

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	Chart	
	1,350	1,200	16	-	1,860.00	265.00	7,350	1,675.90	1,875.00	75	9400.00	300	17.00	22.00	75	2.50	17.00	32.98	1,428	-34,050	90,900		
	-	-	-	-	-	-	450	1,684.85	1,914.45	375	9450.00	75	19.00	25.00	75	3.70	20.00	33.21	19	75	1,950		
	122,250	48,450	766	-	1,752.65	276.20	75	1,748.15	1,764.45	75	9500.00	150	22.05	23.95	675	6.05	22.05	33.05	2,841	51,600	390,525		
	-	-	-	-	-	-	7,350	1,549.65	1,863.55	7,350	9550.00	300	22.00	27.00	75	4.50	23.00	32.52	328	7,200	7,275		
	600	150	2	-	1,710.00	250.00	75	1,645.40	1,744.05	75	9600.00	300	21.30	29.35	75	5.05	28.00	33.06	140	-1,800	23,100		
	-	-	-	-	-	-	750	1,538.20	2,044.60	750	9650.00	150	12.00	-	-	-	-	-	-	-	-	-	
	1,800	1,650	22	26.75	1,635.15	264.85	75	1,512.00	1,656.05	75	9700.00	75	27.00	32.50	75	5.20	27.20	31.20	67	2,025	4,500		
	-	-	-	-	-	-	7,350	1,321.45	1,927.20	750	9750.00	600	15.75	58.95	600	-	-	-	-	-	-	-	
	300	150	2	26.58	1,540.00	240.00	1,275	1,392.40	1,548.65	75	9800.00	1,200	35.60	36.00	75	14.45	35.95	31.51	179	3,525	16,200		
	-	-	-	-	-	-	675	1,224.20	1,566.45	750	9850.00	150	21.00	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	1,201.85	1,455.30	75	9900.00	150	32.00	44.20	150	15.35	39.00	30.40	97	2,550	41,025		
	-	-	-	-	-	-	1,200	1,175.20	1,712.65	7,350	9950.00	600	39.05	78.50	600	-	-	-	-	-	-	-	
	146,775	55,950	1,072	-	1,280.40	269.55	75	1,278.20	1,282.00	150	10000.00	1,050	47.10	48.00	675	18.45	47.90	30.23	7,890	66,750	1,201,875		
	-	-	-	-	-	-	450	1,107.25	1,609.60	7,350	10050.00	450	34.60	68.35	375	-	34.95	-	-	-	225		
	4,125	2,925	42	-	1,198.00	289.50	75	1,172.90	1,200.00	75	10100.00	75	55.00	59.90	75	23.05	55.60	29.64	2,312	16,800	70,950		
	-	-	-	-	-	-	7,350	996.45	1,505.30	7,350	10150.00	375	24.50	78.65	7,350	261.10	56.30	28.82	1	75	75		
	6,450	675	28	-	1,123.80	211.20	75	1,067.15	1,111.80	75	10200.00	75	56.95	64.95	75	13.10	50.00	26.95	3,262	-2,775	274,875		
	-	-	-	-	-	-	450	925.20	1,165.75	7,350	10250.00	225	59.85	77.40	300	20.25	54.25	26.67	10	300	600		
	1,125	600	10	-	1,012.35	227.65	75	1,011.00	1,024.30	75	10300.00	75	72.30	74.90	675	30.15	72.75	28.22	4,161	34,800	303,525		
	-	-	-	-	-	-	450	829.10	1,069.45	750	10350.00	600	46.80	93.85	7,350	38.75	76.50	27.70	43	300	675		
	2,025	1,350	21	23.92	984.50	186.50	75	906.75	938.05	75	10400.00	75	80.00	85.00	75	33.80	83.00	27.47	2,851	27,825	227,100		
	-	-	-	-	-	-	450	703.15	1,046.85	7,350	10450.00	600	84.95	100.90	300	31.00	83.50	26.51	18	675	750		
	84,750	18,900	563	12.93	836.70	245.30	75	832.55	844.15	75	10500.00	225	99.45	99.75	75	41.95	99.45	27.22	15,988	249,450	1,979,550		
	-	-	-	-	-	-	450	632.55	1,082.25	7,350	10550.00	450	61.00	130.70	150	34.85	95.10	25.70	9	150	375		
	17,925	5,925	146	14.79	750.40	224.60	75	744.75	765.70	75	10600.00	150	111.65	115.70	75	50.35	115.70	26.70	3,345	19,275	383,100		
	-	-	-	-	-	-	7,350	510.15	914.40	7,350	10650.00	-	-	132.00	75	54.45	131.00	27.03	12	600	600		
	10,725	4,500	94	16.42	672.95	280.05	75	662.45	692.90	75	10700.00	525	129.35	134.25	75	58.70	134.25	26.17	6,834	154,950	786,225		
	-	-	-	-	-	-	750	432.75	791.75	7,350	10750.00	150	3.05	150.90	150	55.70	145.70	26.01	28	1,200	1,200		
	48,750	5,850	150	17.01	595.75	213.10	75	588.20	608.65	75	10800.00	75	152.65	156.00	75	67.70	155.80	25.67	6,354	60,675	1,022,250		
	-	-	-	-	-	-	750	348.40	755.20	7,350	10850.00	75	107.75	-	-	61.95	154.00	24.30	64	-375	1,875		
	13,275	8,475	217	17.22	520.70	215.35	75	514.25	534.05	750	10900.00	150	180.00	186.00	150	82.45	186.00	25.62	4,253	51,975	277,275		
	6,375	6,375	85	20.70	526.00	378.65	7,350	240.60	557.10	7,350	10950.00	75	160.50	-	-	77.85	184.55	24.20	136	4,950	6,525		
