

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11416.95** As on Oct 01, 2020 15:30:27 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	
	300	-75	1	-	2,101.00	192.90	750	2,043.65	2,213.30	750	9300.00	675	5.40	6.50	75	0.55	7.75	37.37	275	9,675	56,325		
	-	-	-	-	-	-	750	2,005.65	2,192.00	750	9350.00	3,750	0.10	14.90	825	-	9.85	-	-	-	225		
	63,600	1,350	27	-	2,026.90	180.85	75	2,029.00	2,047.15	75	9400.00	75	5.65	7.75	75	-1.40	5.60	34.06	503	-3,225	170,100		
	-	-	-	-	-	-	75	1,911.50	2,070.60	75	9450.00	75	5.50	6.00	75	-2.00	5.50	33.19	7	225	4,500		
	978,075	-6,375	315	-	1,933.00	182.80	75	1,931.05	1,942.10	375	9500.00	75	5.75	6.00	225	-1.60	6.00	32.83	5,420	-35,175	1,130,250		
	-	-	-	-	-	-	675	1,824.85	1,949.30	75	9550.00	900	5.30	16.50	900	-1.50	6.75	32.62	2	-	9,000		
	5,925	-150	3	-	1,796.00	141.00	75	1,815.35	1,890.70	75	9600.00	375	6.55	10.30	75	-2.40	6.55	31.68	1,874	14,700	139,800		
	-	-	-	-	-	-	75	1,724.95	1,844.50	1,350	9650.00	300	5.30	16.00	300	-	9.95	-	-	-	1,125		
	8,475	-75	1	-	1,702.95	182.10	75	1,735.50	1,750.95	75	9700.00	75	7.85	8.50	75	-2.50	7.80	30.94	1,106	-2,700	104,100		
	-	-	-	-	-	-	75	1,623.25	1,747.25	75	9750.00	300	6.20	10.35	150	-0.10	12.50	-	-	-	1,200		
	25,875	-75	1	-	1,577.00	119.35	75	1,635.50	1,660.10	75	9800.00	75	8.65	9.95	75	-2.25	9.85	30.49	1,513	-19,575	240,075		
	-	-	-	-	-	-	1,275	1,527.30	1,657.10	750	9850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	14,100	-	5	-	1,526.85	146.40	75	1,527.65	1,569.20	75	9900.00	75	9.60	10.30	2,325	-4.35	10.20	29.03	1,450	26,850	138,600		
	-	-	-	-	-	-	75	1,429.10	1,544.35	75	9950.00	300	9.25	11.00	150	-2.10	12.40	29.20	9	150	2,400		
	418,125	1,050	354	-	1,443.00	177.65	75	1,442.45	1,451.80	75	10000.00	75	11.70	12.10	75	-5.85	12.10	28.24	10,927	-71,400	1,885,350		
	150	-	-	-	1,182.70	-	75	1,383.95	1,415.00	75	10050.00	300	11.75	13.60	75	-5.15	12.70	27.64	19	-150	5,850		
	32,775	-75	5	-	1,327.20	141.85	1,350	1,321.60	1,382.95	75	10100.00	150	13.10	13.90	1,200	-7.60	13.55	27.13	3,306	-22,875	175,875		
	75	-	-	-	1,131.40	-	675	1,199.95	1,345.40	75	10150.00	75	12.00	17.25	300	-7.65	15.75	27.07	5	-225	1,125		
	20,475	-225	7	-	1,221.80	144.40	75	1,222.00	1,284.80	75	10200.00	75	15.75	16.15	75	-10.05	16.15	26.33	6,777	-47,550	540,075		
	150	-	-	-	954.45	-	75	1,184.25	1,225.00	75	10250.00	1,500	10.65	18.50	75	-12.55	16.75	25.65	330	-5,400	4,050		
	23,775	-450	27	-	1,131.25	153.80	75	1,138.10	1,171.65	75	10300.00	150	18.80	19.15	75	-12.25	19.10	25.48	8,389	-77,925	531,825		
	225	-	-	-	936.10	-	75	1,084.35	1,124.55	75	10350.00	75	20.20	23.70	600	-14.55	21.05	25.12	702	-8,475	20,925		
	24,450	150	28	-	1,049.60	161.30	75	1,048.05	1,074.90	75	10400.00	75	22.50	23.00	450	-15.65	22.80	24.66	8,690	-99,300	778,950		
	450	75	2	-	982.35	116.45	75	994.40	1,029.10	75	10450.00	75	23.60	29.80	75	-18.00	25.00	24.26	605	9,900	29,850		
	219,525	-1,050	260	-	966.00	163.70	5,400	965.00	971.15	75	10500.00	7,425	27.80	28.00	675	-20.20	27.80	23.94	21,479	-	3,628,800		
