	888,900		
	-	-	-	-	-	-	1,350	1,632.00	1,868.25	1,350	9550.00	300	1.35	3.00	900	-	-	-	-	-	-		
	10,200	-	1	-	1,724.15	69.45	675	1,643.45	1,736.30	150	9600.00	1,125	2.10	2.20	225	-1.30	2.10	35.80	523	2,250	132,300		
	-	-	-	-	-	-	7,350	1,569.80	1,754.00	7,350	9650.00	600	0.80	9.85	900	-	-	-	-	-	-		
	28,275	-	2	-	1,607.20	30.45	600	1,522.40	1,690.85	1,275	9700.00	6,375	2.00	2.25	225	-1.30	2.15	33.92	670	3,525	130,275		
	-	-	-	-	-	-	7,350	1,475.15	1,594.60	75	9750.00	75	2.50	3.75	900	-0.30	3.90	35.64	11	300	3,150		
	50,625	450	21	-	1,508.55	27.00	75	1,398.10	1,538.55	150	9800.00	75	2.50	2.65	300	-1.30	2.40	32.40	1,140	-1,875	1,050,375		
	-	-	-	-	-	-	7,350	1,381.25	1,493.60	75	9850.00	300	2.00	4.50	75	-2.25	2.25	31.15	5	75	1,050		
	17,100	-75	5	-	1,418.00	21.00	75	1,379.55	1,453.00	75	9900.00	5,550	2.60	4.15	75	-1.10	2.70	30.89	1,483	-16,050	617,850		
	75	-	-	-	990.45	-	7,350	1,287.15	1,402.95	75	9950.00	900	1.40	4.95	900	-	4.50	-	-	-	675		
	452,250	-4,800	217	-	1,321.65	4.15	375	1,321.20	1,328.55	375	10000.00	525	3.30	3.35	6,750	-1.10	3.35	29.76	8,455	-76,200	2,429,925		
	75	-	-	-	1,125.00	-	675	1,190.95	1,339.30	75	10050.00	75	2.50	3.40	75	-1.00	3.50	28.92	16	-375	12,375		
	50,325	2,250	60	-	1,209.75	45.75	75	1,216.25	1,234.10	75	10100.00	5,175	3.30	3.45	75	-1.60	3.30	27.65	4,198	-15,600	813,750		
	300	-	-	-	1,003.15	-	75	1,157.40	1,198.25	75	10150.00	75	3.25	5.75	600	-	7.50	-	-	-	7,275		
	80,175	1,575	74	-	1,118.00	-5.00	75	1,118.75	1,132.25	75	10200.00	450	4.25	4.50	75	-1.60	4.40	26.74	5,223	-24,750	660,000		
	150	-	-	-	949.10	-	675	1,028.75	1,093.30	75	10250.00	75	5.15	5.60	300	-1.45	5.30	26.46	55	-75	9,675		
	50,250	75	60	-	1,020.70	-1.70	75	945.50	1,078.05	75	10300.00	75	5.40	5.70	150	-1.80	5.65	25.65	5,053	-14,625	502,575		
	225	-	-	-	971.50	-	75	935.90	997.15	75	10350.00	1,125	4.20	7.05	750	-2.00	6.55	25.19	117	5,925	17,025		
	36,825	-300	19	-	908.95	26.05	75	900.60	948.90	75	10400.00	75	6.90	7.10	75	-2.25	7.10	24.43	6,556	-900	787,050		
	600	75	1	-	873.30	45.10	75	866.65	893.35	75	10450.00	225	8.35	8.80	75	-2.80	8.35	24.02	173	-75	15,375		
	445,200	-3,000	321	-	832.00	-0.15	75	830.10	839.00	75	10500.00	600	9.75	9.85	75	-3.20	9.80	23.59	15,825	124,575	2,644,500		
	450	-	1	-	787.25	67.20	75	755.80	795.90	75	10550.00	75	10.45	11.95	75	-4.60	10.45	22.71	104	-1,725	28,125		
	94,800	2,250	187	-	729.00	-3.20	75	715.05	743.35	75	10600.00	825	13.00	13.90	75	-4.35							

