

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11050.25** As on Sep 25, 2020 15:30:26 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	150	2	-	1,725.90	158.00	750	1,647.85	1,818.45	750	9300.00	75	11.60	12.75	1,350	-15.30	11.65	31.82	1,205	36,525	36,525		
	-	-	-	-	-	-	750	1,644.70	1,754.80	1,350	9350.00	150	9.15	17.90	600	-14.10	16.45	33.01	4	300	300		
	60,900	2,250	106	-	1,638.45	189.20	150	1,629.95	1,641.75	75	9400.00	900	14.50	16.05	525	-9.30	14.95	31.62	3,666	10,425	187,500		
	-	-	-	-	-	-	750	1,528.25	1,616.70	75	9450.00	150	12.50	12.90	75	-16.90	13.45	30.21	88	1,200	3,525		
	942,600	23,700	587	-	1,532.95	180.85	75	1,532.45	1,542.30	75	9500.00	525	16.20	17.00	1,200	-12.20	17.00	30.73	10,759	55,500	1,202,250		
	-	-	-	-	-	-	1,350	1,462.00	1,533.70	75	9550.00	75	15.85	20.80	75	-18.30	18.40	30.36	39	1,125	8,775		
	6,075	75	12	-	1,457.90	186.90	150	1,418.35	1,472.10	75	9600.00	75	18.35	20.20	75	-15.05	19.75	29.95	4,688	72,450	114,975		
	-	-	-	-	-	-	750	1,346.60	1,469.20	750	9650.00	150	16.10	31.05	7,350	-13.10	20.00	29.18	35	675	750		
	8,625	-	20	-	1,361.35	178.85	75	1,338.90	1,355.25	75	9700.00	75	20.05	22.85	525	-19.25	22.80	29.13	3,401	55,725	105,150		
	-	-	-	-	-	-	750	1,245.55	1,353.50	1,275	9750.00	300	22.25	27.00	75	-	22.05	28.07	17	75	75		
	26,100	-975	34	-	1,256.00	181.00	150	1,233.30	1,263.40	75	9800.00	75	26.70	28.80	150	-22.15	28.45	28.81	5,438	83,475	185,400		
	-	-	-	-	-	-	750	1,149.90	1,294.50	750	9850.00	150	21.10	78.00	600	-	-	-	-	-	-		
	14,400	150	25	-	1,169.80	167.85	75	1,140.40	1,168.75	75	9900.00	300	31.80	34.00	75	-28.00	31.45	27.68	5,031	50,250	176,025		
	-	-	-	-	-	-	1,275	1,061.05	1,138.75	75	9950.00	75	34.25	44.65	75	-38.15	37.10	27.91	181	8,550	9,750		
	405,075	-10,500	833	-	1,064.00	164.80	75	1,065.00	1,066.00	150	10000.00	75	39.00	40.50	225	-32.50	39.05	27.35	26,336	275,325	1,970,925		
	150	150	3	-	917.70	537.15	75	1,005.35	1,032.50	75	10050.00	75	40.10	44.95	75	-35.20	43.90	27.26	359	-1,275	6,375		
	33,825	600	37	-	968.70	149.30	75	967.75	977.30	75	10100.00	525	46.95	47.75	75	-37.45	47.70	26.92	7,413	51,075	222,525		
	-	-	2	-	815.45	570.10	75	888.15	955.10	75	10150.00	1,050	36.70	65.50	7,350	12.80	52.80	26.74	898	1,500	1,575		
	20,325	375	30	-	911.65	175.20	75	877.90	894.10	75	10200.00	300	55.55	58.00	75	-43.05	57.80	26.47	12,809	107,625	674,175		
	75	75	1	-	812.75	505.10	75	813.35	851.00	75	10250.00	75	52.75	63.40	75	-43.95	63.55	26.24	654	8,400	10,575		
	24,600	2,175	46	-	810.70	158.10	150	791.80	802.20	75	10300.00	150	70.00	72.55	150	-50.25	70.00	26.04	10,502	52,650	594,075		
	75	75	2	-	704.05	548.60	75	742.85	776.85	75	10350.00	375	75.00	79.35	75	-54.40	75.05	25.59	820	8,475	11,400		
	23,175	4,050	86	-	705.45	129.05	75	703.80	718.45	150	10400.00	75	84.30	84.95	300	-60.35	83.05	25.45	13,138	125,475	736,950		
	150	75	3	-	567.20	-81.40	75	632.30	685.35	75	10450.00	75	88.00	97.30	75	-62.60	92.95	25.43	579	4,350	7,350		
	232,125	-825	1,508	-	625.55	121.85	75	626.70	633.90	75	10500.00	75	102.00	103.70	300	-67.85	103.25	25.36	40,166	277,125	3,313,650		
	1,425	-	8	-	507.00	21.00	75	571.65	618.50	75	10550.00	75	104.80	129.25	75	-71.55	112.70	25.13	529	2,100	10,875		
