

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11214.05 As on Aug 07, 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	Chart	
	232,575	-5,175	76	-	3,221.00	22.55	75	3,206.50	3,253.70	75	8000.00	75	2.20	2.40	1,725	0.05	2.40	58.13	2,668	28,425	759,150		
	-	-	-	-	-	-	525	3,001.60	3,332.20	7,350	8050.00	3,000	0.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,956.70	3,241.15	75	8100.00	300	2.30	2.70	75	-0.20	2.30	55.95	230	-825	20,400		
	-	-	-	-	-	-	7,350	2,801.10	3,349.55	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,859.20	3,134.65	75	8200.00	1,500	2.25	2.40	75	-0.20	2.25	53.94	132	1,200	15,075		
	-	-	-	-	-	-	7,350	2,701.10	3,236.65	7,350	8250.00	300	0.55	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	525	2,764.40	3,040.10	7,350	8300.00	6,600	1.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,601.10	3,128.70	7,350	8350.00	75	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,670.20	2,932.25	75	8400.00	75	2.20	2.70	75	0.55	2.95	51.85	24	600	4,950		
	-	-	-	-	-	-	7,350	2,501.10	3,017.20	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	467,850	-675	10	-	2,724.60	32.10	75	2,717.15	2,735.75	75	8500.00	300	2.35	2.60	300	-0.35	2.40	48.77	1,073	10,425	542,325		
	-	-	-	-	-	-	7,350	2,401.10	2,911.00	7,350	8550.00	1,500	1.20	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	450	2,478.15	2,726.10	7,350	8600.00	2,400	1.60	-	-	-	3.15	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,301.10	2,800.75	7,350	8650.00	1,500	1.05	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,383.75	2,621.15	7,350	8700.00	900	1.55	-	-	-	16.00	-	-	-	-	225	
	-	-	-	-	-	-	7,350	2,201.10	2,690.50	7,350	8750.00	600	1.25	4.95	600	-	2.00	-	-	-	-	75	
	150	-	-	-	2,310.00	-	75	2,305.70	2,557.95	75	8800.00	300	2.70	3.75	300	0.25	3.20	44.89	9	-150	10,350		
	-	-	-	-	-	-	7,350	2,101.10	2,578.10	7,350	8850.00	1,500	1.35	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	75	2,193.65	2,428.65	75	8900.00	675	2.55	3.20	75	0.10	3.30	43.24	69	-900	7,800		
	-	-	-	-	-	-	7,350	2,001.10	2,459.50	7,350	8950.00	600	1.15	-	-	-	4.75	-	-	-	-	75	
	532,800	-600	85	-	2,213.25	17.60	150	2,216.70	2,223.45	75	9000.00	450	3.10	3.15	750	-0.30	3.15	41.17	3,671	5,850	1,365,075		
	-	-	-	-	-	-	75	1,931.00	2,359.70	75	9050.00	600	1.55	4.25	75	-	5.85	-	-	-	-	900	
	3,975	-	-	-	1,831.30	-	450	2,003.85	2,247.60	450	9100.00	75	2.85	3.10	75	-0.85	2.90	38.97	82	4,350	27,375		
	-	-	-	-	-	-	7,350	1,801.10	2,198.90	7,350	9150.00	600	1.65	5.75	600	-4.10	2.45	37.30	7	75	150		
	26,325	75	5	-	2,021.05	132.75	75	1,975.15	2,204.75	75	9200.00	450	3.10	3.50	75	-0.70	3.15	37.59	186	2,775	36,450		
