

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11371.60** As on Aug 21, 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	Chng
	105,075	-7,425	163	-	3,380.00	56.05	75	3,378.25	3,385.90	150	8000.00	11,775	0.30	0.35	975	-0.10	0.30	89.15	2,811	-13,200	567,000	
	-	-	-	-	-	-	450	3,173.15	3,496.85	375	8050.00	225	0.25	0.80	750	295.15	0.90	96.68	614	225	225	
	-	-	-	-	-	-	3,750	3,195.60	3,362.05	75	8100.00	75	0.30	0.50	75	-	0.40	88.34	52	-3,750	13,125	
	-	-	-	-	-	-	7,350	3,060.60	3,396.60	375	8150.00	3,750	0.10	1.00	300	-	-	-	-	-	-	
	-	-	-	-	-	-	3,750	3,098.35	3,260.90	75	8200.00	75	0.30	0.80	75	-0.20	0.85	91.44	9	525	11,100	
	-	-	-	-	-	-	7,350	2,965.55	3,298.60	3,750	8250.00	3,750	0.10	1.00	300	-	6.60	-	-	-	75	
	-	-	-	-	-	-	3,750	2,997.25	3,182.30	375	8300.00	3,600	0.20	0.95	1,800	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,870.00	3,198.30	3,750	8350.00	3,750	0.10	1.00	300	-	-	-	-	-	-	
	-	-	-	-	-	-	3,750	2,891.70	3,058.20	75	8400.00	1,500	0.25	1.65	1,800	-1.30	0.30	77.63	4	-75	1,200	
	-	-	-	-	-	-	7,350	2,775.65	3,095.55	375	8450.00	150	0.20	0.95	75	417.70	0.40	78.12	1,518	-	-	
	453,675	-1,125	31	-	2,876.60	104.85	150	2,873.15	2,881.90	75	8500.00	22,725	0.25	0.30	6,075	-0.20	0.30	74.83	1,555	-6,300	422,475	
	-	-	-	-	-	-	7,350	2,680.90	2,995.80	3,750	8550.00	3,750	0.10	1.00	300	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	3,750	2,707.40	2,863.20	4,500	8600.00	900	0.20	0.95	1,500	-	2.25	-	-	-	750	
	-	-	-	-	-	-	7,350	2,586.05	2,888.95	3,750	8650.00	3,750	0.10	1.00	300	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,520.55	2,767.30	375	8700.00	900	0.20	0.90	900	-	2.00	-	-	-	825	
	-	-	-	-	-	-	7,350	2,490.90	2,782.10	675	8750.00	75	0.15	1.00	300	-	2.00	-	-	-	75	
	150	-	-	-	2,310.00	-	3,750	2,512.35	2,639.20	75	8800.00	375	0.30	1.00	225	-0.30	0.70	71.87	2	-75	7,425	
	-	-	-	-	-	-	7,350	2,395.55	2,693.25	7,350	8850.00	3,750	0.10	1.00	300	-	-	-	-	-	-	
	375	-75	2	64.42	2,486.55	123.55	75	2,378.80	2,548.05	75	8900.00	75	0.35	0.80	75	0.05	0.80	69.89	7	150	5,475	
	-	-	-	-	-	-	7,350	2,301.10	2,572.65	375	8950.00	3,750	0.10	0.95	1,800	-	4.75	-	-	-	75	
	330,300	-17,175	267	-	2,375.70	65.80	150	2,373.75	2,386.70	75	9000.00	4,650	0.55	0.60	3,000	-0.35	0.60	65.14	2,823	-51,225	1,039,500	
	-	-	-	-	-	-	3,750	2,246.60	2,377.75	75	9050.00	75	0.35	0.90	75	-5.55	0.30	59.85	1	-	900	
	22,725	-150	29	81.31	2,292.45	67.20	150	2,258.70	2,315.45	150	9100.00	3,975	0.50	0.65	675	-0.70	0.50	61.28	125	600	33,075	
	-	-	-	-	-	-	450	2,114.60	2,363.10	3,750	9150.00	900	0.25	2.55	1,500	-1.55	0.95	63.80	1	-	150	
	21,600	-	2	98.66	2,211.00	139.50	75	2,124.90	2,187.80	75	9200.00	75	0.45	0.55	375	-0.50	0.55	59.06	118	-300	22,425	
