

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11250.55 As on Sep 21, 2020 15:30:28 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	
		-	-	-	-	-	450	5,778.15	6,418.25	7,350	5200.00	75	0.20	0.25	3,225	-0.05	0.15	249.96	154	3,750	6,000	
		-	-	-	-	-	7,350	5,486.20	6,755.95	7,350	5300.00	2,400	0.15	1.00	750	-	-	-	-	-	-	
		-	-	-	-	-	7,350	5,396.20	6,646.80	7,350	5400.00	2,400	0.15	2.50	6,000	-	-	-	-	-	-	
		-	-	-	-	-	150	5,488.95	6,171.75	7,350	5500.00	2,400	0.15	0.50	1,500	-	-	-	-	-	-	
		-	-	-	-	-	7,350	5,216.20	6,425.60	7,350	5600.00	2,400	0.15	2.90	6,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	5,126.20	6,128.45	7,350	5700.00	2,400	0.15	2.90	6,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	5,036.20	6,026.30	7,350	5800.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,946.20	5,917.40	7,350	5900.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
	150	-	-	-	5,548.90	-	75	5,093.20	5,528.75	300	6000.00	2,025	0.20	0.25	75	-	0.20	209.77	1	-75	17,475	
		-	-	-	-	-	7,350	4,766.20	5,708.45	7,350	6100.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,676.20	5,598.20	7,350	6200.00	2,400	0.15	2.90	6,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,586.20	5,497.55	7,350	6300.00	2,400	0.15	2.90	6,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,496.20	5,385.70	7,350	6400.00	2,400	0.15	2.90	6,000	-	-	-	-	-	-	
		-	-	-	-	-	75	4,635.60	4,987.40	7,350	6500.00	6,000	0.15	0.20	3,075	-0.05	0.20	184.29	2,598	-	46,950	
		-	-	-	-	-	450	4,515.85	4,940.75	7,350	6600.00	2,400	0.15	3.00	6,000	-	-	-	-	-	-	
		-	-	-	-	-	450	4,418.50	4,836.75	7,350	6700.00	75	0.20	3.00	6,000	-	2.65	-	-	-	75	
		-	-	-	-	-	450	4,325.70	4,730.20	7,350	6800.00	2,400	0.15	3.00	6,000	-	-	-	-	-	-	
		-	-	-	-	-	7,350	3,903.40	4,629.80	7,350	6900.00	525	0.20	0.50	75	342.50	0.20	165.23	1,070	75	75	
	75	-	-	-	4,549.20	-	75	4,097.20	4,464.85	75	7000.00	1,050	0.30	0.35	2,700	0.10	0.35	167.85	75	-	50,100	
		-	-	-	-	-	150	3,896.55	4,414.25	150	7100.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	
		-	-	-	-	-	450	3,878.60	4,310.40	7,350	7200.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	
		-	-	-	-	-	825	3,848.95	4,204.55	7,350	7300.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	
		-	-	-	-	-	450	3,682.45	4,098.60	7,350	7400.00	2,400	0.15	3.00	3,000	-	-	-	-	-	-	
	2,250	-	-	-	3,960.00	-	75	3,714.30	4,079.65	75	7500.00	2,475	0.25	0.35	75	-0.10	0.25	140.91	56	-3,900	86,025	
		-	-	-	-	-	450	3,488.00	3,889.55	7,350	7600.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
		-	-	-	-	-	450	3,393.80	3,782.45	7,350	7700.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
		-	-	-	-	-	75	3,304.15	3,678.90	75	7800.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
		-	-	-	-	-	75	3,213.05	3,574.75	75	7900.00	2,400	0.15	2.90	3,000	-	-	-	-	-	-	
	67,650	-2,625	58	168.44	3,235.40	254.60	75	3,215.35	3,227.75	150	8000.00	150	0.25	0.40	1,500	-0.15	0.25	119.74	912	-29,175	188,400	
