

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11131.80 As on Jul 27, 2020 15:30:30 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	Ch			
	9,525	-	-	-	3,861.00	-	75	3,653.45	3,998.95	75	7300.00	1,575	0.35	0.40	375	-0.20	0.35	151.25	2,896	-8,475	147,375				
	-	-	-	-	-	-	7,350	3,603.35	3,949.00	75	7350.00	3,750	0.10	0.85	900	-	-	-	-	-	-				
	-	-	-	-	-	-	450	3,555.80	3,899.00	75	7400.00	1,425	0.35	0.65	825	-0.65	0.35	146.69	1,255	1,575	1,725				
	-	-	-	-	-	-	7,350	3,451.10	3,898.95	7,350	7450.00	3,750	0.10	1.00	300	-	-	-	-	-	-				
	252,600	-21,750	346	-	3,602.95	-68.30	75	3,597.65	3,618.80	75	7500.00	1,725	0.45	0.60	20,400	-	0.60	148.95	2,169	-46,950	614,400				
	-	-	-	-	-	-	7,350	3,351.10	3,798.75	7,350	7550.00	750	0.25	0.95	1,800	-0.65	0.15	130.92	13	-225	900				
	-	-	-	-	-	-	7,350	3,365.85	3,699.00	75	7600.00	7,350	0.10	0.90	150	-	-	-	-	-	-				
	-	-	-	-	-	-	7,350	3,251.10	3,698.80	7,350	7650.00	450	0.45	0.85	75	-	1.00	148.97	30	-150	3,150				
	150	-	-	-	2,558.75	-	450	3,270.90	3,598.95	375	7700.00	900	0.45	0.65	75	-0.25	0.50	137.49	55	-1,050	22,725				
	-	-	-	-	-	-	7,350	3,151.10	3,549.00	75	7750.00	900	0.15	0.95	900	-	-	-	-	-	-				
	-	-	-	-	-	-	75	3,181.60	3,491.05	75	7800.00	75	0.70	1.20	525	0.15	1.20	144.46	25	450	30,150				
	-	-	-	-	-	-	7,350	3,051.10	3,448.85	7,350	7850.00	3,750	0.10	1.00	300	-	-	-	-	-	-				
	75	-	-	-	3,065.80	-	75	3,080.20	3,387.15	75	7900.00	75	0.50	0.80	150	0.30	0.85	135.06	3	225	1,350				
	-	-	-	-	-	-	7,350	2,951.10	3,348.85	7,350	7950.00	900	0.15	0.95	900	-	-	-	-	-	-				
	79,125	-33,825	632	-	3,114.65	-60.50	450	3,104.60	3,120.20	75	8000.00	75	0.65	0.80	5,100	-0.15	0.70	128.12	3,081	-61,275	746,400				
	-	-	-	-	-	-	75	2,945.45	3,225.95	75	8050.00	75	0.50	1.05	75	0.35	1.30	133.79	40	1,950	2,625				
	975	-	-	-	3,045.00	-	450	2,890.90	3,184.30	375	8100.00	150	0.70	0.95	75	0.05	1.00	128.01	48	-375	9,225				
	-	-	-	-	-	-	7,350	2,751.10	3,148.90	7,350	8150.00	75	0.40	1.00	75	-1.85	0.80	123.04	27	1,800	2,475				
	1,125	-	-	-	3,025.00	-	75	2,795.25	2,997.85	75	8200.00	150	0.65	0.90	1,500	-0.35	0.80	120.82	15	75	8,400				
	-	-	-	-	-	-	7,350	2,651.10	3,048.85	7,350	8250.00	3,750	0.10	1.40	900	-	7.15	-	-	-	75				
	7,050	-	1	-	2,808.20	23.00	7,350	2,639.55	2,979.65	375	8300.00	75	0.45	0.95	75	-0.05	0.55	112.39	48	-375	9,000				
	-	-	-	-	-	-	7,350	2,551.10	2,948.85	7,350	8350.00	525	0.65	1.55	900	-	0.60	-	-	-	600				