	-	-	-	-	-	-	7,350	1,701.10	2,098.90	7,350	9250.00	300	1.55	7.95	300	-	7.75	-	-	-	-	375	
	20,850	-225	8	-	1,917.45	36.10	525	1,804.65	2,042.20	450	9300.00	7,500	3.15	3.60	75	-0.50	3.65	36.52	133	-1,575	19,800		
	-	-	-	-	-	-	7,350	1,601.10	1,998.90	7,350	9350.00	600	0.25	5.10	900	-	-	-	-	-	-		
	16,425	75	2	-	1,833.60	67.75	7,350	1,677.80	1,921.20	450	9400.00	75	3.65	4.10	75	-0.75	3.70	34.80	180	150	44,625		
	-	-	-	-	-	-	1,350	1,673.45	1,886.25	1,350	9450.00	450	2.45	6.80	300	1.45	10.25	-	-	-	-	300	
	422,700	-2,100	144	-	1,719.85	18.25	150	1,720.60	1,729.85	75	9500.00	6,975	4.20	4.30	75	-0.95	4.20	33.60	3,516	1,875	1,025,100		
	-	-	-	-	-	-	1,350	1,569.50	1,836.30	7,350	9550.00	300	2.35	25.35	900	-	-	-	-	-	-		
	10,200	150	6	-	1,623.30	65.30	75	1,614.50	1,640.50	75	9600.00	75	4.25	4.55	75	-1.10	4.30	31.91	2,068	-25,200	141,450		
	-	-	-	-	-	-	7,350	1,336.15	1,675.50	1,275	9650.00	300	2.40	6.80	300	-	-	-	-	-	-		
	28,875	-450	20	-	1,524.45	-46.80	75	1,515.80	1,546.00	75	9700.00	900	4.25	5.35	75	-1.40	4.60	30.41	3,608	-6,300	145,575		
	-	-	-	-	-	-	1,350	1,390.30	1,559.95	75	9750.00	150	4.40	6.15	75	-1.45	6.00	30.72	46	75	2,700		
	50,025	-300	26	-	1,419.55	20.45	75	1,417.60	1,432.65	150	9800.00	75	5.05	5.10	150	-1.90	5.20	29.14	4,810	2,850	1,352,625		
	-	-	-	-	-	-	75	1,315.00	1,464.75	75	9850.00	300	2.85	10.95	225	5.45	10.95	31.94	1	75	600		
	17,025	75	9	-	1,330.40	93.50	75	1,319.40	1,355.85	75	9900.00	150	6.00	6.50	225	-2.35	6.50	28.30	4,009	-19,575	681,450		
	75	-	-	-	990.45	-	1,275	1,202.10	1,364.70	1,275	9950.00	300	3.70	10.45	600	-	10.50	-	-	-	-	600	
	465,450	-1,200	158	-	1,231.00	23.55	150	1,230.00	1,232.00	75	10000.00	75	8.85	8.95	225	-2.85	8.85	27.86	16,469	-75,000	2,882,850		
	75	-	-	-	1,125.00	-	75	1,175.55	1,259.55	75	10050.00	75	9.00	10.55	75	-5.55	9.35	27.15	48	300	13,575		
	47,025	-	12	-	1,130.10	28.75	75	1,126.60	1,143.70	75	10100.00	75	10.60	11.05	75	-3.25	10.75	26.86	5,264	19,425	868,875		
	300	-	-	-	1,003.15	-	300	1,043.95	1,130.35	75	10150.00	75	11.90	14.60	225	-1.75	13.30	26.96	31	-150	7,125		
	78,300	-1,575	57	-	1,034.15	26.85	150	1,033.05	1,044.75	75	10200.00	75	13.85	14.50	675	-4.45	13.80	26.13	9,784	165,525	817,050		
	150	-	-	-	949.10	-	75	949.35	1,003.25	75	10250.00	75	16.00	16.85	75	-3.30	16.90	26.19	320	3,675	16,575		
	52,350	-450	34	-	940.00	23.80	75	929.30	959.90	150	10300.00	75	17.40	18.40	150	-5.30	17.85	25.43	12,735	-81,300	682,275		
	300	-	-	-	855.75	-	75	885.25	906.75	75	10350.00	75	18.05	21.50	150	-4.85	21.30	25.37	112	-2,700	16,350		
