

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11559.25 As on Aug 27, 2020 15:29:39 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	Ch	
	38,550	-29,700	626	-	3,561.00	12.10	675	3,561.00	3,564.35	75	8000.00	-	-	0.05	7,800	-0.15	0.05	-	1,825	-41,400	372,375		
	-	-	-	-	-	-	75	3,433.90	3,608.60	1,200	8050.00	975	0.05	0.15	1,500	-	0.20	-	1,072	150	1,350		
	-	-	-	-	-	-	75	3,337.30	3,479.25	150	8100.00	-	-	0.10	14,100	-0.05	0.05	-	6,083	-7,350	2,775		
	-	-	-	-	-	-	75	3,279.45	3,624.80	75	8150.00	-	-	0.65	3,000	-0.05	0.05	-	2,011	-	-		
	-	-	-	-	-	-	75	3,270.10	3,379.25	75	8200.00	825	0.05	0.10	12,150	-0.05	0.05	-	112	-7,425	3,375		
	-	-	-	-	-	-	750	3,019.15	3,541.50	375	8250.00	-	-	0.50	3,000	-0.25	0.05	-	8,266	-	75		
	-	-	-	-	-	-	75	3,189.95	3,279.25	75	8300.00	-	-	0.10	6,000	-	-	-	-	-	-		
	-	-	-	-	-	-	5,775	2,927.60	3,441.30	375	8350.00	150	0.05	0.70	3,000	-	0.20	-	-	-	150		
	-	-	-	-	-	-	75	3,094.45	3,179.25	75	8400.00	-	-	0.05	150	-	0.30	-	-	-	1,200		
	-	-	-	-	-	-	7,500	2,837.65	3,342.70	375	8450.00	75	0.05	0.65	1,800	-	0.25	-	-	-	75		
	128,700	-204,300	4,295	-	3,054.60	3.65	1,050	3,057.95	3,064.00	75	8500.00	-	-	0.05	10,125	-	0.10	-	1,820	-675	345,225		
	-	-	-	-	-	-	1,575	2,766.75	3,238.00	1,125	8550.00	1,575	0.05	0.15	825	-0.25	0.05	-	42	300	300		
	150	-	1	-	2,980.00	310.00	75	2,834.60	2,979.25	150	8600.00	-	-	0.10	6,000	-2.20	0.05	-	1	75	825		
	-	-	-	-	-	-	7,500	2,680.85	3,141.00	375	8650.00	-	-	0.70	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,831.45	2,878.85	75	8700.00	-	-	0.05	150	-0.85	0.05	-	560	14,775	15,600		
	-	-	-	-	-	-	750	2,562.10	3,035.70	375	8750.00	-	-	0.20	900	-1.90	0.10	-	12	900	975		
	150	-	-	-	2,680.00	-	75	2,704.25	2,779.25	75	8800.00	-	-	0.05	375	-0.15	0.05	-	1,134	375	7,200		
	-	-	-	-	-	-	5,775	2,471.80	2,942.30	375	8850.00	-	-	0.65	1,200	-	-	-	-	-	-		
	375	-	2	-	2,693.45	108.45	75	2,603.20	2,679.25	75	8900.00	-	-	0.10	6,000	-0.60	0.05	-	31	-975	4,425		
	-	-	-	-	-	-	600	2,380.30	2,842.50	375	8950.00	75	0.05	0.60	900	-	4.75	-	-	-	75		
	91,050	-73,800	1,564	-	2,555.75	6.50	150	2,555.25	2,561.50	75	9000.00	-	-	0.05	750	-0.15	0.05	-	3,082	-99,975	822,450		
	-	-	-	-	-	-	75	2,407.45	2,720.90	75	9050.00	-	-	0.10	225	-0.05	0.05	-	1	-75	750		
	22,650	-	33	-	2,475.00	50.00	75	2,455.85	2,464.80	75	9100.00	-	-	0.10	5,325	-0.55	0.10	-	16	600	28,950		
	-	-	-	-	-	-	5,775	2,197.50	2,641.60	375	9150.00	150	0.05	0.25	900	-	0.95	-	-	-	150		
	975	-16,725	232	-	2,355.85	10.50	75	2,354.40	2,363.45	75	9200.00	-	-	0.10	4,200	-0.20	0.05	-	325	-6,750	11,850		
