

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11312.20 As on Aug 20, 2020 15:30:22 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	Cha
	112,500	-5,475	98	-	3,298.80	123.10	1,500	3,285.20	3,364.45	75	8000.00	28,950	0.35	0.45	10,500	-0.60	0.40	83.48	1,916	12,975	580,200	
	-	-	-	-	-	-	750	3,113.10	3,428.55	750	8050.00	3,750	0.10	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,129.85	3,297.10	750	8100.00	3,375	0.35	0.40	525	-0.70	0.40	80.71	112	-525	16,875	
	-	-	-	-	-	-	750	3,001.10	3,346.25	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,032.05	3,194.85	750	8200.00	900	0.40	0.70	75	-0.05	1.05	85.26	70	-1,500	10,575	
	-	-	-	-	-	-	750	2,901.10	3,246.60	750	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	75	
	-	-	-	-	-	-	750	2,874.55	3,165.65	750	8300.00	1,500	0.30	0.95	1,800	-	-	-	-	-	-	
	-	-	-	-	-	-	750	2,801.10	3,145.75	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,835.70	2,988.60	750	8400.00	1,050	0.35	2.55	1,800	-	1.60	-	-	-	1,275	
	-	-	-	-	-	-	750	2,701.40	3,046.75	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-	
	454,800	-975	17	-	2,771.75	179.45	75	2,782.55	2,800.10	75	8500.00	5,775	0.45	0.50	2,925	-0.65	0.45	70.65	4,783	-26,775	428,775	
	-	-	-	-	-	-	750	2,602.50	2,946.85	7,350	8550.00	3,750	0.10	-	-	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	750	2,589.40	2,852.65	750	8600.00	2,100	0.35	1.95	1,500	-	2.25	-	-	-	750	
	-	-	-	-	-	-	750	2,503.60	2,847.25	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	750	2,534.55	2,683.10	750	8700.00	2,100	0.35	1.95	900	-	2.00	-	-	-	825	
	-	-	-	-	-	-	750	2,404.50	2,747.35	7,350	8750.00	3,750	0.10	-	-	-	2.00	-	-	-	75	
	150	-	-	-	2,310.00	-	750	2,399.80	2,637.80	750	8800.00	1,500	0.60	1.00	300	0.20	1.00	67.75	2	-75	7,500	
	-	-	-	-	-	-	750	2,304.50	2,646.85	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-	
	450	-	-	-	2,363.00	-	75	2,346.15	2,481.65	750	8900.00	150	0.75	1.20	75	-0.45	0.75	63.14	3	-	5,325	
	-	-	-	-	-	-	7,350	2,204.95	2,547.25	7,350	8950.00	600	0.15	3.00	900	-	4.75	-	-	-	75	
	347,475	-16,425	257	-	2,295.00	122.75	75	2,290.30	2,294.65	75	9000.00	1,500	0.80	0.85	1,650	-0.80	0.85	61.23	3,634	-31,500	1,090,725	
	-	-	-	-	-	-	7,350	2,106.35	2,447.15	7,350	9050.00	750	0.40	2.75	300	-	5.85	-	-	-	900	
	22,875	-	3	-	2,225.25	-68.00	150	2,168.70	2,313.70	75	9100.00	75	0.85	1.20	600	-0.40	1.20	60.69	78	150	32,475	
	-	-	-	-	-	-	750	2,005.20	2,396.85	7,350	9150.00	3,750	0.10	3.00	600	-	2.50	-	-	-	150	
	21,600	-300	5	-	2,071.50	184.90	75	2,075.50	2,175.90	75	9200.00	675	0.55	1.15	75	-1.55	0.55	53.55	41	-675	22,725	
	-	-	-	-	-	-	7,350	1,904.55	2,296.85	7,350	9250.00	375	0.40	2.40	900	-	7.75	-	-	-	375	
	19,725	-	-	-	2,035.00	-	150	1,970.00	2,069.20	750	9300.00	1,725	1.00	1.35	300	-0.65	1.30	55.72	82	150	16,800	
	-	-	-	-	-	-	7,350	1,805.25	2,158.70	750	9350.00	600	0.40	3.00	900	-	-	-	-	-	-	