	50,775	11,175	464	11.34	560.20	121.65	1,125	548.55	559.75	75	10600.00	300	123.00	124.00	75	-78.80	123.00	24.90	19,429	253,050	1,531,125		
	1,425	675	21	11.38	515.00	113.15	75	492.95	539.85	75	10650.00	75	128.85	138.00	150	-81.80	134.90	24.75	585	75	25,800		
	77,925	-75	2,062	12.27	476.80	103.20	75	471.55	479.90	75	10700.00	1,800	146.00	148.00	225	-90.95	147.00	24.53	13,306	82,800	1,148,925		
	2,475	150	120	12.86	439.70	97.90	225	425.05	450.70	75	10750.00	75	150.05	181.05	75	-97.15	163.20	24.59	616	6,225	18,900		
	281,475	68,175	7,350	13.05	401.65	86.80	75	401.75	407.55	75	10800.00	5,775	175.50	175.95	75	-	175.50	24.23	24,181	177,900	1,602,000		
	17,625	-2,625	778	13.80	371.55	84.95	1,425	311.40	382.95	75	10850.00	75	192.00	195.30	75	-	191.90	24.12	1,411	6,150	23,625		
	439,875	60,975	17,520	13.75	335.40	73.65	75	333.55	340.95	750	10900.00	75	206.65	210.00	300	-	208.00	23.91	25,835	72,075	616,875		
	26,625	12,150	3,131	13.64	300.25	63.20	75	293.00	311.20	75	10950.00	300	218.65	239.15	75	-	227.00	23.84	2,294	20,850	37,500		
	1,212,300	-24,975	38,919	14.56	280.00	67.15	600	279.20	280.00	150	11000.00	1,125	248.00	249.00	150	-	248.00	23.83	37,361	119,850	1,763,400		
	31,125	14,400	1,476	14.66	251.90	61.95	75	250.00	251.90	75	11050.00	75	266.05	270.00	75	-	269.95	23.80	578	12,225	22,725		
	606,375	46,275	17,292	14.85	227.00	56.95	150	226.65	227.30	750	11100.00	75	292.05	295.00	600	-	295.00	23.91	7,617	54,225	662,025		
	27,900	7,875	1,742	12.42	168.90	18.95	75	183.40	209.05	75	11150.00	75	311.90	325.00	75	-	321.50	24.04	120	-975	12,300		
	878,475	42,450	25,573	14.84	177.95	45.00	150	177.00	177.95	75	11200.00	150	345.10	349.15	75	-	349.00	24.15	4,161	-25,200	882,375		
	33,975	300	1,084	14.73	155.00	37.60	75	155.00	162.60	75	11250.00	225	364.15	387.10	75	-	370.00	23.69	102	375	9,525		
	925,800	74,775	27,243	14.86	137.00	34.40	75	134.05	136.90	150	11300.00	75	399.70	409.05	75	-	400.60	23.85	3,821	35,775	1,022,550		
	26,775	6,225	925	14.81	118.50	28.30	75	115.00	138.70	75	11350.00	225	413.30	463.20	75	-	413.35	22.57	40	825	6,375		
	732,375	42,000	23,942	14.61	100.05	20.70	150	94.35	102.50	75	11400.00	750	466.55	474.05	75	-	466.25	24.26	1,575	-14,550	331,275		
	46,575	20,475	1,460	14.57	85.35	15.85	225	71.65	88.85	75	11450.00	75	378.30	512.80	75	-	545.70	27.96	11	-225	18,300		
	1,578,450	61,350	40,485	14.88	76.10	15.35	2,025	76.10	76.35	150	11500.00	75	542.00	545.70	225	-	542.00	25.15	2,647	-1,875	797,700		
	42,600	14,325	2,518	14.89	64.90	11.45	75	63.75	86.65	975	11550.00	75	565.30	610.95	75	-	590.00	26.31	51	-2,550	37,950		
	704,775	51,450	16,962	14.89	55.00	8.00	150	52.65	55.00	900	11600.00	75	605.65	626.05	75	-	637.30	27.37	448	-4,950	102,975		
	33,825	-7,050	1,246	14.86	46.00	4.05	150	45.00	54.00	75	11650.00	75	647.45	673.95	75	-	644.60	25.04	14	-675	8,250		
	712,500	21,375	15,559	14.98	39.50	2.90	75																

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
	46,650	525	1,292	15.10	33.80	1.10	75	24.55	34.95	75	11750.00	1,050	726.95	759.95	75	142.35	735.50	26.57	2	-150	3,075	