	4,500	-	-	-	2,808.30	-	7,350	2,501.75	2,898.65	7,350	8400.00	75	0.60	0.80	75	-0.45	0.55	108.17	54	-1,275	11,850				
	-	-	-	-	-	-	7,350	2,451.10	2,848.85	7,350	8450.00	3,750	0.10	1.45	900	-	-	-	-	-	-				
	427,875	-32,250	509	-	2,617.00	-51.85	300	2,605.55	2,620.10	450	8500.00	825	0.60	0.75	375	-0.05	0.75	107.09	2,006	-61,650	831,225				
	-	-	-	-	-	-	7,350	2,351.10	2,748.85	7,350	8550.00	900	0.20	1.60	900	-	-	-	-	-	-				
	4,575	-	-	-	2,518.35	-	450	2,415.85	2,659.65	375	8600.00	1,425	0.75	1.00	1,950	-0.05	1.00	105.83	20	150	30,825				
	-	-	-	-	-	-	7,350	2,251.10	2,648.85	7,350	8650.00	75	0.50	2.40	3,000	-1.35	1.45	107.80	2	-	75				
	11,550	-300	4	-	2,410.00	-60.90	7,350	2,258.80	2,587.95	7,350	8700.00	600	0.65	1.20	675	-0.35	0.65	97.27	42	-2,400	21,450				
	-	-	-	-	-	-	7,350	2,151.10	2,548.90	7,350	8750.00	1,800	0.25	2.40	900	-	-	-	-	-	-				
	5,625	-525	9	-	2,335.00	5.00	975	2,203.15	2,477.40	75	8800.00	75	1.00	1.15	1,500	-0.10	1.15	98.67	135	-2,925	80,700				
	-	-	-	-	-	-	7,350	2,051.10	2,448.90	7,350	8850.00	1,275	1.05	1.50	75	-0.20	1.50	99.33	40	1,050	4,275				
	1,350	-	-	-	2,248.80	-	7,350	2,129.35	2,349.90	75	8900.00	1,050	0.80	1.10	75	-0.60	0.80	90.90	168	2,250	39,525				
	-	-	-	-	-	-	7,350	1,951.10	2,348.90	7,350	8950.00	75	1.15	1.80	75	-0.25	1.35	93.85	20	300	1,650				
	215,550	-24,675	653	-	2,119.70	-50.80	75	2,111.60	2,120.40	150	9000.00	75	1.15	1.20	10,800	-0.30	1.15	90.11	8,951	104,400	1,522,725				
	-	-	-	-	-	-	7,350	1,856.15	2,243.70	7,350	9050.00	1,500	0.60	1.00	1,800	-0.45	1.05	87.15	88	-3,525	1,725				
	22,125	-300	17	-	2,000.75	-73.60	75	2,010.00	2,037.10	75	9100.00	1,200	0.75	0.90	1,200	-0.45	0.80	82.68	1,936	-6,075	349,125				
	150	-	-	-	904.70	-	7,350	1,756.25	2,143.70	7,350	9150.00	1,350	1.00	2.60	900	-	0.95	82.09	12	75	825				
	21,450	-375	19	98.96	1,944.70	-27.40	75	1,909.05	1,921.30	75	9200.00	300	0.80	1.05	600	-0.50	0.90	79.58	1,332	-4,650	458,475				
	-	-	-	-	-	-	7,350	1,671.50	2,043.80	7,350	9250.00	75	1.00	1.75	600	-1.00	0.75	76.09	45	75	3,525				
	31,125	-1,050	23	-	1,811.25	-60.20	75	1,808.85	1,824.75	75	9300.00	75	1.15	1.25	5,850	-0.70	1.25	78.24	5,075	-14,250	1,089,825				
	75	-	-	-	928.80	-	7,350	1,601.65	1,948.90	7,350	9350.00	75	0.70	1.45	7,425	-0.60	1.45	77.43	151	-825	13,050				
	33,825	-2,400	37	-	1,712.80	-58.50	75	1,708.15	1,720.20	75	9400.00	600	0.85	1.00	1,425	-0.90	0.90	71.45	1,077	-10,800	343,725				
	4,425	300	25	85.44	1,694.35	746.00	375	1,611.90	1,667.75	1,500	9450.00	375	1.00	1.50	7,500	-0.65	1.10	70.96	28	-225	4,350				