	16,200	-225	3	-	1,885.00	-66.40	750	1,847.75	1,961.00	750	9400.00	1,350	1.00	1.65	75	-1.15	1.00	51.51	82	-225	39,750	
	-	-	-	-	-	-	7,350	1,704.45	2,050.05	7,350	9450.00	3,750	0.10	1.45	1,500	-	6.95	-	-	-	375	
	517,650	-13,875	265	-	1,793.70	133.20	75	1,786.35	1,793.65	150	9500.00	900	1.25	1.30	3,075	-1.10	1.30	50.30	5,967	58,875	925,200	
	-	-	-	-	-	-	1,125	1,645.35	1,919.15	7,350	9550.00	75	1.05	2.15	900	-	-	-	-	-	-	
	9,600	-375	5	-	1,700.70	8.60	75	1,660.95	1,780.35	150	9600.00	1,050	1.20	1.45	1,575	-0.85	1.40	48.02	738	1,200	146,250	
	-	-	-	-	-	-	1,125	1,559.10	1,756.35	1,125	9650.00	25,125	0.60	2.00	1,500	-	-	-	-	-	-	
	14,400	-12,600	199	-	1,611.40	133.60	75	1,577.45	1,688.15	75	9700.00	75	1.60	1.70	75	-0.45	1.70	46.38	664	-8,025	163,125	
	-	-	-	-	-	-	75	1,519.35	1,628.65	1,125	9750.00	600	0.85	2.40	1,500	-0.85	1.20	43.22	4	-225	1,800	
	50,325	225	19	-	1,480.00	123.40	75	1,476.50	1,581.55	75	9800.00	75	2.00	2.20	450	-0.45	2.00	44.53	1,928	21,450	1,088,100	
	-	-	-	-	-	-	75	1,418.75	1,507.90	1,125	9850.00	75	0.80	2.45	1,500	-	2.65	-	-	-	1,125	
	11,925	-2,475	49	-	1,419.95	110.15	75	1,345.80	1,484.95	75	9900.00	75	1.90	2.10	75	-0.95	1.85	41.37	1,980	-4,425	628,425	
	75	-	-	-	990.45	-	75	1,319.70	1,419.95	1,125	9950.00	600	1.25	2.55	1,500	-2.65	1.25	38.15	1	-75	1,950	
	403,350	-8,475	286	-	1,300.10	121.95	75	1,289.20	1,297.90	75	10000.00	1,500	2.10	2.40	375	-1.15	2.15	39.39	30,567	615,750	3,161,625	
	75	-	-	-	1,125.00	-	75	1,191.05	1,272.25	75	10050.00	750	1.60	2.40	75	-0.65	2.50	38.78	689	12,900	16,425	
	39,900	-300	14	-	1,207.00	103.85	75	1,188.80	1,199.55	75	10100.00	1,050	2.20	2.60	75	-0.70	2.55	37.47	9,868	8,175	697,200	
	300	-	-	-	1,003.15	-	75	1,090.00	1,213.15	75	10150.00	75	2.45	3.10	600	-0.80	2.90	36.72	775	16,500	28,050	
	75,150	450	31	-	1,118.00	104.30	75	1,090.15	1,097.80	75	10200.00	375	2.85	3.05	375	-0.95	3.05	35.55	15,691	158,700	861,600	
	150	-	1	-	1,075.50	0.75	75	998.35	1,156.90	75	10250.00	375	3.30	3.55	75	-0.90	3.35	34.60	822	7,125	18,675	
	45,300	-600	108	-	1,000.00	123.40	75	992.55	1,002.65	75	10300.00	450	3.90	4.05	150	-0.45	4.20	34.31	15,363	205,050	740,250	
	300	-	25	-	981.65	31.45	75	938.65	993.15	75	10350.00	75	3.70	4.80	600	-0.80	4.50	33.19	651	-1,575	27,375	
	34,350	-225	44	-	902.50	131.90	75	889.70	902.00	75	10400.00	600	4.20	5.00	150	-0.75	5.20	32.46	20,715	333,750	1,176,750	
	600	-	-	-	721.35	-	75	805.85	866.15	75	10450.00	75	5.15	5.90	1,500	-1.10	5.70	31.42	2,185	70,875	111,600	
	421,275	-5,850	382	-	800.00	125.45	150	797.00	804.50	75	10500.00	150	6.60	6.95	75	-0.75	6.80	30.83	35,050	415,800	2,544,525	
	1,575	750	24	-	758.35	141.65	150	741.00	758.50	75	10550.00	75	7.15	8.50	75	-0.90	7.40	29.71	2,520	45,300	82,650	
	79,875	-600	180	-	699.50	134.85	75	696.55	704.85	75	10600.00	225	8.80	9.00	4,800	-0.35	9.00	29.19	34,899	59,475	1,442,775	
	825	75	4	34.69	706.80	103.20	150	643.60	706.35	75	10650.00	150	9.00	10.95	75	-0.90	9.60	27.90	3,151	54,225	116,100	