	-	-	-	-	-	-	600	2,105.75	2,542.90	375	9250.00	-	-	0.50	3,000	-1.55	0.05	-	29	-75	375		
	7,875	-4,500	100	-	2,276.00	28.80	75	2,253.75	2,263.70	75	9300.00	-	-	0.10	2,175	-0.25	0.05	-	130	-75	13,575		
	-	-	-	-	-	-	7,500	2,015.25	2,438.15	7,350	9350.00	-	-	0.50	3,000	-	-	-	-	-	-		
	3,450	-1,800	67	-	2,164.75	16.25	75	2,149.85	2,164.35	75	9400.00	-	-	0.10	9,525	-0.40	0.10	-	130	-4,275	20,850		
	-	-	-	-	-	-	7,500	1,925.10	2,333.95	7,350	9450.00	-	-	0.40	900	-	6.95	-	-	-	375		
	303,075	-65,475	943	-	2,060.40	11.80	150	2,057.10	2,060.35	75	9500.00	-	-	0.05	5,700	-0.35	0.05	-	2,098	-58,500	592,950		
	-	-	-	-	-	-	5,775	1,857.05	2,222.25	7,350	9550.00	-	-	0.45	900	-	1.10	-	-	-	750		
	1,875	-3,675	73	-	1,965.05	25.05	75	1,954.05	1,963.45	75	9600.00	-	-	0.10	21,825	-0.30	0.10	-	99	-3,150	118,275		
	-	-	-	-	-	-	7,500	1,766.20	2,115.50	375	9650.00	-	-	0.70	3,000	-	-	-	-	-	-		
	3,375	-3,525	82	-	1,863.15	23.15	750	1,852.35	1,863.85	75	9700.00	-	-	0.05	675	-0.40	0.05	-	115	-4,875	107,025		
	-	-	-	-	-	-	75	1,740.10	1,847.40	75	9750.00	-	-	0.35	3,225	-0.55	0.05	-	2	-	1,725		
	8,175	-6,150	171	-	1,756.00	5.00	375	1,754.60	1,762.35	75	9800.00	-	-	0.10	4,800	-0.40	0.05	-	770	-8,625	989,025		
	-	-	-	-	-	-	75	1,642.15	1,754.85	75	9850.00	-	-	0.50	3,000	-	1.40	-	-	-	1,050		
	8,325	-750	86	-	1,662.90	47.90	525	1,655.55	1,662.00	75	9900.00	-	-	0.05	11,475	-0.40	0.05	-	73	-600	539,100		
	75	-	1	-	1,644.25	653.80	75	1,578.15	1,701.80	75	9950.00	-	-	0.05	75	-0.25	0.05	-	8	-150	19,950		
	165,975	-71,850	2,045	-	1,561.00	10.80	75	1,559.00	1,561.75	225	10000.00	-	-	0.05	223,875	-0.40	0.05	-	8,752	-141,975	2,099,550		
	75	-	-	-	1,342.25	-	75	1,498.35	1,516.50	75	10050.00	-	-	0.05	225	-0.25	0.20	-	28	2,025	4,650		
	15,675	-5,100	228	-	1,460.00	15.70	300	1,455.45	1,461.85	300	10100.00	-	-	0.05	112,650	-0.35	0.05	-	646	-4,575	654,000		
	450	150	2	-	1,439.80	436.65	75	1,397.60	1,416.15	75	10150.00	-	-	0.05	4,575	-0.50	0.05	-	3	-	33,975		
	28,200	-22,875	491	-	1,362.85	8.20	375	1,355.85	1,362.90	75	10200.00	-	-	0.05	105,525	-0.60	0.05	-	1,781	-33,375	459,975		
	150	-	-	-	1,075.50	-	225	1,285.00	1,324.25	75	10250.00	-	-	0.05	1,875	-0.65	0.05	-	20	-675	13,350		
	19,950	-8,025	226	-	1,262.00	14.80	75	1,260.00	1,262.45	75	10300.00	-	-	0.05	825	-0.65	0.05	-	1,892	-71,775	192,525		
	600	75	6	-	1,213.45	145.85	150	1,202.45	1,213.50	150	10350.00	-	-	0.05	525	-0.70	0.05	-	106	-675	24,150		
	16,725	-8,025	191	-	1,161.45	11.10	75	1,140.55	1,161.50	75	10400.00	-	-	0.05	41,550	-0.80	0.05	-	2,519	-47,625	510,000		