	-	-	-	-	-	-	7,350	2,015.80	2,267.55	7,350	9250.00	3,750	0.10	2.60	900	-	7.75	-	-	-	375	
	19,500	-225	3	68.24	2,090.00	55.00	525	1,986.90	2,248.00	7,350	9300.00	975	0.65	0.75	1,050	-0.50	0.70	57.66	65	-1,500	15,300	
	-	-	-	-	-	-	7,350	1,921.25	2,161.40	7,350	9350.00	3,750	0.10	2.65	900	-	-	-	-	-	-	
	16,200	-	2	-	1,985.00	100.00	3,750	1,930.35	2,134.00	7,350	9400.00	225	0.60	0.80	900	-0.50	0.60	54.06	84	-2,475	37,275	
	-	-	-	-	-	-	7,350	1,825.40	2,050.50	7,350	9450.00	300	0.35	0.80	1,500	-	6.95	-	-	-	375	
	501,750	-15,900	279	-	1,877.80	72.40	75	1,876.05	1,882.05	75	9500.00	19,125	0.60	0.65	4,125	-0.70	0.60	51.34	3,261	-44,175	881,025	
	-	-	-	-	-	-	675	1,751.35	1,941.50	7,350	9550.00	900	0.45	0.95	1,500	-	1.10	53.23	10	750	750	
	9,525	-75	8	63.40	1,792.80	92.10	75	1,769.70	1,783.05	75	9600.00	2,250	0.60	0.70	3,150	-0.70	0.70	49.39	505	-6,525	139,725	
	-	-	-	-	-	-	1,125	1,663.25	1,844.25	7,350	9650.00	900	0.55	1.00	1,500	-	-	-	-	-	-	
	14,100	-300	10	66.90	1,698.20	87.00	75	1,654.75	1,691.65	75	9700.00	600	0.75	0.85	300	-0.60	0.90	47.92	981	-30,900	132,225	
	-	-	-	-	-	-	75	1,582.05	1,675.20	75	9750.00	900	0.65	1.05	1,500	-	1.20	-	-	-	1,800	
	50,325	-	26	-	1,568.05	72.25	75	1,572.65	1,582.10	75	9800.00	1,875	0.80	0.90	150	-1.05	0.80	44.59	1,701	-36,450	1,051,650	
	-	-	-	-	-	-	75	1,485.85	1,578.75	75	9850.00	750	0.65	1.50	1,500	-1.25	1.40	46.01	2	-75	1,050	
	11,625	-300	12	54.86	1,494.30	74.35	1,125	1,414.05	1,544.60	1,125	9900.00	1,425	0.85	1.05	75	-1.10	0.85	42.14	1,427	-39,525	588,900	
	75	-	-	-	990.45	-	75	1,387.15	1,465.35	1,200	9950.00	450	0.85	1.20	75	-0.30	0.95	41.27	322	17,475	19,425	
	373,500	-29,850	565	-	1,381.00	75.20	75	1,381.00	1,383.75	675	10000.00	16,050	1.05	1.10	1,575	-1.20	1.05	40.35	43,094	-	3,009,150	
	75	-	1	46.54	1,342.25	217.25	3,825	1,287.25	1,351.80	75	10050.00	3,000	0.80	1.25	675	-0.95	1.25	39.76	691	-3,750	12,675	
	39,600	-300	46	-	1,275.90	62.55	75	1,272.10	1,287.30	75	10100.00	75	1.05	1.15	300	-1.35	1.00	37.38	10,157	-3,000	694,200	
	300	-	-	-	1,003.15	-	75	1,220.15	1,242.60	75	10150.00	600	0.90	1.25	75	-1.45	1.05	36.20	943	8,475	36,525	
	74,775	-375	74	-	1,182.00	64.00	75	1,182.00	1,183.60	75	10200.00	75	1.15	1.25	675	-1.50	1.25	35.55	14,581	-	666,300	
	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	150	-	-	-	1,075.50	-	75	1,112.90	1,141.50	75	10250.00	75	1.25	1.40	3,150	-1.75	1.55	35.07	849	-225	18,450	
	44,250	-1,050	216	-	1,075.75	70.50	450	1,080.15	1,083.85	825	10300.00	1,725	1.50	1.60	3,150	-2.05	1.60	33.78	14,006	-73,800	666,450	
	525	225	16	40.96	1,046.25	64.60	225	1,030.00	1,037.50	150	10350.00	75	1.60	1.90	2,325	-2.25	1.80	32.84	1,155	9,675	37,050	
	33,300	-1,050	65	-	985.00	72.75	75	973.20	994.10	75	10400.00	300	2.10	2.25	6,300	-2.35	2.25	32.36	25,859	-9,675	1,167,075	