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
	7,425	375	17	13.58	405.00	15.00	75	406.60	429.80	75	10950.00	75	38.55	49.95	75	-7.65	48.10	20.79	1,338	3,675	52,725	
	855,450	-12,900	4,771	17.33	380.00	-2.25	150	375.85	379.95	750	11000.00	150	54.55	54.70	150	-11.25	54.70	20.16	50,623	206,700	3,270,300	
	9,300	-	19	15.99	332.00	12.90	75	330.80	344.95	75	11050.00	75	64.00	66.85	75	-13.05	64.50	19.84	1,369	15,600	67,875	
	428,100	-13,800	3,828	17.29	302.55	-4.65	75	300.00	304.00	75	11100.00	1,500	75.00	76.00	525	-14.90	75.00	19.41	23,297	85,575	1,404,600	
	27,075	-150	180	16.44	260.60	-9.10	75	260.00	266.50	450	11150.00	375	89.40	95.95	150	-10.45	93.95	19.84	2,056	32,625	88,875	
	842,625	-15,300	14,035	16.55	228.00	10.20	150	226.10	230.95	75	11200.00	75	104.60	104.80	450	-17.10	104.00	18.91	35,403	190,050	1,506,300	
	57,900	-5,475	1,225	16.44	196.05	12.60	150	196.00	198.85	75	11250.00	75	121.05	126.70	75	-4.85	135.00	20.23	2,950	10,725	67,725	
	1,315,950	-11,025	38,154	16.58	169.00	-9.65	75	168.50	169.50	225	11300.00	150	142.15	144.00	375	-18.05	143.00	18.60	44,853	167,325	1,076,475	
	152,625	27,975	4,641	16.31	141.00	11.90	75	140.50	143.00	75	11350.00	75	163.05	168.70	75	-15.65	168.00	18.68	4,364	28,125	62,625	
	1,114,425	212,025	39,446	16.19	117.10	-9.85	75	116.95	118.00	1,875	11400.00	825	191.00	194.00	75	-15.55	194.00	18.59	8,838	13,575	223,500	
	78,000	9,375	2,927	15.88	94.25	11.70	1,500	94.50	98.00	75	11450.00	75	213.10	222.35	75	-15.30	221.45	18.40	165	-525	2,400	
	2,320,575	243,075	42,889	15.86	76.70	-9.45	75	76.25	76.65	150	11500.00	825	248.00	253.55	75	-17.25	250.00	18.04	6,071	-29,325	481,500	
	87,675	17,025	2,372	16.29	65.00	-4.60	75	58.90	63.25	75	11550.00	75	271.75	291.20	75	-6.15	288.85	18.68	57	1,425	4,200	
	1,084,575	142,650	28,341	15.64	47.60	-8.35	150	47.30	47.60	900	11600.00	825	320.00	325.45	75	-19.40	318.00	17.80	623	3,375	158,100	
	138,975	49,125	3,153	15.76	38.00	-6.75	75	36.10	38.80	75	11650.00	75	341.90	397.30	675	-25.00	375.00	20.52	47	300	675	
	1,051,800	218,925	20,865	15.62	28.65	-6.20	75	27.75	28.55	150	11700.00	900	394.70	406.90	75	-16.05	400.00	18.46	209	600	27,375	
	54,075	4,875	1,452	16.15	24.35	-2.85	75	19.05	24.20	75	11750.00	75	435.25	461.15	75	-49.25	443.05	18.82	2	150	525	
	1,014,975	37,200	12,165	15.45	15.80	-5.70	150	15.70	16.10	1,500	11800.00	75	477.15	495.45	75	-1.50	494.90	20.61	107	-675	13,050	