	600	-	-	-	1,029.00	-	375	1,101.40	1,112.20	1,500	10450.00	-	-	0.05	10,200	-0.85	0.05	-	598	-150	36,225		
	200,700	-88,875	2,656	-	1,060.60	9.55	150	1,060.00	1,060.60	75	10500.00	-	-	0.05	260,850	-1.00	0.05	-	20,475	-292,650	2,099,550		
	1,200	75	6	-	1,024.75	84.75	75	999.95	1,013.85	75	10550.00	-	-	0.05	4,650	-1.05	0.05	-	582	-750	27,000		
	24,675	-27,750	636	-	960.65	10.35	300	957.70	960.30	75	10600.00	-	-	0.05	1,125	-1.30	0.05	-	9,735	-206,475	702,600		
	675	-	1	-	939.80	115.05	75	900.35	914.90	75	10650.00	4,125	0.05	0.10	3,000	-1.35	0.05	-	1,628</				

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	Ch	
	126,825	-11,700	949	-	308.65	5.40	75	309.00	310.10	225	11250.00	75	0.10	0.15	18,150	-4.05	0.05	-	55,293	-153,825	1,002,675		
	770,400	-319,800	14,304	-	258.90	5.55	75	259.00	259.60	975	11300.00	50,925	0.05	0.10	14,325	-5.00	0.05	-	208,623	-57,600	3,085,125		
	67,800	-56,100	4,188	-	205.10	0.55	450	208.85	209.90	75	11350.00	50,250	0.05	0.10	41,850	-6.45	0.05	-	162,129	-484,725	1,293,075		
	852,150	-564,675	42,947	-	156.00	-0.80	75	158.90	159.40	75	11400.00	-	-	0.05	15,750	-9.20	0.05	-	501,245	-725,625	3,259,125		
	330,825	-404,625	44,673	-	108.80	-3.15	975	108.85	109.35	75	11450.00	73,575	0.05	0.10	63,825	14.15	0.05	-	604,387	-232,800	2,204,025		
	1,479,075	1,745,925	375,229	-	59.10	-12.40	75	59.15	59.25	675	11500.00	22,575	0.05	0.10	437,625	24.10	0.05	-	1,587,601	432,300	4,420,275		
	1,387,200	-82,050	1,075,840	-	9.15	-30.70	2,025	9.15	9.20	225	11550.00	-	-	0.10	262,050	41.90	0.05	-	2,097,710	3,422,925	4,374,750		
	5,749,575	2,408,850	2,482,822	-	0.05	-18.45	465,000	0.05	0.10	148,125	11600.00	225	40.75	40.95	75	29.45	41.10	-	1,420,554	376,200	1,212,225		
	3,481,125	1,566,300	1,232,181	-	0.05	-6.65	-	-	0.05	108,450	11650.00	75	90.65	90.95	450	17.75	90.95	-	215,947	35,400	137,625		
	4,551,900	1,444,575	801,322	-	0.05	-2.50	-	-	0.05	560,025	11700.00	600	140.45	140.95	1,650	13.85	140.25	-	102,289	10,125	129,075		
	1,349,775	554,550	123,443	-	0.05	-1.30	-	-	0.05	328,125	11750.00	75	190.15	191.10	375	17.85	190.40	-	3,841	6,675	12,975		
	2,610,225	43,200	122,500	-	0.05	-0.95	-	-	0.05	92,175	11800.00	1,500	240.40	241.20	675	12.55	240.15	-	5,439	-6,900	32,175		
	251,250	-49,200	15,526	-	0.05	-0.80	-	-	0.05	9,300	11850.00	75	289.70	291.05	450	14.30	290.00	-	280	-225	1,950		
	807,000	-203,850	30,016	-	0.05	-0.65	-	-	0.05	40,275	11900.00	75	340.40	341.10	225	13.55	340.35	-	1,101	6,600	12,375		
