

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11466.45 As on Aug 24, 2020 15:30:25 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
	94,650	-10,425	230	153.38	3,475.00	103.75	525	3,475.00	3,481.70	600	8000.00	2,625	0.25	0.30	4,050	-0.15	0.25	126.60	4,500	-32,700	534,300
	-	-	-	-	-	-	75	3,355.90	3,494.05	75	8050.00	75	0.25	0.65	900	-0.25	0.65	135.16	19	975	1,200
	-	-	-	-	-	-	75	3,314.90	3,444.35	75	8100.00	75	0.20	0.50	1,500	-0.25	0.15	117.75	23	-600	12,525
	-	-	-	-	-	-	7,350	3,120.60	3,543.35	7,350	8150.00	3,750	0.10	1.00	300	-	-	-	-	-	-
	-	-	-	-	-	-	75	3,216.40	3,342.85	75	8200.00	7,500	0.15	0.50	1,500	-	0.85	-	-	-	11,100
	-	-	-	-	-	-	7,350	3,020.30	3,439.10	7,350	8250.00	75	0.25	0.80	225	-5.60	1.00	131.78	1	-	75
	-	-	-	-	-	-	3,750	3,093.65	3,277.10	3,750	8300.00	3,750	0.10	0.80	1,800	-	-	-	-	-	-
	-	-	-	-	-	-	7,350	2,918.20	3,337.55	7,350	8350.00	675	0.25	0.50	75	384.75	0.50	119.34	587	675	675
	-	-	-	-	-	-	75	3,015.60	3,143.55	75	8400.00	1,050	0.15	0.80	1,800	-	0.30	-	-	-	1,200
	-	-	-	-	-	-	75	2,970.10	3,085.50	75	8450.00	75	0.30	0.65	75	-0.15	0.25	108.59	595	75	75
	448,200	-5,475	84	-	2,972.95	97.50	225	2,965.10	2,978.40	75	8500.00	15,375	0.20	0.25	9,150	-0.15	0.20	104.74	2,240	-2,775	419,700
	-	-	-	-	-	-	7,350	2,717.40	3,138.40	7,350	8550.00	3,000	0.15	0.70	75	452.80	0.30	106.29	206	-	-
	150	-	-	-	2,670.00	-	3,750	2,793.90	2,956.25	3,750	8600.00	600	0.15	0.90	900	-	2.25	-	-	-	750
	-	-	-	-	-	-	7,350	2,618.15	3,041.30	7,350	8650.00	3,750	0.10	1.00	300	-	-	-	-	-	-
	-	-	-	-	-	-	3,750	2,709.70	2,840.80	3,750	8700.00	600	0.15	0.90	900	-	2.00	-	-	-	825
	-	-	-	-	-	-	7,350	2,516.65	2,937.50	7,350	8750.00	75	0.15	0.95	975	-	2.00	-	-	-	75
	150	-	-	-	2,310.00	-	75	2,620.30	2,727.65	75	8800.00	450	0.20	0.60	225	-0.50	0.20	93.42	10	-300	7,125
	-	-	-	-	-	-	7,350	2,420.50	2,831.50	7,350	8850.00	3,750	0.10	1.00	300	-	-	-	-	-	-
	375	-	1	-	2,535.00	48.45	75	2,505.75	2,635.05	75	8900.00	300	0.15	0.75	300	-0.05	0.80	101.49	1	-	5,475
	-	-	-	-	-	-	7,350	2,316.25	2,715.60	7,350	8950.00	3,750	0.10	1.00	300	-	4.75	-	-	-	75
	315,000	-15,300	207	-	2,471.00	92.85	75	2,470.35	2,482.55	75	9000.00	6,825	0.40	0.45	9,525	-0.25	0.40	91.27	2,297	-36,225	1,003,275
	-	-	-	-	-	-	75	2,373.60	2,475.20	75	9050.00	300	0.30	0.90	900	-	0.30	87.13	3	-	900
	22,650	-75	58	108.42	2,377.00	87.50	75	2,308.25	2,461.40	75	9100.00	3,375	0.25	0.55	225	-0.05	0.55	90.03	96	675	33,750
	-	-	-	-	-	-	7,350	2,127.30	2,458.60	450	9150.00	150	0.15	0.95	75	-	0.95	-	-	-	150
	21,225	-375	6	113.56	2,280.00	69.00	75	2,255.55	2,294.15	75	9200.00	1,125	0.30	0.40	75	-0.25	0.30	81.54	75	-75	22,350