																			159,600				
	1,500	-	-	-	748.60	-	75	908.45	930.65	75	10550.00	75	28.45	32.00	75	-23.75	29.20	23.28	784	10,275	36,750		
	47,550	225	163	-	859.00	159.30	75	864.85	878.70	75	10600.00	150	32.60	33.20	75	-25.90	32.60	22.97	11,881	-2,400	1,489,200		
	1,425	-	-	-	630.00	-	75	811.00	837.50	75	10650.00	675	30.25	36.65	75	-30.75	34.15	22.27	687	-675	24,150		
	75,525	-1,125	74	-	771.70	153.55	75	771.35	790.35	75	10700.00	75	39.00	40.00	75	-33.55	39.00	22.10	11,731	24,675	1,178,775		
	3,000	-	-	-	551.60	-	75	678.55	751.00	75	10750.00	75	40.05	44.85	150	-35.75	44.35	21.92	569	-4,575	22,575		
	282,825	1,575	905	-	687.90	147.95	75	683.40	694.85	75	10800.00	75	49.10	50.00	300	-39.60	49.45	21.61	17,480	-91,875	1,667,250		
	17,325	-225	17	-	634.00	170.00	75	633.30	656.25	75	10850.00	75	55.20	57.45	75	-43.85	55.40	21.33	900	-10,200	42,825		
	346,200	-26,175	913	9.69	602.70	138.20	75	596.00	607.25	825	10900.00	525	61.40	62.20	825	-48.35	62.20	21.08	14,490	-29,925	861,300		
	22,650	-3,000	135	10.97	558.00	133.90	75	538.75	568.45	75	10950.00	900	58.60	69.95	75	-53.15	69.00	20.74	1,025	-4,425	58,275		
	1,022,100	-30,300	4,526	11.33	513.05	123.20	75	514.40	520.00	75	11000.00	1,950	77.75	78.00	1,200	-57.60	77.75	20.53	32,612	226,875	2,296,800		
	28,050	-975	48	12.70	476.00	119.15	75	463.10	477.00	75	11050.00	75	85.05	87.00	75	-63.45	85.85	20.15	2,546	33,975	76,275		
	576,075	16,200	3,214	13.83	442.20	123.00	75	435.05	441.85	900	11100.00	1,950	96.00	96.70	75	-68.90	96.00	19.90	17,358	85,200	900,450		
	35,250	-2,325	172	12.84	393.75	105.75	75	390.05	408.05	75	11150.00	75	102.05	108.80	75	-76.35	107.00	19.62	1,186	14,175	52,275		
	742,275	136,425	11,903	13.41	360.00	104.35	75	358.00	361.95	750	11200.00	75	118.70	120.00	1,050	-80.65	120.00	19.42	25,381	111,825	1,558,200		
	48,075	-30,225	1,450	13.48	324.00	96.60	75	314.05	331.40	75	11250.00	75	130.15	133.95	75	-88.10	133.95	19.20	1,812	-9,450	50,775		
	868,950	155,025	14,320	13.63	291.00	90.15	75	290.00	292.00	1,800	11300.00	75	148.50	150.00	75	-94.80	148.60	18.92	20,472	153,375	1,345,200		
	40,650	225	1,789	13.10	252.25	78.00	75	250.15	261.35	825	11350.00	825	164.05	166.90	150	-	164.10	18.59	2,633	26,100	36,525		
	998,475	230,325	29,407	13.70	229.00	78.10	300	227.25	229.00	2,175	11400.00	1,050	184.50	186.00	75	107.35	186.85	18.73	21,560	297,000	651,150		
	68,700	-3,750	3,107	13.54	198.95	69.55	75	196.05	200.00	975	11450.00	750	201.05	207.95	75	109.20	208.00	18.61	889	14,400	32,025		
	1,657,125	146,625	37,668	13.49	172.50	62.70	225	172.50	172.90	5,775	11500.00	375	228.80	231.00	150	125.05	229.00	18.35	10,695	42,225	870,750		
	76,500	-7,350	1,601	13.72	151.95	59.40	75	140.20	152.00	150	11550.00	75	245.20	266.60	75	128.20	255.35	18.38	155	4,125	42,075		
	912,525	27,000	21,307	13.22	124.50	46.70	300	124.50	125.00	825	11600.00	675	279.05	283.75	75	138.85	279.05	18.06	3,305	42,600	167,475		