	768,525	55,500	15,980	15.35	29.70	0.75	225	29.70	30.20	75	11800.00	75	788.55	797.55	75	186.05	791.45	28.23	223	8,925	52,425	
	51,225	-375	793	15.75	27.10	-0.65	75	22.35	30.95	75	11850.00	75	816.25	855.70	75	-	915.00	-	-	-	2,775	
	365,550	-23,850	9,347	15.85	23.10	-0.40	2,700	23.10	24.00	75	11900.00	75	876.85	893.55	75	188.15	881.00	29.46	37	-1,350	59,625	
	15,825	600	337	16.08	20.35	-1.35	75	18.50	23.25	75	11950.00	75	867.35	950.60	75	231.50	1,056.40	41.55	1	75	8,700	
	1,509,900	72,825	19,466	16.33	18.00	-1.30	3,000	18.00	18.05	75	12000.00	75	976.40	981.70	75	192.55	980.00	31.47	644	3,150	357,525	
	1,425	1,350	34	17.03	18.00	-4.00	150	14.25	18.00	150	12050.00	1,050	973.85	1,058.75	75	-	-	-	-	-	-	
	380,475	24,450	5,575	17.05	15.10	-1.45	75	13.30	15.10	525	12100.00	75	1,024.00	1,104.40	75	-57.35	1,181.65	42.83	1	75	825	
	-	-	-	-	-	-	150	10.10	16.75	300	12150.00	750	1,054.25	1,340.55	7,350	-	-	-	-	-	-	
	362,625	33,150	4,807	17.53	12.00	-3.10	75	12.00	12.45	75	12200.00	75	1,129.65	1,202.60	75	162.15	1,165.50	34.04	55	-675	10,425	
	600	75	9	19.25	15.95	-0.15	150	1.60	14.45	75	12250.00	7,350	1,130.05	1,253.55	1,050	-	-	-	-	-	-	
	537,900	144,225	6,629	18.32	10.50	-2.75	75	9.75	11.80	75	12300.00	75	1,200.75	1,299.25	75	170.95	1,269.00	36.32	32	-2,025	2,700	
	-	-	-	-	-	-	300	7.15	12.45	600	12350.00	1,050	1,271.25	1,370.95	750	-	-	-	-	-	-	
	107,175	24,375	2,837	19.07	9.20	-3.05	300	9.30	10.15	75	12400.00	75	1,317.05	1,391.10	75	-	875.00	-	-	-	75	
	-	-	-	-	-	-	300	6.00	14.00	300	12450.00	975	1,372.00	1,472.60	750	-	-	-	-	-	-	
	1,583,025	16,650	6,874	20.16	9.00	-2.15	75	9.00	9.20	75	12500.00	75	1,463.30	1,470.80	75	195.80	1,462.15	39.30	340	-1,500	253,350	
	-	-	-	-	-	-	75	9.85	14.00	300	12550.00	450	1,436.85	1,596.95	750	-	-	-	-	-	-	
	137,400	-12,975	1,808	20.99	8.25	-1.95	825	8.20	8.25	150	12600.00	975	1,546.00	1,609.30	75	166.70	1,543.40	38.93	49	1,875	14,025	
	-	-	-	-	-	-	300	4.50	14.00	300	12650.00	450	1,518.65	1,740.50	7,350	-	-	-	-	-	-	
	3,150	225	42	21.81	7.60	-3.30	900	6.60	8.20	525	12700.00	75	1,610.75	1,740.30	1,650	-16.50	1,763.20	53.33	2	75	1,650	
	-	-	-	-	-	-	2,400	3.20	15.95	3,000	12750.00	7,350	1,604.80	1,828.65	750	-	-	-	-	-	-	
	2,250	1,125	34	21.78	5.50	-5.25	75	5.60	7.50	600	12800.00	750	1,711.10	1,814.65	3,375	106.00	1,758.00	44.11	2	150	975	
	-	-	-	-	-	-	2,400	3.00	17.40	3,000	12850.00	7,350	1,586.45	2,133.45	7,350	-	-	-	-	-	-	
	1,875	300	7	24.11	7.90	0.60	75	6.10	7.25	75	12900.00	750	1,814.20	1,935.60	75	5.35	2,061.65	-	-	-	975	
	75	-	1	24.69	8.00	-1.00	3,600	1.10	7.95	75	12950.00	750	1,834.20	2,229.05	7,350	-	-	-	-	-	-	
	419,700	36,750	3,318	24.04	5.85	-3.05	1,500	5.60	5.85	7,425	13000.00	600	1,955.25	1,964.15	75	200.40	1,957.05	47.36	314	10,875	192,450	
	-	-	-	-	-	-	2,400	3.00	8.85	3,000	13050.00	750	1,943.45	2,090.30	750	-	-	-	-	-	-	
	5,400	675	45	25.29	6.25	-1.60	75	5.30	6.25	75	13100.00	75	2,023.25	2,072.45	75	179.45	2,050.00	48.13	3	75	3,000	
	4,950	2,325	128	25.22	5.35	-3.55	75	5.30	6.00	225	13150.00	750	2,036.95	2,176.05	75	-	2,070.00	-	-	-	150	
Total	16,597,575		330,580																296,933		21,297,075	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.

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