	218,325	-13,200	288	-	1,616.00	-55.30	750	1,611.60	1,617.65	1,125	9500.00	225	1.15	1.25	14,700	-0.95	1.15	69.26	9,935	135,975	1,567,650				
	825	-	-	-	1,184.45	-	75	1,506.30	1,588.30	75	9550.00	375	1.10	1.45	150	-0.75	1.35	68.45	259	-1,950	30,450				
	62,400	-6,375	122	-	1,515.00	-64.90	375	1,484.50	1,535.85	75	9600.00	2,625	0.90	1.05	75	-0.95	1.05	64.50	4,446	-8,850	504,900				
	675	-	-	-	994.50	-	75	1,413.75	1,487.40	75	9650.00	600	1.00	1.60	75	-1.30	1.05	62.48	55	-225	5,250				
	79,350	-4,725	107	-	1,407.45	-66.35	75	1,405.35	1,420.85	75	9700.00	2,625	1.20	1.40	75	-1.20	1.20	61.39	4,341	-72,825	708,600				
	600	-	-	-	853.25	-	75	1,332.85	1,379.45	75	9750.00	75	1.10	1.90	75	-1.70	1.15	59.06	86	-2,175	13,425				
	104,625	-4,650	134	-	1,310.00	-61.95	75	1,308.90	1,320.25	75	9800.00	24,075	1.20	1.40	1,125	-1.55	1.20	57.32	13,214	-90,375	1,330,200				
	1,125	-	-	-	1,270.70	-	75	1,234.45	1,279.55	75	9850.00	300	1.50	2.25	75	-1.45	1.45	56.55	172	-300	10,800				
	94,425	-12,075	345	-	1,212.00	-60.55	150	1,204.65	1,217.75	1,500	9900.00	450	1.50	1.80	75	-1.25	1.80	55.98	11,303	128,400	579,525				

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	Ch	
	12,225	-300	14	-	773.10	-56.05	75	761.35	771.10	675	10350.00	75	2.35	2.75	75	-3.40	2.75	39.39	3,029	-6,150	78,075		
	324,300	-2,100	215	-	718.50	-56.30	150	715.00	719.60	300	10400.00	75	2.75	2.90	7,050	-4.00	2.75	37.18	51,319	-32,925	1,455,750		
	9,975	-	6	-	671.35	-54.45	525	662.95	671.60	375	10450.00	1,125	2.75	3.75	75	-4.65	2.80	35.06	7,564	-82,725	135,525		
	620,175	-36,075	1,227	-	615.40	-60.30	150	615.50	620.10	75	10500.00	300	3.50	3.60	225	-5.10	3.60	34.20	95,643	-72,600	3,002,025		
	10,950	-450	12	-	565.00	-65.00	150	565.15	572.40	375	10550.00	375	4.05	4.40	75	-5.60	4.50	33.16	9,430	-3,750	220,350		
	453,075	-15,525	992	-	521.00	-62.60	75	519.00	523.00	2,025	10600.00	825	4.80	4.95	2,175	-6.80	4.80	31.14	91,600	78,975	2,036,100		
	16,275	-7,350	226	-	472.00	-61.60	75	464.70	473.65	300	10650.00	225	6.10	6.40	75	-7.05	6.45	30.44	19,545	48,450	208,725		
	509,625	-6,975	1,599	-	422.10	-64.15	150	422.40	424.75	150	10700.00	525	7.80	8.00	225	-8.05	8.00	29.21	132,610	-67,875	1,942,725		
	29,025	-30,300	961	-	375.05	-64.10	675	369.20	378.15	75	10750.00	75	10.20	10.95	150	-9.85	9.25	27.47	33,061	59,775	309,450		
	847,950	-6,750	4,308	-	329.20	-65.10	75	329.00	331.90	75	10800.00	825	14.20	15.20	300	-7.60	15.10	28.14	219,095	-	2,432,550		