	71,550	7,350	594	16.15	14.00	-3.25	75	12.40	14.00	75	11850.00	75	520.60	553.60	75	-30.00	540.85	21.29	2	75	300	
	555,600	37,200	5,336	15.95	9.85	-3.75	150	9.80	10.45	75	11900.00	75	566.15	638.85	75	-10.00	585.00	21.48	44	1,800	6,000	
	39,975	2,175	162	16.50	8.50	-3.70	600	7.00	9.55	75	11950.00	75	621.25	644.15	75	-23.80	640.70	24.01	1	-	375	
	1,789,050	-21,900	9,543	16.94	7.15	-2.30	1,125	7.05	7.15	225	12000.00	75	680.00	683.30	75	-6.15	681.00	23.19	659	-13,950	397,500	
	16,275	2,925	89	17.62	6.50	-1.45	75	6.25	7.25	675	12050.00	75	717.80	737.65	75	-32.40	732.60	24.84	1	75	150	
	296,925	-31,200	3,577	17.98	5.40	-1.40	525	5.40	5.65	375	12100.00	150	763.55	785.60	75	6.10	774.10	23.87	9	75	3,000	
	8,925	2,250	89	18.60	4.90	-1.20	75	4.80	5.45	600	12150.00	75	812.20	855.90	1,050	-640.35	836.15	28.19	1	75	75	
	209,850	-5,850	1,717	18.68	3.75	-1.60	75	3.95	4.45	75	12200.00	75	857.45	885.30	75	-22.95	867.05	23.91	46	-150	34,425	
	5,625	-150	6	19.75	4.00	-0.60	1,125	2.70	5.20	900	12250.00	75	909.45	961.85	1,050	10.70	950.55	33.95	1	-75	225	
	147,825	-10,575	741	20.07	3.35	-1.25	75	3.25	3.80	75	12300.00	1,200	926.30	984.60	75	-16.75	962.45	24.19	10	300	10,575	
	10,575	-375	22	20.87	3.30	-0.70	900	2.50	4.15	75	12350.00	75	978.35	1,082.15	75	-	-	-	-	-	-	
	78,225	-600	118	22.03	3.65	-0.50	1,500	2.60	3.60	75	12400.00	1,125	1,019.85	1,176.20	75	-30.40	1,082.00	33.14	3	-	1,050	
	2,325	375	13	22.17	2.95	-0.90	600	2.50	4.20	900	12450.00	7,350	1,069.90	1,214.20	975	-	1,066.00	-	-	-	75	
	608,475	-29,850	1,842	22.92	2.90	-0.55	300	2.90	2.95	525	12500.00	375	1,169.10	1,176.65	75	-10.05	1,173.00	32.64	49	-375	210,300	
	2,175	-	2	23.55	2.75	-	600	2.15	4.50	2,700	12550.00	75	1,171.85	1,314.50	75	-	-	-	-	-	-	
	120,975	375	528	23.69	2.25	-0.95	375	2.25	3.00	75	12600.00	150	1,234.30	1,292.60	75	28.95	1,292.90	40.69	3	150	3,525	
	1,875	450	46	24.74	2.45	-0.75	1,125	1.30	5.80	900	12650.00	7,350	1,274.95	1,415.65	7,350	-	-	-	-	-	-	
	82,050	150	736	24.92	2.05	-1.10	1,725	2.05	2.25	75	12700.00	75	1,335.35	1,376.40	75	59.80	1,422.75	49.92	4	-	10,500	
	4,800	600	34	25.34	1.85	-1.25	75	1.90	2.15	75	12750.00	7,350	1,367.85	1,520.75	7,350	-	-	-	-	-	-	
	116,325	27,000	2,630	25.80	1.70	-1.25	4,200	1.70	1.90	5,100	12800.00	75	1,460.35	1,484.25	75	19.60	1,490.00	44.47	6	-150	9,075	
Total	18,383,925		251,729																298,931		27,408,450	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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