		-	-	-	-	-	150	3,029.25	3,367.10	150	8100.00	2,400	0.20	1.75	1,500	-	-	-	-	-	-	
	75	-	-	-	3,300.00	-	75	2,869.90	3,261.10	75	8200.00	225	0.25	1.00	75	-	0.30	-	-	-	300	
		-	-	-	-	-	75	2,796.10	3,157.55	75	8300.00	1,500	0.35	1.00	900	-	1.25	-	-	-	5,475	
		-	-	-	-	-	7,350	2,475.25	3,049.55	7,350	8400.00	2,400	0.20	1.55	3,000	-	-	-	-	-	-	
	188,850	-86,550	1,391	-	2,728.40	288.60	375	2,724.85	2,733.55	75	8500.00	600	0.50	0.60	750	-0.05	0.60	107.63	2,091	-14,325	158,625	
	75	-	-	-	2,930.00	-	7,350	2,306.90	2,845.45	7,350	8600.00	2,325	0.40	1.00	75	-2.50	0.40	99.72	2	-	75	
	583,350	-11,775	2,045	133.87	2,537.00	289.00	150	2,472.80	2,542.95	75	8700.00	1,200	0.35	0.65	450	-0.80	0.35	94.61	1,864	45,975	97,425	
	75	-	-	-	2,700.00	-	7,350	2,350.75	2,631.85	7,350	8800.00	2,250	0.50	1.00	1,500	-0.30	0.65	95.99	22	-1,200	525	
		-	-	-	-	-	7,350	2,328.75	2,578.35	7,350	8850.00	1,500	0.15	1.95	1,500	-	-	-	-	-	-	
	150	-	-	-	2,593.15	-	75	2,270.20	2,527.00	7,350	8900.00	900	0.40	0.85	75	-0.10	0.60	91.21	4	-	1,425	
		-	-	-	-	-	7,350	2,200.50	2,561.45	7,350	8950.00	150	0.30	1.90	1,800	-	5.75	-	-	-	375	
	135,675	-11,475	239	127.70	2,242.00	271.05	75	2,218.95	2,232.90	150	9000.00	1,725	0.60	0.65	5,175	-0.40	0.60	87.20	3,377	-15,150	409,125	
		-	-	-	-	-	7,350	2,100.45	2,599.60	7,350	9050.00	1,500	0.15	3.05	1,500	-	3.05	-	-	-	225	
	450	-150	2	247.02	2,340.00	116.00	75	1,880.75	2,285.65	75	9100.00	1,275	0.70	0.90	1,500	-0.80	0.70	84.47	1,146	75	8,100	
		-	-	-	-	-	7,350	2,000.45	2,499.60	7,350	9150.00	1,500	0.20	-	-	-	8.10	-	-	-	300	
	1,050	-	-	-	2,361.00	-	7,350	1,962.05	2,195.50	7,350	9200.00	1,200	0.55	0.95	1,050	-0.60	0.70	80.47	61	-675	3,000	
		-	-	-	-	-	7,350	1,900.45	2,399.60	7,350	9250.00	1,500	0.20	2.35	1,500	-	-	-	-	-	-	
	7,725	-75	4	168.44	2,010.95	66.95	75	1,881.15	2,091.00	75	9300.00	75	0.50	0.80	150	-0.15	0.60	75.33	173	-450	8,100	
		-	-	-	-	-	7,350	1,800.45	2,299.60	7,350	9350.00	75	0.50	1.85	1,500	-	3.30	-	-	-	225	
	20,850	-300	6	213.15	2,021.00	135.00	75	1,729.85	1,999.35	75	9400.00	75	0.45	1.10	75	-0.45	0.55	70.82	123	-1,800	20,400	
		-	-	-	-	-	7,350	1,700.45	2,199.60	7,350	9450.00	750	0.45	1.90	1,800	-	2.65	-	-	-	1,575	
	385,275	-41,250	800	87.14	1,735.00	282.90	75	1,722.40	1,733.05	75	9500.00	1,125	0.65	0.85	450	-0.35	0.65	70.02	3,813	-45,975	726,975	
		-	-	-	-	-	7,350	1,600.45	2,099.60	7,350	9550.00	1,500	0.35	-	-	-	-	-	-	-	-	
	6,450	-300	4	130.62	1,683.00	267.00	75	1,420.35	1,740.65	1,350	9600.00	1,500	0.50	1.10	75	-0.20	0.80	65.63	228	-10,200	12,825	
		-	-	-	-	-	7,350	1,500.45	1,999.60	7,350	9650.00	1,500	0.55	2.10	900	0.40	5.00	-	-	-	450	
	19,875	-1,575	22	143.56	1,618.45	174.60	75	1,437.85	1,642.35	75	9700.00	600	0.70	0.95	675	-0.55	0.65	60.38	105	-2,700	14,625	
		-	-	-	-	-	75	1,453.80	1,587.60	7,350	9750.00	1,500	0.40	-	-	-	9.60	-	-	-	75	