	149,100	30,225	6,307	-	0.05	-0.65	-	-	0.05	8,100	11950.00	450	388.30	392.95	450	12.40	389.95	-	66	150	1,350		
	1,821,300	-288,825	51,889	-	0.05	-0.55	-	-	0.05	302,175	12000.00	75	440.05	440.90	75	12.15	440.90	-	2,209	-46,500	98,925		
	50,025	3,900	398	-	0.10	-0.40	-	-	0.10	2,100	12050.00	75	488.20	493.05	75	-7.55	490.60	-	51	525	900		
	293,175	-169,050	7,815	-	0.05	-0.40	-	-	0.05	2,700	12100.00	75	539.45	542.50	150	10.80	541.40	-	97	-75	1,950		
	51,450	35,925	754	-	0.05	-0.30	-	-	0.05	75	12150.00	75	581.05	625.50	1,050	-	801.25	-	-	-	75		
	586,275	-79,125	5,606	-	0.05	-0.35	-	-	0.05	2,175	12200.00	300	640.00	642.25	300	16.10	637.50	-	47	-1,350	5,250		
	10,800	4,425	316	-	0.05	-0.20	-	-	0.10	1,875	12250.00	75	670.20	731.30	7,500	-	807.00	-	-	-	150		
	155,700	3,975	1,702	-	0.05	-0.35	-	-	0.05	375	12300.00	75	735.35	744.65	75	27.15	731.50	-	75	-2,250	3,600		
	8,700	975	216	-	0.10	-0.15	-	-	0.10	3,075	12350.00	75	751.65	859.60	75	-	-	-	-	-	-		
	45,675	-15,900	373	-	0.10	-0.10	-	-	0.05	13,575	12400.00	150	838.20	843.25	150	34.35	851.25	-	17	-525	1,200		
	3,600	-3,075	58	-	0.10	-0.05	-	-	0.10	1,200	12450.00	1,275	796.85	925.20	75	-	1,050.00	-	-	-	75		
	431,175	42,450	5,367	-	0.10	-0.10	-	-	0.05	150	12500.00	300	938.60	941.20	300	12.65	938.35	-	989	-54,450	80,925		
	25,200	8,850	254	-	0.05	-0.15	-	-	0.10	1,125	12550.00	75	960.95	1,057.95	75	-	-	-	-	-	-		
	55,200	-1,050	555	-	0.10	-0.05	-	-	0.05	375	12600.00	75	1,033.95	1,043.45	75	98.45	1,018.45	-	53	-1,425	1,425		
	2,025	-1,050	16	-	0.05	-	29,850	0.05	0.15	1,500	12650.00	1,125	1,028.05	1,133.25	75	-	-	-	-	-	-		
	18,450	1,500	131	-	0.05	-	-	-	0.05	1,350	12700.00	75	1,137.30	1,142.90	75	13.50	1,138.00	-	71	-825	5,325		
	10,500	8,550	230	-	0.05	-0.05	-	-	0.10	2,325	12750.00	75	1,161.35	1,211.90	75	-	-	-	-	-	-		
	99,525	-6,825	3,919	-	0.05	-0.10	-	-	0.05	1,125	12800.00	75	1,235.30	1,246.15	150	11.30	1,231.35	-	53	-2,400	1,650		
	1,725	-	17	-	0.05	-0.40	-	-	0.05	225	12850.00	75	1,263.85	1,349.30	75	-	-	-	-	-	-		
	14,925	7,800	266	-	0.05	-0.30	-	-	0.20	3,000	12900.00	75	1,329.95	1,350.00	75	-	1,479.90	-	-	-	75		
	-	-	-	-	-	-	-	-	0.25	3,000	12950.00	75	1,264.05	1,478.85	75	-	-	-	-	-	-		
	150	150	6	-	0.05	-	150	0.05	0.50	4,500	13000.00	375	1,349.85	1,461.25	975	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	0.70	4,500	13050.00	225	1,474.65	1,506.20	150	-	-	-	-	-	-		
Total	30,657,150		6,483,556																7,393,806		44,812,725	Tc	

Top

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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