	57,525	19,725	1,364	12.93	102.10	37.35	75	102.05	105.45	150	11650.00	225	301.85	320.00	75	130.85	321.00	19.08	42	1,800	10,050		
	1,022,700	1																					

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	
	19,875	1,725	407	13.61	36.05	13.20	75	29.55	31.00	75	11950.00	75	526.30	548.55	75	152.95	557.00	22.01	3	75	9,300		
	1,743,375	143,700	20,763	13.24	26.60	8.60	6,675	26.60	26.95	75	12000.00	900	582.00	586.15	75	170.85	586.35	21.21	1,308	10,650	374,250		
	11,625	300	81	12.35	16.20	1.70	375	16.20	24.00	75	12050.00	75	609.70	638.80	75	-	839.30	-	-	-	150		
	487,425	6,600	5,549	13.61	18.50	5.05	375	17.50	18.50	300	12100.00	75	634.45	695.10	75	175.65	674.85	22.29	9	-150	600		
	2,850	-2,250	42	13.85	15.70	3.85	75	11.85	17.55	75	12150.00	75	679.85	786.90	75	-	-	-	-	-	-		
	358,050	675	4,640	14.09	13.35	2.45	225	13.35	13.85	75	12200.00	75	750.45	778.55	75	169.65	770.90	24.01	59	-2,025	9,075		
	600	-225	5	14.33	11.35	-0.70	1,500	8.20	11.90	1,500	12250.00	1,050	786.95	893.25	75	-	-	-	-	-	-		
	407,625	-825	3,682	14.66	10.00	0.80	75	10.05	10.95	75	12300.00	75	834.85	890.20	75	166.95	885.55	27.77	9	-75	2,700		
	-	-	-	-	-	-	900	6.10	14.50	1,500	12350.00	1,050	824.20	1,004.15	75	-	-	-	-	-	-		
	147,375	16,575	3,331	15.35	7.90	-	150	7.45	8.00	975	12400.00	975	934.00	988.05	75	-	1,122.30	-	-	-	300		
	-	-	-	-	-	-	1,500	5.00	12.95	1,500	12450.00	975	967.65	1,109.50	75	-	-	-	-	-	-		
	1,722,450	89,850	8,260	16.23	6.80	-0.40	375	6.70	6.80	750	12500.00	75	1,058.00	1,062.00	75	188.00	1,058.00	28.44	146	-1,125	244,500		
	75	-	2	17.37	8.05	-3.80	75	5.20	-	-	12550.00	150	1,063.95	1,186.10	750	-	-	-	-	-	-		
	108,975	-17,325	1,383	17.03	5.80	-1.00	900	5.75	5.85	75	12600.00	975	1,123.15	1,235.00	75	171.95	1,176.90	32.79	29	750	15,300		
	-	-	-	-	-	-	2,400	2.50	34.95	750	12650.00	975	1,167.70	1,342.00	975	-	-	-	-	-	-		
	4,200	-	-	-	7.45	-	900	4.80	6.70	900	12700.00	975	1,219.50	1,395.15	750	486.90	1,276.30	34.62	1	-75	1,575		
	-	-	-	-	-	-	3,600	2.05	60.00	600	12750.00	750	1,276.95	1,403.85	750	-	-	-	-	-	-		
	2,700	-	34	19.76	6.40	-0.55	75	5.15	6.25	75	12800.00	975	1,324.05	1,457.15	675	-	1,542.95	-	-	-	975		
	-	-	-	-	-	-	900	2.10	11.70	75	12850.00	975	1,364.75	1,498.40	975	-	-	-	-	-	-		
	3,075	-75	4	20.62	5.80	2.40	75	4.50	5.65	75	12900.00	975	1,422.30	1,530.45	75	-0.10	1,625.00	-	-	-	1,950		
	75	-	-	-	8.00	-	1,500	1.70	17.40	750	12950.00	975	1,462.30	1,597.90	750	-	-	-	-	-	-		
	448,725	5,100	1,946	21.06	4.65	0.25	300	4.55	4.65	150	13000.00	150	1,546.65	1,559.50	75	175.20	1,563.90	38.39	161	75	217,050		
	75	-	-	-	5.00	-	1,500	2.05	7.70	1,500	13050.00	975	1,545.70	1,689.60	750	-	-	-	-	-	-		
	6,600	300	13	21.66	3.95	-0.30	1,500	3.65	4.00	300	13100.00	150	1,647.05	1,662.95	75	173.55	1,691.30	43.93	5	-150	2,850		
	9,900	-600	19	22.76	4.70	0.35	75	3.70	4.40	300	13150.00	75	1,659.90	1,789.70	75	-	2,070.00	-	-	-	150		
Total	18,017,025		244,004																277,489		24,193,200	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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