

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11535.00 As on Sep 02, 2020 15:25:23 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	6,027.00	6,570.10	150	5200.00	3,600	0.45	2.90	1,800	-	2.90	-	-	-	750		
	-	-	-	-	-	-	6,000	5,712.15	6,814.60	7,350	5300.00	3,900	0.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	6,225	5,607.50	6,699.70	7,350	5400.00	3,600	0.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	150	5,980.35	6,114.00	75	5500.00	750	0.35	2.65	1,800	-	-	-	-	-	-		
	-	-	-	-	-	-	6,225	5,436.40	6,489.45	7,350	5600.00	2,100	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,345.65	6,381.00	7,350	5700.00	2,100	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,248.60	6,269.85	7,350	5800.00	3,600	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	5,171.05	6,173.85	7,350	5900.00	3,600	0.30	-	-	-	-	-	-	-	-		
	975	-	-	-	5,481.20	-	75	5,524.25	5,577.00	75	6000.00	75	1.05	1.40	75	-0.45	1.05	93.33	25	600	13,275		
	-	-	-	-	-	-	7,350	4,971.40	5,940.10	7,350	6100.00	2,400	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	675	4,875.95	5,847.80	7,350	6200.00	2,100	0.25	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	6,675	4,800.70	5,711.90	375	6300.00	2,100	0.25	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	6,600	4,710.95	5,625.80	7,350	6400.00	2,100	0.25	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	5,003.05	5,080.45	75	6500.00	150	0.95	1.10	75	-0.65	0.95	81.57	228	-1,425	17,625		
	-	-	-	-	-	-	7,350	4,521.30	5,387.60	7,350	6600.00	1,500	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	5,925	4,436.30	5,296.45	7,350	6700.00	1,500	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,343.15	5,184.40	375	6800.00	1,500	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	6,675	4,247.20	5,066.05	7,350	6900.00	3,600	0.30	-	-	-	-	-	-	-	-		
	75	-	-	-	4,549.20	-	75	4,521.40	4,579.10	75	7000.00	1,500	1.20	1.25	1,500	-0.85	1.15	73.67	295	-5,325	17,475		
	-	-	-	-	-	-	750	4,065.80	4,862.35	7,350	7100.00	1,500	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,982.55	4,753.60	7,350	7200.00	1,500	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,885.05	4,629.95	7,350	7300.00	1,500	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,788.20	4,519.20	7,350	7400.00	1,500	0.55	-	-	-	-	-	-	-	-		
	2,250	-	-	-	3,960.00	-	75	4,048.05	4,071.85	75	7500.00	7,500	1.35	1.40	75	-0.80	1.35	65.26	1,818	-53,700	78,900		
	-	-	-	-	-	-	6,675	3,872.05	4,167.50	150	7600.00	3,000	0.45	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	6,675	3,642.40	4,062.20	75	7700.00	3,000	0.45	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,548.00	4,081.15	150	7800.00	2,400	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,453.85	3,850.95	75	7900.00	2,400	0.40	-	-	-	-	-	-	-	-		
	75,450	525	20	-	3,552.00	53.85	75	3,550.00	3,561.65	75	8000.00	750	1.85	1.95	75	-0.55	1.95	58.11	675	19,725	239,025		
	-	-	-	-	-	-	1,575	3,262.15	3,635.15	150	8100.00	2,400	1.10	-	-	-	-	-	-	-	-		
	75	-	-	-	3,300.00	-	150	3,169.25	3,525.20	150	8200.00	2,400	1.10	-	-	-	1.90	-	-	-	75		
	-	-	-	-	-	-	75	3,073.50	3,504.50	75	8300.00	900	1.35	3.00	900	-	2.95	-	-	-	825		
	-	-	-	-	-	-	150	2,976.40	3,322.85	150	8400.00	900	1.35	3.00	900	-	-	-	-	-	-		