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	
	172,275	-3,000	275	-	607.00	119.90	75	600.10	613.30	75	10700.00	1,950	12.15	13.00	150	0.20	12.15	27.60	37,061	229,425	1,788,825		
	1,425	-75	6	-	549.25	131.30	75	545.55	574.60	75	10750.00	75	13.60	15.35	600	0.70	14.15	26.79	4,921	85,650	175,800		
	214,500	-33,075	1,497	-	510.05	118.30	75	506.50	513.65	375	10800.00	1,800	17.70	17.85	375	2.55	17.85	26.49	56,075	314,625	2,034,150		
	2,700	75	8	16.28	485.50	100.70	150	456.80	471.30	75	10850.00	3,600	19.90	21.50	75	4.05	21.05	25.74	6,530	56,925	175,125		
	198,975	-3,750	1,034	-	421.35	118.45	75	416.20	421.25	75	10900.00	75	25.30	25.75	75	5.85	25.20	25.08	49,619	135,300	1,413,300		
	8,025	300	12	-	375.00	120.95	150	366.00	383.00	75	10950.00	150	29.85	30.45	75	7.95	29.90	24.34	7,464	78,375	164,325		
	876,300	41,250	6,522	-	332.80	114.20	300	328.00	333.00	825	11000.00	75	36.95	37.00	225	11.10	37.00	23.95	108,357	296,025	3,903,225		
	11,475	-525	94	14.17	293.50	-97.05	75	281.95	293.30	150	11050.00	75	43.15	44.75	75	13.55	44.00	23.22	9,520	-13,500	153,825		
	395,625	5,400	5,031	13.92	248.80	110.90	75	245.05	250.70	750	11100.00	150	53.65	54.00	75	17.90	53.80	22.77	98,021	530,250	1,741,425		
	69,150	29,625	1,428	15.07	212.50	102.80	75	207.20	213.45	150	11150.00	375	62.80	65.50	75	22.65	65.50	22.32	12,098	82,125	261,000		
	868,500	59,400	27,021	14.77	173.65	100.25	525	170.00	173.65	675	11200.00	75	78.75	78.95	150	26.85	78.35	21.69	126,824	168,225	2,135,025		
	121,350	27,375	5,317	15.15	142.05	-89.90	75	137.75	142.10	750	11250.00	1,350	96.00	96.85	75	34.35	96.00	21.48	22,543	-6,150	229,875		
	2,239,125	968,025	139,044	14.76	110.00	-86.45	75	109.65	110.00	300	11300.00	75	116.10	116.75	75	41.60	116.25	21.23	178,242	26,175	1,796,175		
	652,275	517,725	50,210	14.84	85.00	-76.50	75	84.85	85.00	300	11350.00	75	140.90	143.00	75	51.10	140.85	21.21	22,516	-19,575	260,700		
	2,253,450	833,550	155,743	14.78	63.35	-65.85	225	63.20	63.50	1,725	11400.00	1,425	169.00	171.50	75	61.05	169.00	21.29	61,596	407,400	695,175		
	505,725	272,475	29,342	14.60	45.20	-56.05	75	44.70	45.20	3,450	11450.00	75	196.75	204.95	75	71.25	200.00	21.36	4,099	-34,050	81,525		
	3,189,075	796,800	161,942	14.61	31.90	-44.10	75	31.55	31.90	225	11500.00	150	236.20	239.65	75	82.50	237.00	22.02	22,998	182,175	508,950		
	423,225	217,875	27,205	14.54	21.55	-33.45	4,725	21.00	21.50	75	11550.00	150	272.70	280.85	75	85.90	270.65	21.65	568	-4,725	14,775		
	2,010,600	742,875	95,810	14.15	13.00	-26.00	75	13.05	13.90	2,550	11600.00	150	316.75	323.00	75	108.95	325.90	25.16	3,510	-16,500	200,925		
	579,825	351,300	24,379	14.69	9.50	-16.75	1,575	8.80	9.50	75	11650.00	150	361.15	370.60	225	108.05	357.05	23.54	143	150	2,100		
	1,999,725	442,125	71,294	14.65	5.85	-11.25	4,125	5.85	6.00	30,750	11700.00	75	406.35	416.45	75	116.35	411.00	26.63	1,972	4,275	66,150		
	312,300	40,950	11,732	14.99	4.00	-6.80	150	4.00	4.30	375	11750.00	150	455.45	467.40	75	120.55	448.00	25.54	65	1,500	7,650		