	-	-	-	-	-	-	7,350	2,027.40	2,372.55	7,350	9250.00	3,750	0.10	1.00	300	-	7.75	-	-	-	375
	13,800	-5,700	77	148.57	2,209.45	119.45	75	2,121.40	2,212.25	75	9300.00	75	0.45	0.60	2,700	-0.10	0.60	82.96	145	-1,200	14,100
	-	-	-	-	-	-	7,350	1,925.75	2,271.15	7,350	9350.00	3,750	0.10	1.65	900	-	-	-	-	-	-
	7,275	-8,925	123	118.63	2,088.00	103.00	75	2,015.75	2,129.00	75	9400.00	75	0.20	0.65	3,000	-0.35	0.25	73.03	244	-9,075	28,200
	-	-	-	-	-	-	7,350	1,830.65	2,171.25	7,350	9450.00	375	0.15	0.65	1,500	-	6.95	-	-	-	375
	438,000	-63,750	1,011	-	1,972.05	99.60	300	1,972.85	1,978.00	75	9500.00	4,125	0.45	0.50	3,975	-0.25	0.45	73.22	4,258	-123,000	758,025
	-	-	-	-	-	-	7,350	1,718.20	2,053.25	7,350	9550.00	900	0.25	0.60	1,500	-	1.10	-	-	-	750
	9,075	-450	11	130.54	1,910.00	117.20	150	1,865.95	1,878.20	150	9600.00	150	0.40	0.45	375	-0.35	0.40	68.74	331	-7,500	132,225
	-	-	-	-	-	-	1,125	1,776.35	1,925.30	1,125	9650.00	900	0.25	1.00	1,500	-	-	-	-	-	-
	12,075	-2,025	30	102.67	1,788.20	90.00	150	1,768.95	1,786.70	150	9700.00	4,575	0.35	0.40	675	-0.50	0.35	64.28	407	-10,425	121,800
	-	-	-	-	-	-	75	1,677.95	1,765.30	75	9750.00	900	0.25	0.75	1,500	-0.60	0.60	65.79	2	-75	1,725
	50,175	-150	27	-	1,663.45	92.60	75	1,672.75	1,677.05	225	9800.00	675	0.45	0.55	150	-0.50	0.45	62.13	1,165	-32,025	1,019,625
	-	-	-	-	-	-	75	1,574.85	1,658.10	75	9850.00	750	0.25	0.80	1,500	-	1.40	-	-	-	1,050
	11,325	-300	5	71.07	1,577.15	82.85	1,125	1,523.05	1,638.25	1,125	9900.00	5,475	0.30	0.50	4,650	-0.70	0.30	56.29	1,310	-21,675	567,225
	75	-	-	-	990.45	-	75	1,479.80	1,560.50	75	9950.00	75	0.45	0.70	1,500	-0.40	0.65	58.79	20	675	20,100
	332,325	-41,175	738	-	1,474.00	97.50	375	1,473.80	1,476.00	75	10000.00	48,825	0.50	0.55	4,650	-0.65	0.50	55.42	32,987	-317,700	2,691,450
	75	-	-	-	1,342.25	-	1,125	1,356.15	1,452.75	1,125	10050.00	5,250	0.45	0.65	1,575	-0.65	0.45	53.04	146	-8,550	4,125
	38,400	-1,200	36	81.27	1,388.10	112.15	75	1,373.05	1,382.10	1,050	10100.00	375	0.45	0.50	1,500	-0.65	0.45	51.24	7,453	-22,125	672,075
	300	-	-	-	1,003.15	-	300	1,300.75	1,337.00	300	10150.00	4,425	0.45	0.85	600	-0.80	0.45	49.44	126	-3,150	33,375
	71,700	-3,075	59	60.03	1,278.00	96.00	150	1,273.85	1,278.10	150	10200.00	1,425	0.70	0.75	75	-0.55	0.75	50.24	9,150	-114,600	551,700
	150	-	-	-	1,075.50	-	300	1,205.75	1,232.65	300	10250.00	75	0.75	0.95	75	-0.85	0.55	46.80	224	-2,550	15,900
	40,050	-4,200	94	-	1,166.00	88.90	75	1,172.25	1,179.75	150	10300.00	6,000	0.65	0.85	75	-1.00	0.60	45.39	15,672	-208,350	458,100
	525	-	2	-	1,067.60	21.35	1,125	1,074.70	1,151.85	1,125	10350.00	3,225	0.65	1.10	75	-0.95	0.95	45.84	577	-10,050	27,000