	600	-	3	-	934.00	212.65	75	911.90	941.55	75	10450.00	75	2.30	2.45	675	-2.65	2.45	31.25	4,216	-12,525	99,075	
	412,950	-8,325	281	-	883.60	72.25	75	885.00	887.00	75	10500.00	75	2.65	2.90	6,675	-3.35	2.90	30.49	55,514	-	2,370,750	
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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	Chng	
	846,975	-29,325	5,785	16.14	394.05	54.70	450	394.00	396.65	150	11000.00	1,125	12.50	12.90	300	-20.45	12.90	20.61	156,343	242,175	3,661,050		
	11,475	-	35	17.55	350.10	53.30	675	343.85	352.40	75	11050.00	225	15.60	16.10	150	-24.85	15.75	19.67	33,543	395,925	549,750		
	386,025	-9,600	3,706	15.91	301.05	44.95	525	301.05	304.95	75	11100.00	150	19.55	19.70	750	-29.45	19.75	18.83	125,430	91,725	1,833,150		
	66,150	-3,000	826	18.29	265.95	47.90	150	256.90	261.20	150	11150.00	975	24.00	24.85	3,000	-35.05	24.80	17.96	47,412	291,150	552,150		
	833,475	-35,025	27,603	15.57	215.00	35.40	375	213.15	215.00	225	11200.00	1,275	31.00	31.35	75	-41.60	31.00	17.01	207,955	790,425	2,925,450		
	178,350	57,000	8,060	14.54	172.00	26.50	75	170.40	176.00	375	11250.00	75	40.20	40.50	1,425	-48.80	40.00	16.24	67,371	317,025	546,900		
	1,516,650	-722,475	134,140	14.19	135.05	20.25	300	135.05	136.00	2,325	11300.00	375	52.05	53.00	4,650	-55.10	52.40	15.61	348,859	993,300	2,789,475		
	410,625	241,650	73,564	13.65	101.00	11.90	150	102.05	103.00	450	11350.00	75	68.10	69.40	300	-62.05	69.30	15.15	136,456	399,300	660,000		
	2,530,200	276,750	443,063	13.55	74.10	7.35	450	74.05	75.00	3,300	11400.00	150	90.15	91.00	1,575	-68.20	91.00	14.79	353,556	976,575	1,671,750		
	937,275	431,550	168,498	13.24	51.05	3.40	150	51.05	52.00	75	11450.00	3,975	118.00	119.00	75	-74.80	118.00	14.56	40,167	30,300	111,825		
	3,695,025	505,950	366,396	13.11	34.00	0.50	75	34.00	34.10	1,275	11500.00	75	149.35	151.60	225	-72.70	152.45	14.88	78,400	176,100	685,050		
	903,900	480,675	102,143	12.79	20.70	-1.70	375	20.60	20.80	600	11550.00	525	182.65	191.10	75	-80.45	186.45	14.28	2,563	7,575	22,350		
	2,702,550	691,950	244,157	12.82	12.70	-1.75	225	12.30	12.70	1,200	11600.00	75	229.10	229.95	75	-78.65	229.95	15.09	10,204	30,225	231,150		
	1,024,425	444,600	79,875	12.87	7.50	-1.80	600	7.30	7.55	900	11650.00	300	270.05	274.25	75	-79.00	274.50	15.69	176	5,475	7,575		
	2,620,200	620,475	159,235	13.08	4.50	-1.65	25,425	4.50	4.55	6,300	11700.00	75	320.00	322.35	75	-80.45	320.00	16.09	2,013	8,400	74,550		
	451,875	139,575	33,267	13.68	3.10	-1.25	4,275	3.10	3.45	75	11750.00	150	363.80	372.45	75	-76.90	368.60	17.36	191	675	8,325		
	2,348,250	297,450	120,331	14.63	2.50	-0.90	900	2.40	2.65	75	11800.00	150	416.65	420.35	75	-76.95	415.10	17.31	727	-5,625	23,925		