	363,750	-450	6	-	3,045.00	32.00	75	3,049.60	3,059.05	75	8500.00	600	2.35	2.55	375	-0.55	2.40	50.58	398	-375	214,575		
	75	-	-	-	2,930.00	-	375	2,785.95	3,168.15	375	8600.00	1,500	0.90	-	-	0.15	1.55	-	3	225	300		
	595,575	-	1	-	2,865.00	50.00	150	2,789.45	2,887.10	75	8700.00	225	3.00	-	-	-	3.00	-	-	-	1,275		
	75	-	-	-	2,700.00	-	75	2,596.55	2,927.40	150	8800.00	525	1.80	-	-	-	3.00	-	-	-	75		
	-	-	-	-	-	-	150	2,549.75	2,907.85	150	8850.00	-	-	-	-	-	-	-	-	-	-		
	75	-	-	-	2,610.00	-	75	2,500.90	2,792.85	75	8900.00	900	1.60	-	-	-	5.75	-	-	-	1,350		
	-	-	-	-	-	-	7,350	2,380.60	2,808.25	7,350	8950.00	-	-	-	-	-	5.75	-	-	-	375		
	159,750	-3,975	73	-	2,490.00	6.85	75	2,551.45	2,564.70	75	9000.00	150	3.75	3.85	600	-0.10	3.65	44.57	1,451	4,050	499,875		
	-	-	-	-	-	-	7,350	2,322.45	2,676.55	7,350	9050.00	75	1.60	-	-	-	2.20	3.05	-	2	-75	225	
	675	-	-	-	2,455.00	-	150	2,311.65	2,626.00	7,425	9100.00	975	3.10	-	-	-	3.10	-	-	-	1,650		
	-	-	-	-	-	-	7,350	2,227.00	2,576.75	7,350	9150.00	600	1.25	-	-	-	8.10	-	-	-	300		
	1,800	-	-	-	2,440.00	-	75	2,351.60	2,373.25	75	9200.00	300	3.60	6.85	900	2.00	5.50	-	1	75	3,375		
	-	-	-	-	-	-	7,350	2,126.05	2,476.65	7,350	9250.00	525	0.80	-	-	-	-	-	-	-	-		
	7,725	-	3	-	2,175.80	-3.20	75	2,252.65	2,268.80	75	9300.00	75	3.30	5.50	75	0.75	5.00	40.91	10	-225	8,325		
	-	-	-	-	-	-	7,350	2,031.35	2,378.65	7,350	9350.00	75	3.40	-	-	-	3.30	-	-	-	225		
	21,300	-	-	-	2,104.65	-	75	2,153.40	2,171.40	75	9400.00	300	4.00	6.00	600	-0.40	4.75	-	-	-	21,975		
	-	-	-	-	-	-	7,350	1,930.55	2,276.00	7,350	9450.00	900	3.05	7.95	600	-	10.55	-	-	-	750		
	481,950	-225	81	-	2,056.00	70.05	150	2,056.75	2,062.90	75	9500.00	375	5.10	5.30	1,350	-0.25	5.05	37.55	1,864	18,825	812,850		
	-	-	-	-	-	-	7,350	1,828.10	2,177.75	7,350	9550.00	525	4.25	9.25	600	-	-	-	-	-	-		
	7,275	-	-	-	1,920.40	-	75	1,954.25	1,966.20	75	9600.00	75	5.60	5.75	150	-0.25	5.70	36.49	815	3,675	18,225		
	-	-	-	-	-	-	7,350	1,735.90	2,069.50	7,350	9650.00	300	4.60	9.45	300	-	-	-	-	-	-		
	22,575	-375	6	-	1,827.25	72.25	75	1,854.55	1,867.20	75	9700.00	150	5.90	6.35	675	-1.80	6.10	35.14	1,366	9,450	25,800		
	-	-	-	-	-	-	75	1,715.50	1,883.60	75	9750.00	150	5.20	10.95	600	-	9.60	-	-	-	75		
	10,800	75	1	-	1,725.00	-5.00	75	1,755.25	1,771.05	75	9800.00	150	6.60	7.05	150	-0.50	7.00	33.99	1,317	4,575	56,100		
	-	-	-	-	-	-	1,275	1,600.10	1,810.45	1,200	9850.00	900	5.40	13.95	600	-	7.00	-	-	-			

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		
	-	-	-	-	-	-	75	1,414.55	1,585.00	75	10050.00	225	9.25	15.95	600	6.35	16.45	34.40	6	300	975			
	40,500	-75	5	-	1,447.35	10.95	75	1,463.85	1,472.25	75	10100.00	150	10.00	10.15	300	-2.00	9.90	30.52	526	6,075	109,800			
	-	-	-	-	-	-	1,275	1,319.45	1,498.20	900	10150.00	150	10.10	16.95	300	-1.90	11.60	30.38	4	150	450			
	26,925	-75	9	-	1,360.90	73.90	75	1,364.65	1,373.75	75	10200.00	225	11.95	12.00	75	-2.80	11.80	29.61	2,063	-20,250	165,750			
	-	-	-	-	-	-	75	1,234.60	1,356.05	75	10250.00	75	11.60	17.70	75	-0.55	21.45	32.23	9	75	825			
	16,650	-75	1	-	1,236.70	12.30	225	1,270.50	1,278.15	75	10300.00	300	14.25	14.40	75	-3.15	14.40	28.72	2,736	21,150	238,575			