	2,050,800	478,875	62,365	15.76	3.20	-3.95	5,700	3.15	3.30	3,825	11800.00	150	505.20	516.70	75	119.50	505.00	29.37	524	10,500	29,550		
	134,400	39,150	6,458	16.88	2.95	-2.15	150	2.50	2.95	225	11850.00	75	524.35	577.00	75	-25.00	504.75	-	6	150	375		
	894,750	294,675	28,796	17.42	2.25	-1.80	6,975	2.25	2.40	9,975	11900.00	300	604.30	614.10	75	114.10	596.80	30.99	29	225	5,250		
	45,825	-2,475	1,041	18.21	1.90	-1.50	75	1.85	1.90	75	11950.00	300	651.15	664.70	75	-15.10	625.60	24.83	2	75	450		
	2,255,775	502,875	35,010	19.12	1.70	-1.65	7,200	1.65	1.70	75	12000.00	75	704.75	709.95	75	128.70	709.60	38.42	845	-15,300	308,850		
	31,875	14,475	467	20.30	1.70	-0.95	1,125	1.20	1.70	150	12050.00	75	741.85	769.75	75	-9.50	723.10	26.47	2	-75	75		
	452,250	66,600	9,139	20.61	1.25	-1.30	3,375	1.25	1.45	3,000	12100.00	300	800.05	810.85	150	91.55	785.05	33.91	3	-150	1,650		
	9,375	-15,675	575	21.50	1.15	-1.15	1,500	0.95	1.65	2,100	12150.00	75	834.00	868.40	75	-	801.25	-	-	-	75		
	685,350	352,950	10,036	23.17	1.40	-0.90	1,650	1.30	1.40	375	12200.00	75	900.75	913.10	150	117.55	890.25	39.25	11	-	35,775		
	13,050	-2,400	171	24.28	1.40	-0.85	300	1.25	1.55	1,575	12250.00	75	938.25	994.35	1,050	-	950.55	-	-	-	225		
	182,550	52,725	2,243	25.02	1.25	-0.80	75	1.20	1.35	525	12300.00	600	998.00	1,015.90	150	134.90	997.65	45.32	33	-450	11,025		
	16,350	1,050	98	26.47	1.40	-0.50	75	1.10	1.50	1,500	12350.00	1,050	997.75	1,091.30	75	-	-	-	-	-	-		
	93,075	26,550	933	27.43	1.35	-0.40	75	1.25	1.35	7,350	12400.00	600	1,098.00	1,119.15	75	121.90	1,089.15	45.22	29	825	3,525		
	7,350	2,550	72	28.36	1.30	-0.40	75	1.05	1.40	7,500	12450.00	975	1,072.40	1,207.80	975	-	1,050.00	-	-	-	75		
	847,200	403,950	9,367	28.68	1.05	-0.70	150	1.05	1.20	5,400	12500.00	750	1,200.60	1,211.20	75	139.15	1,213.00	57.26	96	-1,950	210,825		
	2,625	225	10	29.70	1.05	-0.40	600	0.75	1.35	1,500	12550.00	975	1,202.20	1,302.50	75	-	-	-	-	-	-		
	94,050	8,475	646	30.72	1.05	-0.20	3,075	0.75	1.00	75	12600.00	150	1,287.60	1,329.60	75	128.70	1,275.70	43.95	4	-225	2,850		
	3,075	975	22	30.33	0.70	-1.00	1,125	0.65	1.00	300	12650.00	975	1,301.00	1,410.80	75	-	-	-	-	-	-		
	69,900	-2,925	1,248	31.30	0.70	-1.00	4,500	0.60	0.75	600	12700.00	150	1,387.45	1,412.75	75	48.50	1,386.80	53.21	5	-	10,500		
	4,200	-150	36	32.49	0.75	-0.85	75	0.65	1.00	1,050	12750.00	975	1,394.80	1,518.60	75	-	-	-	-	-	-		
	160,800	15,450	1,421	33.68	0.80	-0.20	3,300	0.80	1.00	3,075	12800.00	75	1,497.50	1,511.95	75	123.05	1,481.85	53.41	24	-150	6,900		
	-	-	-	-	-	-	75	0.20	1.00	3,600	12850.00	975	1,483.90	1,641.60	975	-	-	-	-	-	-		
	1,875	375	9	36.25	0.95	-0.05	7,500	0.60	0.95	525	12900.00	975	1,578.10	1,626.80	150	-	-	-	-	-	-		
Total	27,865,050		987,128																1,031,386		34,676,175	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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