	9,000	-825	13	126.93	1,500.00	196.65	75	1,407.65	1,582.20	75	9800.00	2,700	0.70	1.00	150	-0.75	0.70	56.99	521	-4,050	102,975	
		-	-	-	-	-	-	1,275	1,310.40	1,606.25	7,350	9850.00	1,500	0.40	-	-	-	7.00	-	-	-	150
	9,900	-150	2	160.07	1,492.40	184.20	75	1,263.45	1,483.20	75	9900.00	75	1.25									

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
✓	519,900	-53,100	1,205	-	1,226.20	293.75	750	1,224.75	1,231.65	75	10000.00	6,525	1.90	1.95	25,125	0.20	1.90	55.48	24,530	-26,550	2,248,575
✓	75	-	-	-	1,438.60	-	1,275	1,126.40	1,264.10	1,275	10050.00	75	1.55	2.15	75	0.45	2.15	54.25	190	-3,525	3,000
✓	33,600	-2,325	44	69.39	1,143.10	269.55	150	1,120.50	1,139.25	75	10100.00	2,100	2.20	2.50	1,500	0.50	2.45	53.06	2,928	-750	153,450
✓	-	-	-	-	-	-	75	1,015.85	1,148.95	75	10150.00	75	0.75	4.75	750	1.00	3.10	52.63	36	-	2,850
✓	25,050	-750	28	-	1,020.15	292.25	150	1,022.15	1,040.70	75	10200.00	1,575	2.90	4.55	75	2.15	4.50	53.37	7,842	-8,775	457,350
✓	-	-	-	-	-	-	75	961.65	995.85	75	10250.00	75	2.60	4.25	750	0.60	3.15	48.33	157	600	5,550
✓	15,825	-2,100	55	43.61	932.80	259.70	6,450	871.90	1,024.30	75	10300.00	600	3.55	3.80	2,175	1.05	3.80	47.46	10,968	-66,675	609,450
✓	75	-	1	154.38	1,141.40	208.75	75	862.90	906.45	75	10350.00	75	1.45	4.45	3,000	0.65	3.60	44.81	259	-750	5,850
✓	24,300	-225	40	56.58	847.00	274.00	75	807.75	928.45	75	10400.00	75	4.15	4.80	1,350	1.65	4.75	44.52	17,981	-42,975	935,625
✓	75	-	-	-	904.80	-	75	763.80	790.45	75	10450.00	75	3.05	6.30	3,000	2.35	6.00	43.94	1,358	-17,100	15,750
✓	187,500	-27,600	871	36.40	733.55	283.75	75	729.45	740.25	75	10500.00	4,725	5.50	6.45	1,425	1.85	5.50	40.88	48,334	-58,575	3,231,675
✓	150	-	-	-	963.05	-2.80	75	656.10	703.00	75	10550.00	75	2.85	8.40	1,200	4.25	8.00	41.32	2,096	75	20,775
✓	57,150	-4,200	177	39.82	640.00	283.25	75	615.35	645.15	150	10600.00	75	7.35	10.90	300	6.65	10.85	41.36	41,917	-32,250	825,225
✓	225	-	-	-	864.15	-3.55	300	577.90	607.25	75	10650.00	75	8.55	12.80	1,125	8.00	12.80	40.19	2,589	14,700	46,650
✓	51,600	150	145	34.55	540.00	288.70	75	530.05	570.95	600	10700.00	75	12.50	13.65	150	8.20	13.45	37.88	56,626	32,325	1,293,075
✓	375	-	9	36.29	496.40	274.10	1,275	480.75	500.05	75	10750.00	75	13.95	16.35	75	7.00	13.05	34.82	8,148	23,700	116,400
✓	77,625	-9,000	386	32.26	444.55	282.75	75	435.70	449.40	75	10800.00	75	16.50	18.00	975	11.25	18.00	34.87	101,991	-299,250	1,584,975
✓	375	75	9	43.21	425.95	293.20	75	391.80	408.70	75	10850.00	75	20.75	21.90	6,000	13.30	21.00	33.34	19,213	-22,800	206,250
✓	98,550	-6,750	313	33.90	360.85	268.95	75	330.10	359.75	600	10900.00	75	24.10	25.25	225	16.40	25.20	32.04	112,694	-45,825	1,225,575
✓	3,525	2,925	52	35.69	325.50	250.40	75	300.95	314.35	75	10950.00	75	24.55	32.00	75	21.85	31.95	31.32	30,126	3,825	229,800
✓	390,375	-19,725	4,497	29.45	268.15	255.80	375	265.05	271.00	75	11000.00	1,200	39.00	39.60	7,950	27.35	39.60	30.34	287,478	-70,200	3,197,550