	30,225	-3,075	136	58.27	1,082.00	100.20	75	1,071.05	1,105.05	75	10400.00	6,525	1.00	1.35	2,850	-0.80	1.35	45.82	21,862	-234,975	932,100
	675	75	6	-	1,022.10	88.10	75	974.45	1,063.10	75	10450.00	2,250	0.75	1.25	75	-1.30	1.15	42.99	1,354	-48,525	50,550
	372,525	-40,425	770	-	975.00	92.75	150	975.20	977.55	375	10500.00	1,800	1.20	1.25	150	-1.60	1.25	41.47	43,013	-79,950	2,290,800
	1,500	-75	1	-	892.15	133.80	75	912.40	940.30	75	10550.00	3,525	1.00	1.80	600	-1.85	1.50	40.44	1,621	-7,875	42,300
	62,025	-10,875	213	-	874.85	94.05	150	875.80	881.60	1,125	10600.00	75	1.70	1.95	300	-1.90	2.00	39.96	41,943	24,525	1,550,700
	825	-	3	-	823.80	85.85	75	812.85	831.25	225	10650.00	75	1.95	2.35	450	-2.20	2.35	38.79			

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	C	
	152,325	-26,025	3,360	22.46	245.85	73.85	75	237.40	246.75	300	11250.00	75	17.50	18.45	750	-25.45	18.50	21.81	86,995	327,825	874,725		
	1,259,850	-256,800	71,606	20.96	201.15	65.90	75	199.85	201.95	150	11300.00	75	23.50	23.90	3,675	-33.50	23.90	20.45	348,132	156,675	2,946,150		
	227,850	-182,775	46,091	20.53	162.00	58.95	75	157.65	160.20	150	11350.00	600	31.80	32.00	150	-43.15	31.80	19.23	156,639	333,300	993,300		
	2,040,825	-489,375	352,123	18.69	121.00	45.65	75	120.00	121.00	300	11400.00	300	43.75	44.10	150	-53.45	43.75	18.31	518,241	1,753,125	3,424,875		
	916,500	-20,775	286,633	17.71	87.00	34.80	150	86.80	87.00	5,325	11450.00	75	60.10	60.60	525	-64.00	60.30	17.50	226,096	871,650	983,475		
	3,617,400	-77,625	622,147	17.08	59.50	25.20	75	59.50	59.60	75	11500.00	675	82.15	83.00	4,800	-73.25	83.00	16.93	256,965	677,850	1,362,900		
	1,082,700	178,800	209,298	16.53	38.00	17.20	4,350	37.85	38.00	675	11550.00	75	110.15	111.75	150	-82.30	110.00	15.99	26,371	120,075	142,425		
	2,930,100	227,550	405,700	16.24	23.00	10.35	225	22.10	23.00	4,800	11600.00	2,475	146.00	146.75	300	-89.30	146.00	15.91	38,342	128,175	359,325		
	1,415,250	390,825	151,203	15.59	12.00	4.65	75	12.05	12.30	75	11650.00	750	183.20	185.60	75	-94.10	183.20	14.36	1,698	13,950	21,525		
	2,819,175	198,975	257,546	15.42	6.15	1.55	825	6.10	6.15	675	11700.00	75	228.10	230.00	75	-96.55	229.00	14.71	5,533	20,850	95,400		
	663,075	211,200	75,378	15.66	3.30	-0.10	75	3.35	3.45	75	11750.00	75	247.55	278.40	75	-96.50	276.30	14.74	97	300	8,625		
	2,687,700	339,450	157,081	16.73	2.30	-0.55	150	2.35	2.40	1,500	11800.00	600	323.95	326.30	75	-95.65	326.00	16.53	894	1,650	25,575		
	225,450	14,325	24,547	18.13	1.85	-0.65	75	1.75	1.95	3,375	11850.00	225	372.10	377.85	300	-86.75	379.00	21.91	31	600	1,050		