	65,250	-1,200	278	-	286.05	-60.70	75	278.75	287.65	75	10850.00	150	20.00	20.50	75	-7.30	20.00	27.38	62,930	183,825	427,575		
	420,150	-2,175	9,494	12.68	242.15	-61.65	300	242.20	242.90	450	10900.00	300	27.65	27.75	225	-5.80	27.25	26.94	283,875	226,650	1,929,675		
	45,675	2,400	1,356	15.52	199.00	-61.40	525	198.15	204.00	75	10950.00	300	36.35	37.50	75	-3.60	36.50	26.45	90,508	97,425	465,525		
	1,929,150	-82,500	80,195	17.71	162.45	-57.80	375	161.90	164.95	300	11000.00	375	49.00	50.00	15,825	-0.95	49.00	26.17	540,150	-	4,118,925		
	108,600	18,225	24,830	18.34	127.75	-55.55	150	127.80	132.90	75	11050.00	75	65.20	65.90	750	2.30	65.30	26.07	127,475	119,250	505,875		
	1,864,050	296,250	344,517	19.88	102.00	-47.90	300	101.50	102.00	2,625	11100.00	300	86.30	87.30	1,800	7.70	87.00	26.43	502,029	-87,300	2,347,800		
	714,225	354,900	210,515	20.07	76.40	-44.05	225	76.40	76.50	4,950	11150.00	375	110.40	112.50	75	12.75	112.00	26.67	154,409	2,550	369,150		
	3,889,425	1,258,200	676,448	20.22	55.50	-38.85	825	54.65	55.45	300	11200.00	450	140.10	140.65	75	16.75	140.10	26.77	252,675	-	1,199,775		
	1,093,200	583,800	196,934	20.33	39.00	-33.35	375	38.50	39.00	150	11250.00	150	170.75	176.00	75	24.95	175.00	27.73	23,633	12,900	72,525		
	2,892,975	565,275	455,639	20.67	27.25	-26.75	75	26.90	27.05	75	11300.00	300	210.10	213.00	1,350	29.95	213.00	28.79	44,184	-25,575	217,125		
	573,750	170,775	121,062	21.07	18.80	-20.75	75	18.65	19.00	1,125	11350.00	75	250.10	257.45	450	38.10	257.40	31.12	1,090	3,675	24,825		
	2,564,400	397,950	283,430	21.67	13.20	-15.50	75	12.90	13.20	75	11400.00	450	297.00	299.95	75	42.95	300.00	32.46	7,745	12,000	120,075		
	587,325	191,400	66,450	22.17	9.05	-11.85	75	7.85	9.20	1,200	11450.00	75	338.45	348.85	75	50.00	348.85	35.55	172	225	4,275		
	4,516,875	654,900	231,731	23.09	6.70	-8.05	75	6.85	7.00	150	11500.00	375	390.75	393.00	75	41.80	390.05	35.55	8,389	-73,125	708,150		
	478,200	241,650	35,856	24.19	5.20	-5.20	3,300	5.20	5.55	75	11550.00	300	437.45	445.00	75	34.10	425.00	31.68	52	-750	4,050		
	1,796,325	55,950	123,195	25.52	4.30	-3.00	75	4.30	4.45	75	11600.00	450	484.50	491.40	375	55.40	490.90	42.07	501	-3,825	40,350		
	212,100	-71,025	14,471	27.02	3.75	-1.50	150	3.05	3.80	1,200	11650.00	150	528.40	582.70	375	18.00	500.60	-	7	150	1,425		
	2,562,825	1,356,975	109,746	28.57	3.35	-0.55	75	3.15	3.35	4,275	11700.00	1,650	581.20	591.90	1,350	54.00	585.15	45.23	61	1,125	53,400		