	-	-	-	-	-	-	75	1,130.95	1,260.70	75	10350.00	75	15.15	22.35	75	0.45	17.00	28.75	5	75	300			
	24,750	-150	4	-	1,181.00	74.60	75	1,173.30	1,183.80	75	10400.00	375	17.40	17.55	75	-4.70	17.15	27.93	3,087	11,925	799,200			
	-	-	-	-	-	-	75	1,047.75	1,158.90	75	10450.00	300	16.55	27.95	300	-	-	-	-	-	-			
	249,975	-900	168	-	1,079.15	42.30	75	1,078.80	1,084.90	75	10500.00	600	21.20	21.40	1,050	-5.45	21.15	27.13	11,122	-80,175	2,138,700			
	150	-	-	-	1,008.90	-	75	1,015.50	1,044.20	75	10550.00	75	22.70	23.75	1,200	-5.50	23.70	27.21	41	750	8,400			
	70,575	-150	13	-	985.00	54.60	75	982.10	993.10	75	10600.00	75	26.25	26.30	1,200	-6.40	26.05	26.37	8,142	195,675	699,750			
	75	-	-	-	941.85	23.45	75	913.00	952.35	75	10650.00	150	27.10	31.95	1,500	-17.85	41.70	28.63	3	75	150			
	62,400	75	14	-	890.00	42.90	75	889.55	899.00	75	10700.00	375	32.30	32.50	1,275	-9.05	32.15	25.64	5,484	17,325	442,950			
	225	-	-	-	823.75	-	75	839.80	856.40	75	10750.00	375	35.70	36.00	1,275	-7.60	37.55	25.25	1,287	28,650	55,500			
	93,525	-150	35	-	798.00	39.90	75	802.00	807.60	75	10800.00	225	39.90	40.15	375	-9.35	39.85	24.88	8,849	16,125	668,775			
	225	-	-	-	713.45	-	75	747.45	780.75	75	10850.00	75	43.50	44.60	150	-10.95	45.00	24.47	1,166	-6,675	17,325			
	105,750	-	18	14.70	707.25	34.70	75	709.95	717.10	75	10900.00	150	49.80	50.00	300	-12.90	49.55	24.22	8,510	99,150	772,575			
	525	75	1	-	628.25	-5.90	75	657.75	676.25	75	10950.00	75	51.65	55.85	375	-13.95	55.45	23.75	786	750	26,100			
	490,425	7,200	995	18.23	624.55	38.45	75	627.05	628.75	75	11000.00	75	62.45	62.50	150	-16.05	61.95	23.63	30,551	-81,450	2,748,825			
	225	-75	2	16.59	577.00	69.70	75	576.45	602.75	75	11050.00	75	69.80	70.10	1,050	-21.30	64.85	23.31	1,049	3,225	52,725			
	66,450	-2,475	293	18.15	540.25	28.40	450	541.45	545.35	75	11100.00	75	77.80	78.05	75	-20.10	77.05	22.94	7,614	-2,250	762,525			
	9,525	-	3	16.03	488.00	16.60	75	493.95	508.70	75	11150.00	75	86.10	87.45	75	-22.90	85.10	22.72	1,317	4,125	53,325			
	306,225	-1,650	837	17.98	461.55	24.35	75	462.45	464.75	75	11200.00	825	97.65	97.95	150	-24.05	96.55	22.45	17,067	118,425	1,387,050			
	9,825	525	26	17.76	421.90	26.85	525	423.20	430.20	75	11250.00	75	107.60	109.80	225	-29.65	105.00	22.14	1,087	9,825	53,475			
	262,425	-3,600	2,045	18.12	383.40	20.90	225	385.70	388.25	75	11300.00	300	122.10	122.50	225	-25.90	121.00	21.91	15,340	69,825	1,508,325			
	12,225	-1,725	168	18.09	350.70	21.35	525	350.30	355.05	75	11350.00	150	135.65	136.40	750	-28.60	135.00	21.68	891	9,375	60,675			
	639,600	12,375	9,378	17.63	315.00	21.35	75	315.10	316.25	300	11400.00	300	151.30	151.95	825	-31.45	150.65	21.39	22,100	49,425	1,234,575			
	58,725	3,525	1,540	17.61	281.10	16.00	75	283.05	284.30	75	11450.00	150	167.15	168.55	75	-27.40	169.30	21.12	2,406	13,425	83,700			
	1,817,325	64,575	36,664	17.41	250.95	16.50	300	251.30	252.20	150	11500.00	75	185.55	186.25	75	-35.45	185.00	20.81	34,938	66,900	1,818,525			
	47,850	5,175	1,332	17.25	221.70	13.10	75	222.15	222.95	750	11550.00	150	205.10	207.40	675	-35.90	206.05	20.60	969	1,725	30,450			
	1,075,725	28,875	20,263	17.08	195.00	13.30	75	194.70	195.45	150	11600.00	375	228.20	228.95	75	-39.90	228.00	20.44	9,598	39,375	942,000			