	998,850	-379,200	75,877	19.26	1.40	-0.80	75	1.35	1.50	600	11900.00	1,350	420.05	425.70	75	-90.95	426.30	21.16	152	1,950	10,050		
	109,275	53,100	8,514	20.67	1.20	-0.80	150	1.25	1.30	75	11950.00	75	472.35	476.85	75	-72.65	476.20	23.07	4	150	600		
	2,363,925	68,325	74,340	22.08	1.05	-0.65	1,875	1.05	1.10	3,450	12000.00	75	523.80	525.05	75	-97.35	524.15	19.91	1,447	-18,825	235,500		
	56,700	6,375	1,646	23.37	0.90	-0.60	150	0.80	0.90	450	12050.00	75	550.80	594.75	1,050	-	634.60	-	-	-	75		
	423,675	-115,200	11,391	24.71	0.80	-0.55	75	0.85	0.95	5,925	12100.00	825	617.60	626.45	75	104.15	599.85	-	8	225	1,725		
	17,925	2,700	411	26.39	0.80	-0.40	225	0.70	0.85	300	12150.00	75	653.75	728.20	1,050	-	801.25	-	-	-	75		
	726,600	6,600	9,108	27.36	0.65	-0.50	5,250	0.55	0.70	10,200	12200.00	375	720.00	725.95	300	-96.40	725.95	32.54	112	-2,550	32,925		
	21,450	6,450	187	28.12	0.50	-0.55	150	0.50	0.65	600	12250.00	75	760.20	787.35	75	-	950.55	-	-	-	225		
	219,975	-4,500	3,039	28.56	0.35	-0.65	75	0.40	0.45	75	12300.00	300	817.55	824.70	75	101.20	801.75	-	41	-600	10,050		
	17,400	3,300	227	30.05	0.35	-0.50	825	0.35	0.55	1,575	12350.00	75	849.20	905.10	1,050	-	-	-	-	-	-		
	89,850	-7,200	1,161	31.96	0.40	-0.40	4,275	0.35	0.40	2,925	12400.00	150	914.05	927.30	150	-93.80	923.40	25.99	33	-1,200	2,175		
	4,200	-	40	32.49	0.30	-0.35	3,600	0.20	0.55	1,500	12450.00	975	940.05	1,028.75	975	-	1,050.00	-	-	-	75		
	637,650	-92,025	7,443	33.92	0.30	-0.35	31,950	0.30	0.35	1,500	12500.00	75	1,019.55	1,023.90	300	-93.75	1,023.45	32.17	765	-19,125	189,225		
	1,875	-750	10	34.74	0.25	-0.80	1,275	0.25	0.50	1,500	12550.00	75	1,043.75	1,113.70	1,050	-	-	-	-	-	-		
	84,225	-1,875	293	36.75	0.30	-0.25	6,525	0.25	0.30	1,350	12600.00	75	1,108.15	1,141.20	150	-85.90	1,095.00	-	24	300	3,150		
	7,275	3,600	48	38.72	0.35	-0.20	7,500	0.15	0.60	1,500	12650.00	75	1,136.45	1,221.05	75	-	-	-	-	-	-		
	35,550	-8,175	1,269	40.13	0.35	-0.15	4,500	0.25	0.35	6,150	12700.00	150	1,208.45	1,226.00	75	-62.75	1,217.15	-	2	-75	10,425		
	3,225	-1,050	43	41.52	0.35	-0.20	2,400	0.25	0.50	150	12750.00	75	1,240.60	1,312.75	975	-	-	-	-	-	-		
	113,475	-4,425	3,018	41.58	0.25	-0.30	2,400	0.25	0.30	2,250	12800.00	225	1,309.30	1,328.50	75	-78.70	1,313.90	-	11	-375	6,600		
	900	900	1,117	42.08	0.20	-0.55	75	0.20	0.65	75	12850.00	75	1,334.55	1,430.40	975	-	-	-	-	-	-		
	6,450	675	115	45.00	0.30	-0.30	1,050	0.30	0.50	600	12900.00	75	1,383.55	1,469.45	75	-	1,479.90	-	-	-	75		
Total	30,878,775		2,891,318																2,748,207		43,113,300	T	

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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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