	119,775	-19,350	10,066	30.07	3.00	-0.15	225	3.00	3.85	900	11750.00	150	624.70	659.15	75	40.30	634.65	47.74	2	75	300		
	1,151,700	141,300	60,406	31.62	2.75	0.25	6,750	2.75	2.95	675	11800.00	75	685.80	694.05	75	41.30	685.00	50.64	8	-300	7,050		
	159,525	-6,225	3,641	33.27	2.60	0.35	2,550	2.60	3.05	900	11850.00	75	691.50	771.45	75	-	-	-	-	-	-		
	677,925	-8,625	26,165	34.76	2.40	0.40	11,175	2.35	2.45	1,200	11900.00	75	774.55	790.85	375	65.60	794.40	60.85	65	-3,000	48,900		
	58,575	-1,125	1,571	36.40	2.30	0.55	75	2.30	2.50	7,500	11950.00	375	768.10	897.65	375	-	850.05	-	-	-	75		
	2,055,450	301,125	43,662	38.12	2.25	0.60	5,175	2.25	2.30	3,000	12000.00	300	884.05	888.35	225	54.80	884.05	60.52	185	-5,100	53,625		
	16,575	-225	543	40.05	2.30	0.70	1,500	2.15	2.45	1,500	12050.00	75	885.30	961.70	75	-	1,074.15	-	-	-	75		
	213,300	13,425	6,174	41.46	2.15	0.70	75	1.80	2.15	225	12100.00	75	962.20	1,025.30	75	16.70	938.80	-	8	-225	450		
	7,500	-4,200	189	42.66	1.95	0.55	75	1.60	1.95	1,725	12150.00	375	930.20	1,107.00	375	-	1,530.30	-	-	-	75		
	183,450	94,950	6,188	44.40	1.95	0.75	525	1.70	2.00	75	12200.00	75	1,071.45	1,093.10	75	-8.50	1,077.00	65.40	43	-1,425	1,725		
	16,350	-11,325	315	45.30	1.70	0.45	75	1.45	1.70	600	12250.00	75	1,061.70	1,190.95	75	-	-	-	-	-	-		
	147,525	12,225	5,329	46.62	1.60	0.55	2,775	1.60	1.80	75	12300.00	75	1,075.00	1,241.75	75	12.70	1,165.00	57.70	2	-75	750		
	225	225	3	47.89	1.50	-4.35	1,200	0.80	1.50	7,275	12350.00	375	1,144.85	1,301.55	375	-	-	-	-	-	-		
	38,325	-3,225	3,977	49.52	1.50	0.45	75	1.55	1.70	375	12400.00	375	1,253.30	1,306.45	750	4.90	1,286.80	81.68	66	-3,900	300		
	3,825	1,875	43	49.54	1.15	0.10	75	0.90	1.40	75	12450.00	75	1,272.60	1,384.60	75	-	-	-	-	-	-		
	275,025	-14,550	9,890	52.74	1.50	0.50	150	1.20	1.45	75	12500.00	75	1,381.45	1,388.90	75	3.50	1,363.00	62.23	104	5,400	6,975		
	3,300	1,725	44	51.84	1.00	0.05	75	0.70	1.00	5,850	12550.00	375	1,338.25	1,493.30	375	27.00	1,406.00	-	1	75	75		
	4,725	4,125	228	53.36	1.00	0.10	675	0.80	1.00	4,875	12600.00	150	1,425.60	1,584.15	150	-	-	-	-	-	-		
	3,675	1,050	78	53.56	0.80	-0.10	75	0.60	0.90	300	12650.00	75	1,450.50	1,599.15	75	-	-	-	-	-	-		
	14,025	13,725	1,560	54.26	0.70	-0.20	225	0.70	1.00	75	12700.00	75	1,480.00	1,625.75	450	-	-	-	-	-	-		
Total	37,183,800		3,180,802																3,019,828		43,843,425	Tc	

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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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