	211,125	76,725	15,472	15.67	2.15	-0.80	150	2.10	2.15	3,900	11850.00	300	463.35	474.35	75	-39.00	465.75	19.38	32	75	450		
	1,378,050	483,300	63,755	16.74	1.90	-0.50	2,100	1.90	2.00	3,975	11900.00	75	515.20	519.70	300	-80.75	514.85	20.45	130	2,850	8,100		
	56,175	10,350	4,549	17.86	1.75	-0.45	150	1.60	1.90	75	11950.00	75	550.05	585.50	75	-76.75	548.85	-	3	-	450		
	2,295,600	39,825	90,539	18.58	1.40	-0.65	10,950	1.30	1.40	4,125	12000.00	75	614.45	618.85	75	-77.90	617.50	25.40	1,660	-54,525	254,325		
	50,325	18,450	2,312	18.98	1.00	-0.80	2,625	0.80	1.35	75	12050.00	75	653.90	676.75	75	-88.50	634.60	-	4	-	75		
	538,875	86,625	13,562	20.31	1.05	-0.60	4,650	1.00	1.25	1,125	12100.00	675	710.25	717.95	75	-81.05	704.00	-	3	-150	1,500		
	15,225	5,850	249	21.38	1.00	-0.35	2,775	1.00	1.30	600	12150.00	75	753.10	841.45	7,350	-	801.25	-	-	-	75		
	720,000	34,650	6,566	22.27	0.90	-0.60	75	0.85	0.90	1,725	12200.00	300	809.55	819.30	75	-71.60	811.20	26.01	16	-300	35,475		
	15,000	1,950	1,137	23.10	0.80	-0.60	75	0.80	1.00	900	12250.00	75	845.00	931.15	1,050	-	950.55	-	-	-	225		
	224,475	41,925	2,884	24.57	0.90	-0.55	7,500	0.70	0.85	75	12300.00	225	910.90	924.25	75	-98.35	902.95	-	7	-375	10,650		
	14,100	-2,250	159	26.03	1.00	-0.65	75	0.45	0.95	75	12350.00	1,050	930.10	1,017.55	75	-	-	-	-	-	-		
	97,050	3,975	1,753	25.63	0.60	-0.75	2,775	0.60	0.70	675	12400.00	375	1,009.00	1,022.30	375	-71.95	1,017.20	37.74	11	-150	3,375		
	4,200	-3,150	88	25.91	0.45	-0.95	75	0.45	0.65	75	12450.00	975	995.85	1,136.15	7,350	-	1,050.00	-	-	-	75		
	729,675	-117,525	14,564	27.77	0.60	-0.60	13,800	0.55	0.60	15,825	12500.00	150	1,110.90	1,117.70	75	-89.65	1,109.95	32.22	99	-2,475	208,350		
	2,625	-	-	-	1.05	-	1,500	0.60	0.75	1,500	12550.00	975	1,129.85	1,189.25	75	-	-	-	-	-	-		
	86,100	-7,950	560	29.32	0.50	-0.55	2,700	0.50	0.55	900	12600.00	150	1,186.75	1,332.20	150	-94.80	1,180.90	-	1	-	2,850		
	3,675	600	26	30.64	0.55	-0.15	2,400	0.40	0.70	75	12650.00	975	1,230.80	1,289.95	75	-	-	-	-	-	-		
	43,725	-26,175	2,677	30.67	0.40	-0.60	3,000	0.45	0.55	2,850	12700.00	225	1,302.65	1,322.35	75	106.90	1,279.90	-	2	-	10,500		
	4,275	75	11	32.68	0.55	-0.25	1,500	0.45	0.80	675	12750.00	975	1,323.45	1,400.55	1,050	-	-	-	-	-	-		
	117,900	-42,900	3,561	33.02	0.45	-0.45	5,100	0.40	0.50	3,450	12800.00	75	1,408.15	1,421.90	75	-89.25	1,392.60	-	21	75	6,975		
	-	-	1,600	35.83	0.75	-1.95	3,600	0.45	0.90	975	12850.00	7,350	1,370.70	1,634.00	7,350	-	-	-	-	-	-		
	5,775	3,900	618	35.36	0.50	-0.45	450	0.50	0.75	825	12900.00	150	1,508.20	1,611.70	150	-24.25	1,479.90	-	1	75	75		
Total	31,275,675		2,200,619																2,109,797		39,546,375	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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