

File after August 2020. Please refer Circular 45032

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11527.45 As on Sep 03, 2020 15:28:52 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	
	-	-	-	-	-	-	150	6,079.65	6,639.45	375	5200.00	900	0.55	1.25	1,500	-	2.90	-	-	-	750		
	-	-	-	-	-	-	7,350	5,669.25	6,921.55	7,350	5300.00	2,400	0.25	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,588.70	6,805.40	7,350	5400.00	2,400	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	5,966.20	6,131.75	150	5500.00	900	0.50	1.00	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	1,650	5,402.25	6,593.30	7,350	5600.00	2,400	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	2,850	5,316.50	6,484.75	7,350	5700.00	2,400	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,221.25	6,368.35	7,350	5800.00	2,400	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,132.85	6,267.05	7,350	5900.00	2,400	0.50	-	-	-	-	-	-	-	-		
	975	-	-	-	5,481.20	-	75	5,461.65	5,546.60	75	6000.00	300	0.85	1.00	1,500	-0.05	1.00	94.67	3	150	13,425		
	-	-	-	-	-	-	7,350	4,953.55	6,043.25	7,350	6100.00	2,400	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,857.00	5,933.20	7,350	6200.00	2,400	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,773.95	5,827.55	7,350	6300.00	2,400	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,677.85	5,713.35	7,350	6400.00	2,400	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	150	4,957.30	5,067.45	75	6500.00	450	0.75	0.95	2,100	0.15	1.10	84.59	1	-	17,625		
	-	-	-	-	-	-	7,350	4,495.95	5,492.50	7,350	6600.00	2,400	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,402.85	5,389.65	7,350	6700.00	2,400	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,315.55	5,271.40	7,350	6800.00	2,400	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,226.25	5,171.15	7,350	6900.00	2,400	0.40	-	-	-	-	-	-	-	-		
	75	-	-	-	4,549.20	-	75	4,489.70	4,576.65	75	7000.00	75	0.85	0.95	750	-0.35	0.90	73.08	418	20,775	38,250		
	-	-	-	-	-	-	7,350	4,044.50	4,948.55	7,350	7100.00	3,600	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,948.50	4,833.50	7,350	7200.00	3,600	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,858.85	4,730.95	7,350	7300.00	2,400	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,716.15	4,620.20	7,350	7400.00	2,400	0.40	-	-	-	-	-	-	-	-		
	2,250	-	-	-	3,960.00	-	75	4,032.60	4,059.65	75	7500.00	525	1.20	1.30	150	-0.05	1.35	66.30	36	-	78,900		
	-	-	-	-	-	-	150	3,778.10	4,134.30	150	7600.00	3,600	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	150	3,684.40	4,031.05	150	7700.00	3,600	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,587.95	3,924.45	150	7800.00	1,500	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,491.70	3,819.20	150	7900.00	1,500	0.65	-	-	-	-	-	-	-	-		
	75,450	-	-	-	3,552.00	7.05	75	3,533.95	3,543.85	75	8000.00	675	1.85	2.00	75	-	1.95	59.45	316	-300	238,725		
	-	-	-	-	-	-	150	3,299.65	3,610.25	150	8100.00	1,500	0.65	-	-	-	-	-	-	-	-		
	75	-	-	-	3,300.00	-	75	3,204.00	3,506.35	150	8200.00	1,500	0.65	-	-	-	1.90	-	-	-	75		