✓	6,375	750	100	29.90	232.10	249.35	75	220.40	231.55	75	11050.00	75	47.60	49.75	225	35.00	49.75	29.58	53,215	341,550	554,700
✓	114,375	26,925	4,467	27.34	188.20	245.85	75	185.50	191.55	75	11100.00	75	60.00	61.00	375	42.95	60.25	28.28	241,971	-70,800	1,523,325
✓	30,825	10,275	737	26.47	152.60	230.55	375	150.05	157.50	75	11150.00	75	74.55	77.90	75	54.90	75.65	27.61	116,648	40,650	401,925
✓	672,675	269,250	30,780	26.25	122.85	217.65	375	120.15	122.90	150	11200.00	300	93.25	95.00	1,800	69.05	93.95	26.88	434,351	-202,725	2,173,500
✓	280,125	252,375	24,210	25.85	96.00	199.05	300	94.05	96.10	3,975	11250.00	375	116.45	120.35	300	86.60	116.45	26.32	176,662	-58,425	567,000
✓	1,986,000	1,621,350	177,026	24.70	70.00	184.25	8,175	70.00	71.00	1,575	11300.00	75	141.45	146.05	375	104.50	141.80	25.54	547,937	349,875	2,639,250
✓	533,850	482,550	82,372	24.31	51.00	162.50	150	51.00	51.95	75	11350.00	150	170.70	174.90	975	128.55	174.90	25.79	190,526	-100,200	412,050
✓	2,809,950	1,729,575	339,229	24.06	36.25	138.55	2,325	36.25	37.00	3,150	11400.00	75	206.45	209.70	75	148.65	206.55	24.63	556,310	-865,050	1,600,875
✓	942,075	775,350	208,757	23.87	25.05	113.90	600	25.00	25.30	3,000	11450.00	375	245.00	250.00	225	172.20	245.00	24.43	202,576	-240,150	269,850
✓	5,338,350	2,091,450	797,809	23.99	17.40	-89.40	3,675	17.40	17.90	6,450	11500.00	75	286.30	289.90	525	199.90	290.40	25.94	549,560	1,309,050	2,074,050
✓	1,455,825	708,450	315,596	24.21	12.00	-67.25	75	11.30	12.00	2,025	11550.00	150	330.25	337.15	75	226.05	339.05	28.44	83,468	-351,450	231,900
✓	4,874,175	1,426,650	695,267	24.88	8.80	-47.45	150	8.75	9.00	75	11600.00	75	377.85	383.95	150	241.20	380.40	26.96	125,038	-304,725	946,650
✓	1,470,075	468,675	265,345	25.84	6.80	-31.30	150	6.60	6.95	13,275	11650.00	75	424.65	431.70	150	260.05	431.85	30.46	11,791	-15,375	64,875
✓	3,215,100	563,250	399,303	27.32	5.85	-18.90	1,350	5.75	5.85	225	11700.00	75	471.80	480.05	150	270.00	478.50	30.90	23,247	-50,175	406,275
✓	876,075	18,225	149,953	29.11	5.40	-9.60	600	5.10	5.40	75	11750.00	75	520.75	531.35	300	274.15	522.80	28.30	1,222	5,850	41,100
✓	2,983,125	-342,225	291,308	30.26	4.50	-4.55	75	4.50	4.75	225	11800.00	75	573.15	582.50	75	283.30	576.00	33.73	4,802	-9,750	144,150
✓	790,575	-203,400	83,514	31.90	4.15	-1.55	525	4.00	4.30	150	11850.00	450	617.60	631.95	150	281.30	618.40	22.66	81	375	11,850
✓	1,409,775	-637,575	143,715	33.44	3.80	-0.40	75	3.50	3.85	375	11900.00	75	671.10	677.85	225	288.75	674.00	36.23	390	-3,750	56,850
✓	385,500	-79,425	27,518	35.59	3.90	0.25	1,350	3.50	3.90	3,450	11950.00	900	715.65	732.30	525	289.10	718.15	24.08	12	-375	7,125
✓	3,962,025	-428,550	147,166	37.00	3.55	0.05	75	3.25	3.55	675	12000.00	75	771.50	776.20	150	288.75	773.75	40.22	1,850	-34,050	263,775
✓	145,800	-60,975	6,916	39.02	3.60	0.55	75	2.75	3.60	150	12050.00	75	813.20	840.25	75	246.60	783.35	-	3	-75	525