	39,600	-300	13	-	863.80	37.40	75	842.95	858.20	75	10400.00	75	22.60	23.95	75	-6.80	22.95	24.71	11,375	106,425	873,375		
	525	-	-	-	732.85	-	75	757.10	814.90	75	10450.00	75	21.90	39.95	75	-5.00	29.50	25.16	272	2,175	16,875		
	465,675	-4,875	432	-	754.00	17.45	150	753.70	766.55	75	10500.00	375	30.45	30.75	600	-8.90	30.45	24.19	24,526	98,850	2,385,225		
	450	-	3	-	698.15	20.65	75	659.50	760.70	750	10550.00	825	30.10	34.55	75	-14.45	30.15	22.94	730	6,075	27,600		
	93,975	-525	72	-	658.30	7.35	75	660.25	673.05	75	10600.00	375	39.50	40.25	75	-11.30	39.50						

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	
	1,073,325	-80,550	10,240	17.23	347.80	8.80	1,950	345.00	348.00	150	11000.00	675	117.65	118.85	75	-22.85	117.65	22.15	49,185	7,350	3,063,075		
	9,825	-975	110	16.30	304.40	-3.00	75	290.05	318.05	75	11050.00	225	100.35	138.15	75	-25.70	130.85	21.76	461	1,800	36,975		
	583,650	-675	10,981	17.27	280.20	4.90	75	278.95	281.95	150	11100.00	300	151.00	152.00	2,625	-26.30	151.00	21.92	23,490	20,475	1,295,100		
	44,400	-3,000	1,176	17.20	248.50	2.10	750	247.15	249.95	750	11150.00	750	166.15	172.95	750	-25.60	170.00	21.80	2,078	6,525	32,775		
	1,085,775	51,900	35,625	17.24	220.00	3.10	150	218.80	220.00	5,625	11200.00	1,200	191.00	192.95	750	-25.60	191.00	21.72	29,654	40,800	1,263,075		
	68,625	3,750	2,097	17.04	191.25	-0.60	75	190.15	194.95	750	11250.00	300	214.30	217.35	750	-26.45	215.00	21.75	686	4,800	24,900		
	1,097,175	42,300	22,939	17.29	169.40	2.30	75	169.00	169.85	525	11300.00	75	236.65	240.90	900	-27.20	239.50	21.67	7,005	29,625	447,825		
	74,925	975	964	17.09	145.00	-1.60	75	141.55	150.00	150	11350.00	75	260.20	273.00	75	-23.95	273.05	22.30	36	75	5,325		
	745,650	34,425	14,345	17.02	124.10	-0.80	75	123.15	124.95	750	11400.00	75	295.00	298.95	750	-28.10	296.00	21.74	2,022	-300	87,075		
	52,950	6,450	1,173	16.91	105.00	-2.80	75	106.00	114.65	75	11450.00	600	267.35	340.55	75	-31.25	328.50	21.94	11	-225	1,650		
	2,204,100	98,775	41,132	16.86	88.50	-2.85	3,525	88.20	88.50	900	11500.00	75	357.10	359.00	150	-29.90	359.80	21.88	2,884	-37,575	512,625		
	53,625	825	1,109	16.47	71.05	-5.65	150	71.00	73.95	75	11550.00	75	383.70	398.50	75	-167.65	411.80	23.80	3	225	1,350		
	671,025	62,400	15,876	16.65	60.45	-3.20	750	60.00	60.70	750	11600.00	75	426.10	434.70	75	-28.45	434.15	22.51	129	225	152,550		
	40,050	12,075	945	16.40	48.05	-5.50	75	48.05	49.90	75	11650.00	75	390.30	543.20	75	-	525.05	-	-	-	150		
	653,475	19,200	14,238	16.69	41.20	-2.95	750	40.45	41.05	600	11700.00	150	503.05	524.95	150	-31.55	512.00	23.01	201	1,500	24,000		
	33,225	14,250	2,338	16.79	34.15	-2.10	75	31.20	34.95	75	11750.00	75	481.80	640.05	75	-	607.65	-	-	-	450		