	52,350	75	1,229	16.94	168.25	9.95	825	169.70	170.85	750	11650.00	75	252.30	254.35	75	-36.40	253.15	20.17	294	300	20,400			
	994,650	-16,650	16,624	16.80	146.30	8.85	75	147.00	147.35	750	11700.00	75	277.60	279.95	150	-42.90	277.00	20.30	2,733	-36,375	374,325			
	81,525	3,300	1,975	16.79	119.70	1.85	150	125.70	126.65	75	11750.00	75	304.05	309.95	525	-37.35	308.45	20.15	66	-1,500	28,500			
	1,347,600	77,250	25,032	16.53	106.10	6.65	75	106.85	107.05	825	11800.00	75	337.60	340.00	150	-42.00	340.85	20.15	1,655	2,700	106,125			
	77,550	6,450	1,387	16.45	87.20	1.20	75	90.10	90.65	75	11850.00	75	360.80	384.15	75	-65.40	385.50	21.42	3	75	9,150			
	838,500	12,150	8,885	16.29	75.10	4.35	75	75.05	75.30	1,050	11900.00	75	404.35	409.05	75	-41.35	411.35	20.18	174	1,200	96,900			
	66,450	6,900	1,154	16.26	63.85	4.65	75	62.85	63.75	75	11950.00	75	439.40	454.05	75	47.10	533.05	29.12	2	-	4,875			
	2,026,875	88,050	21,307	16.16	51.60	2.05	375	51.70	52.05	1,050	12000.00	75	482.10	484.60	75	-51.60	485.00	20.64	1,101	-3,525	424,725			
	40,125	-3,000	1,587	16.16	42.55	0.65	75	42.75	43.15	1,125	12050.00	75	516.70	534.35	75	25.30	584.05	27.32	3	75	675			
	447,600	-30,900	5,155	16.16	35.00	0.60	225	34.95	35.20	225	12100.00	150	560.90	567.60	450	-52.60	566.10	20.89	77	-975	5,175			
	51,600	1,650	1,267	16.19	28.35	-0.25	1,200	28.45	28.85	1,200	12150.00	75	595.60	659.20	75	-	-	-	-	-	-			
	556,950	-5,625	4,751	16.16	22.85	-1.00	75	22.95	23.15	150	12200.00	75	649.85	655.00	450	-41.25	654.00	23.09	97	-3,000	46,650			
	-	-	-	-	-	-	150	15.10	28.00	75	12250.00	1,050	651.45	755.45	1,050	-	-	-	-	-	-			
	774,150	72,825	5,885	16.22	15.05	-1.75	1,500	14.90	15.10	150	12300.00	75	739.60	749.65	75	-26.45	757.15	24.88	10	-600	27,300			
	8,250	-	-	-	13.50	0.10	300	10.05	18.90	300	12350.00	1,050	759.70	865.55	75	-	-	-	-	-	-			
	327,225	31,575	3,765	16.43	9.80	-2.05	75	9.95	10.05	225	12400.00	75	833.95	843.95	75	-68.60	876.70	29.75	1	-	375			
	-	-	-	-	-	-	300	5.30	14.10	1,500	12450.00	75	841.25	977.80	75	-	-	-	-	-	-			
	876,900	128,400	7,545	16.96	7.25	-1.65	300	7.40	7.45	750	12500.00	75	934.35	937.00	225	-57.00	935.00	25.66	214	1,275	165,900			
	1,950	-150	46	17.41	6.40	-1.35	1,350	6.40	6.65	1,350	12550.00	75	945.65	1,073.15	75	-	-	-	-	-	-			
	73,425	30,075	1,859	17.66	5.85	-1.10	225	5.80	5.90	375	12600.00	75	1,027.80	1,039.10	75	8.70	1,065.70	32.67	2	-75	1,725			
	-	-	-	-	-	-	525	2.70	9.90	150	12650.00	975	1,031.90	1,340.65	7,350	-	-	-	-	-	-			
	101,175	1,275	453	18.48	5.10	-0.60	75	4.85	5.05	450	12700.00	75	1,125.90	1,138.80	75	-	1,191.05	-	-	-	4,125			
	-	-	-	-	-	-	525	2.35	9.90	150	12750.00	150	1,121.80	1,288.95	150	-	-	-	-	-	-			
	89,550	-																						

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	
	-	-	-	-	-	-	2,400	1.05	-	-	14600.00	7,350	2,791.90	3,444.65	7,350	-	-	-	-	-	-		
	12,675	1,500	232	38.23	2.25	-0.85	900	2.25	2.85	75	14700.00	75	2,997.90	3,319.10	75	-	-	-	-	-	-		
	19,425	1,575	60	39.19	2.25	-0.45	675	2.25	2.85	300	14800.00	75	3,144.35	3,344.00	75	1,280.60	3,240.00	66.57	1	75	75		
Total	17,457,150		186,467																222,963		22,617,000	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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