	-	-	-	-	-	-	150	3,109.80	3,400.05	150	8300.00	1,500	0.75	-	-	-	2.95	-	-	-	825		
	-	-	-	-	-	-	150	3,013.90	3,295.10	150	8400.00	900	0.85	2.95	900	-	-	-	-	-	-		
	363,675	-75	9	-	3,050.00	5.00	75	3,034.40	3,045.85	75	8500.00	675	2.50	2.60	1,275	0.05	2.50	52.10	94	150	214,725		
	75	-	-	-	2,930.00	-	225	2,821.60	3,086.70	75	8600.00	300	1.30	2.90	225	-	1.55	-	-	-	300		
	595,650	75	5	-	2,830.00	-35.00	75	2,835.05	2,861.25	150	8700.00	900	1.55	4.50	1,500	0.80	3.80	50.97	13	-75	1,200		
	75	-	-	-	2,700.00	-	150	2,629.85	2,877.90	150	8800.00	900	1.05	-	-	-	3.00	-	-	-	75		
	-	-	-	-	-	-	150	2,581.65	2,825.00	75	8850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	75	-	-	-	2,610.00	-	150	2,534.90	2,773.50	150	8900.00	900	1.00	-	-	-	5.75	-	-	-	1,350		
	-	-	-	-	-	-	7,350	2,305.60	2,914.85	7,350	8950.00	900	1.30	-	-	-	5.75	-	-	-	375		
	159,525	-225	5	-	2,549.50	59.50	75	2,538.65	2,550.90	75	9000.00	13,950	3.70	3.75	1,500	-0.10	3.70	45.51	1,008	750	500,625		
	-	-	-	-	-	-	7,350	2,217.15	2,809.60	7,350	9050.00	600	1.50	-	-	-	3.05	-	-	-	225		
	675	-	-	-	2,455.00	-	150	2,342.75	2,564.15	75	9100.00	900	2.55	-	-	-	3.10	-	-	-	1,650		
	-	-	-	-	-	-	7,350	2,117.10	2,694.55	7,350	9150.00	600	0.70	-	-	-	8.10	-	-	-	300		
	1,800	-	-	-	2,440.00	-	75	2,244.25	2,459.00	150	9200.00	600	2.55	-	-	-	5.50	-	-	-	3,375		
	-	-	-	-	-	-	7,350	2,030.95	2,583.70	7,350	9250.00	3,750	0.10	-	-	-	-	-	-	-	-		
	7,725	-	6	-	2,220.00	44.20	75	2,238.10	2,253.10	75	9300.00	300	3.00	4.45	2,325	-0.55	4.45	41.18	3	-	8,325		
	-	-	-	-	-	-	7,350	1,940.75	2,479.25	7,350	9350.00	225	1.85	-	-	-	3.30	-	-	-	225		
	21,300	-	-	-	2,104.65	-	75	2,138.70	2,150.65	75	9400.00	300	3.50	3.75	75	-1.60	3.55	38.53	9	-225	21,750		
	-	-	-	-	-	-	7,350	1,845.55	2,364.20	7,350	9450.00	600	2.05	6.20	600	-	10.55	-	-	-	750		
	480,225	-1,725	55	-	2,043.95	-9.10	75	2,042.35	2,049.35	75	9500.00	3,000	4.65	4.80	1,275	-0.65	4.60	37.85	1,206	-1,200	811,650		
	-	-	-	-	-	-	7,350	1,753.80	2,262.00	7,350	9550.00	600	2.95	6.50	600	-	-	-	-	-	-		
	7,275	-	-	-	1,920.40	-	75	1,939.25	1,955.40	75	9600.00	1,275	5.05	5.25	1,275	-0.65	5.15	36.68	75	2,250	20,475		
	-	-	-	-	-	-	7,350	1,687.95	2,143.75	7,350	9650.00	300	0.15	12.85	300	-	-	-	-	-	-		
	22,575	-	-	-	1,827.25	-	75	1,840.20	1,854.35	75	9700.00	1,350	5.50	5.65	75	-0.50	5.95	35.67	450	-8,775	17,025		
	-	-	-	-	-	-	1,275	1,695.35	1,844.20	75	9750.00	300	1.75	14.85	600	-	9.60	-	-	-	75		
	10,650	-150	2	-	1,758.40	33.40	75	1,740.85	1,756.90	75	9800.00	1,275	6.15	6.35	1,275	-0.70	6.40	34.27	164	225	56,325		
	-	-	-	-	-	-	375	1,622.15	1,811.70	1,275	9850.00	600	1.05	16.45	600	-	7.00	-	-	-	150		

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
	-	-	-	-	-	-	900	0.70	3.00	900	14600.00	7,350	2,639.20	3,352.10	7,350	-	-	-	-	-	-	
	13,200	525	10	39.89	2.70	0.45	300	1.90	2.50	900	14700.00	375	3,014.25	3,291.45	375	-	-	-	-	-	-	
	19,125	-300	71	38.71	1.65	-0.65	1,200	1.65	2.25	75	14800.00	150	3,186.90	3,399.55	75	-	3,240.00	67.37	1	75	150	
Total	17,501,775		180,384																232,550		22,176,225	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.

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