	827,175	28,800	11,714	16.77	27.50	-2.45	75	27.00	28.00	75	11800.00	75	588.55	602.05	75	-26.60	600.00	24.30	68	-1,425	15,600		
	36,825	27,150	445	16.55	21.05	-3.40	150	20.55	23.40	75	11850.00	75	579.35	724.55	1,350	-	618.10	-	-	-	150		
	411,525	64,725	10,118	16.94	18.30	-2.20	75	18.00	18.75	75	11900.00	150	678.90	691.95	75	-23.25	689.50	25.48	26	-600	4,425		
	25,500	-2,925	96	17.21	15.55	-1.60	225	13.10	16.95	150	11950.00	750	668.85	742.70	75	-41.95	745.70	27.61	2	150	375		
	1,922,100	43,425	17,868	17.54	13.40	-1.25	825	13.05	13.40	150	12000.00	75	778.60	783.40	225	-22.40	783.35	27.05	2,814	-152,475	560,175		
	5,100	-750	63	17.61	10.80	-1.50	75	8.50	11.95	600	12050.00	75	793.30	891.20	75	-	-	-	-	-	-		
	274,275	28,800	3,444	17.96	9.40	-0.80	75	9.40	9.85	75	12100.00	75	862.00	883.45	75	-92.40	875.15	28.10	10	-75	1,125		
	7,575	1,125	69	18.41	8.45	-1.70	75	8.25	9.00	150	12150.00	75	874.05	985.50	75	-	-	-	-	-	-		
	240,675	17,625	2,499	18.52	6.90	-0.55	975	6.30	7.45	75	12200.00	75	963.50	983.00	75	-24.10	976.15	30.52	18	300	33,450		
	10,425	-2,025	78	19.07	6.45	-0.25	75	6.25	7.00	150	12250.00	75	982.15	1,090.60	75	-	940.15	-	-	-	150		
	115,650	-7,425	2,009	19.37	5.60	-0.60	75	5.65	5.90	600	12300.00	75	1,056.90	1,079.40	75	-25.20	1,056.15	28.94	4	225	8,175		
	11,925	-450	153	20.11	5.60	-0.10	75	5.20	5.75	150	12350.00	75	1,086.55	1,191.45	75	-	-	-	-	-	-		
	78,375	19,200	1,144	20.50	5.05	-	75	5.05	5.35	75	12400.00	75	1,158.45	1,285.70	75	-27.90	1,169.05	33.58	3	75	900		
	1,875	-150	159	20.99	4.70	-0.70	600	4.00	5.50	75	12450.00	75	1,160.15	1,294.90	75	-	-	-	-	-	-		
	681,075	3,525	4,639	21.21	4.05	-0.35	375	4.00	4.10	450	12500.00	375	1,265.05	1,271.50	300	-16.15	1,270.00	35.84	58	1,125	211,650		
	3,150	-	104	21.53	3.60	-0.40	75	3.65	4.30	75	12550.00	75	1,277.55	1,389.40	75	-	-	-	-	-	-		
	132,000	15,150	911	22.12	3.50	-0.35	1,200	3.10	3.50	525	12600.00	75	1,356.40	1,461.70	75	-10.60	1,414.50	45.59	5	-150	3,225		
	3,150	150	167	22.35	3.05	-0.80	375	2.85	4.65	75	12650.00	75	1,368.40	1,510.30	75	-	-	-	-	-	-		
	135,675	21,750	837	23.35	3.40	-0.40	900	3.45	3.55	3,000	12700.00	75	1,424.65	1,470.80	75	-47.75	1,467.90	39.47	6	75	10,725		
	2,700	1,350	132	23.96	3.35	-0.60	675	2.45	3.35	525	12750.00	75	1,466.80	1,616.25	75	-	-	-	-	-	-		
	98,400	8,475	1,228	23.78	2.60	-0.80	3,600	2.55	2.85	1,800	12800.00	75	1,486.90	1,570.70	75	-65.00	1,557.00	39.01	19	975	8,325		
Total	17,342,625		236,762																308,417		27,058,725	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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