✓	827,250	-188,625	37,766	39.81	3.00	0.15	5,550	3.00	3.35	300	12100.00	75	863.10	949.65	75	243.40	828.00	-	9	-75	4,500
✓	29,325	-2,925	1,970	42.45	3.40	0.85	375	2.80	3.45	3,000	12150.00	75	911.95	942.00	75	-	624.25	-	-	-	75
✓	1,031,700	-69,900	23,187	43.17	2.85	0.40	675	2.85	2.90	2,475	12200.00	75	968.70	980.25	150	268.65	950.25	-	32	-1,200	24,300
✓	5,475	2,250	283	44.62	2.70	0.45	75	2.55	3.05	750	12250.00	1,050	982.65	1,085.95	7,500	-	748.25	-	-	-	75
✓	814,800	-12,750	14,510	46.76	2.85	0.60	75	2.60	3.00	300	12300.00	75	1,058.00	1,091.20	75	256.20	1,040.00	-	17	-600	22,650
✓	7,200	-	216	46.97	2.25	-0.05	75	1.75	3.40	3,000	12350.00	1,050	962.65	1,176.50	1,050	-	853.20	-	-	-	75
✓	255,075	-17,025	7,469	49.38	2.50	0.40	75	2.30	2.50	375	12400.00	75	1,154.55	1,230.90	975	-	883.60	-	-	-	300
✓	4,575	-975	360	50.82	2.40	0.35	750	1.40	3.45	9,000	12450.00	975	1,021.95	1,292.05	75	-	949.85	-	-	-	75
✓	3,483,375	865,125	75,786	52.21	2.30	0.35	1,125	2.25	2.30	5,250	12500.00	75	1,269.90	1,275.15	75	290.15	1,269.90	52.42	335	-10,800	147,075
✓	3,300	-750	331	53.25	2.10	0.10	75	1.35	2.55	750	12550.00	75	1,253.30	1,396.95	75	-	-	-	-	-	-
✓	173,625	-30,300	3,244	55.06	2.15	0.35	5,325	2.00	2.10	150	12600.00	375	1,317.40	1,408.40	375	137.80	1,169.00	-	2	-75	1,050
✓	375	375	31	56.00	1.95	214.55	225	1.75	2.90	300	12650.00	975	1,328.45	1,499.10	975	-	-	-	-	-	-
✓	167,700	6,525	2,531	57.42	1.90	0.35	225	2.00	2.10	1,500	12700.00	375	1,457.45	1,499.40	975	-	1,149.20	-	-	-	3,900
✓	5,250	4,875	120	59.57	2.05	-0.05	900	1.80	1.95	900	12750.00	975	1,422.65	1,631.75	975	-					

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
	450	450	12	86.76	1.00	897.30	450	1.00	2.00	450	13800.00	300	2,458.65	2,850.60	7,350	-	-	-	-	-	-
	-	-	-	-	-	-	600	0.35	2.40	300	13900.00	300	2,528.50	2,954.75	7,350	-	-	-	-	-	-
	79,275	17,025	508	90.97	1.20	0.40	75	1.10	1.20	375	14000.00	225	2,760.60	2,773.90	150	288.15	2,759.95	-	21	-1,500	20,325
	1,800	1,800	24	98.55	1.95	473.75	1,500	0.40	1.90	75	14100.00	150	2,702.90	3,121.50	7,350	-	-	-	-	-	-
	-	-	-	-	-	-	3,600	0.15	2.35	300	14200.00	150	2,853.70	3,246.10	7,350	-	-	-	-	-	-
	-	-	-	-	-	-	2,400	0.30	2.30	300	14300.00	150	2,880.45	3,313.30	7,350	-	-	-	-	-	-
	-	-	-	-	-	-	2,400	0.30	2.30	300	14400.00	150	3,029.50	3,430.90	7,350	-	-	-	-	-	-
	83,550	41,400	820	102.80	1.10	0.35	2,100	1.05	1.10	1,350	14500.00	150	3,244.80	3,273.40	150	98.60	3,095.00	-	1	75	2,250
	2,550	-1,275	44	104.27	1.00	0.45	75	0.75	1.20	1,500	14600.00	75	3,215.00	3,485.65	75	-	-	-	-	-	-
	14,025	-1,575	58	106.15	0.95	0.25	1,050	0.80	1.20	1,500	14700.00	75	3,332.00	3,579.25	150	-	-	-	-	-	-
	90,750	67,800	2,808	107.39	0.85	0.25	375	0.80	1.00	375	14800.00	75	3,477.20	3,843.05	7,425	-	3,330.00	-	-	-	150
Total	45,435,150		4,398,471																4,120,416		33,372,825

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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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