	197,175	32,325	2,073	17.61	453.65	199.65	375	448.50	457.95	750	11000.00	525	211.00	215.00	2,400	92.95	215.00	25.19	20,103	150,375	1,140,900		
	375	375	6	19.92	450.00	403.95	225	150.65	512.60	7,350	11050.00	75	221.00	-	-	90.75	224.00	24.46	139	4,950	6,675		
	26,400	11,325	427	17.91	391.85	177.15	75	376.95	391.95	750	11100.00	75	244.15	248.65	75	102.35	244.20	24.50	5,618	49,650	369,900		
	1,275	1,275	38	25.19	462.35	54.35	225	48.50	455.45	750	11150.00	150	253.00	-	-	101.10	260.95	24.21	231	8,325	11,400		
	85,275	24,525	1,195	17.41	325.00	171.95	75	322.90	329.90	750	11200.00	75	283.00	285.00	75	119.45	284.95	24.37	9,506	89,175	705,075		
	12,525	11,250	216	17.95	304.95	154.20	75	297.00	304.95	750	11250.00	75	260.00	407.20	75	135.85	310.00	24.51	341	8,250	12,975		
	256,950	170,025	5,303	17.40	271.00	154.80	300	270.00	274.95	750	11300.00	150	324.00	326.00	150	133.50	325.75	23.93	9,299	51,825	929,850		
	9,450	6,825	321	17.22	243.80	139.20	225	167.20	291.00	75	11350.00	75	11.05	465.75	7,350	262.50	465.75	31.89	478	4,875	10,875		
	259,875	85,575	4,929	16.97	217.00	139.90	450	217.00	218.00	300	11400.00	75	370.05	376.80	75	147.75	373.70	23.69	6,666	-975	319,950		
	18,450	12,525	746	16.71	191.80	131.90	225	135.50	191.80	2,775	11450.00	75	235.05	400.00	75	136.80	378.45	22.11	542	8,700	14,700		
	873,375	201,225	16,160	16.57	170.00	126.40	750	170.00	170.95	750	11500.00	2,025	421.40	425.00	450	163.75	425.00	23.36	14,837	93,225	878,700		
	16,125	-2,025	905	16.53	151.05	115.40	75	150.00	153.00	75	11550.00	2,250	448.05	473.05	75	168.15	449.90	23.02	1,087	33,600	47,175		
	416,100	104,475	9,548	16.34	131.70	109.10	150	130.90	131.70	75	11600.00	150	474.90	485.95	75	179.00	482.00	23.11	2,415	7,200	135,750		
	14,625	8,025	518	16.23	115.00	101.55	75	101.00	138.60	75	11650.00	75	365.20	645.00	75	145.95	490.00	21.36	73	2,400	8,475		
	363,900	121,350	9,332	15.82	96.15	-95.15	150	80.05	99.00	75	11700.00	375	525.05	563.70	75	193.50	548.00	23.20	1,020	600	55,800		

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	
	14,475	10,200	530	15.84	84.00	-86.95	75	77.80	90.35	150	11750.00	225	460.70	-	-	66.15	460.65	13.16	16	525	3,150		
	615,150	160,950	14,470	16.02	74.95	-73.90	600	73.60	74.95	3,675	11800.00	75	614.40	632.75	375	213.50	625.00	23.84	531	3,375	34,500		
	9,000	4,350	344	16.02	65.00	-66.15	75	60.00	87.35	75	11850.00	750	563.45	997.65	150	37.50	476.00	-	43	1,500	2,625		
	357,825	72,600	10,575	16.13	57.20	-57.15	150	55.00	57.50	75	11900.00	75	699.15	714.00	375	216.25	700.00	24.07	196	675	50,250		
	15,750	15,300	774	16.17	49.60	-43.25	1,500	40.25	55.05	75	11950.00	7,350	635.75	870.70	7,350	187.95	722.95	22.84	224	8,325	9,975		
	1,178,250	7,350	24,192	16.14	42.35	-43.05	2,325	42.00	42.35	375	12000.00	75	789.00	798.50	750	239.90	788.00	25.16	2,416	6,300	186,075		
	375	375	5	16.83	41.50	-	1,500	30.00	48.55	150	12050.00	825	692.75	1,335.45	150	-	-	-	-	-	-		
	495,450	33,300	10,843	16.36	32.30	-28.35	1,125	30.35	32.40	1,200	12100.00	75	863.30	920.30	75	191.75	816.75	20.29	3	150	525		
	-	-	-	-	-	-	150	23.45	37.05	150	12150.00	375	793.60	1,433.90	150	-	-	-	-	-	-		
	468,300	-19,875	11,817	17.18	28.20	-14.00	75	25.40	29.00	300	12200.00	75	954.75	1,053.50	75	260.30	962.30	26.74	55	1,200	3,600		
	600	450	11	17.82	27.85	-27.05	150	18.95	27.00	75	12250.00	375	894.25	1,534.30	150	-	-	-	-	-	-		
	414,450	83,025	8,912	16.98	19.45	-11.75	225	19.40	21.40	150	12300.00	75	1,031.50	1,113.00	1,275	214.00	999.00	21.56	10	375	525		
	-	-	-	-	-	-	150	14.45	31.00	600	12350.00	7,350	993.05	1,224.25	7,350	-	-	-	-	-	-		
	107,250	-46,725	3,696	17.76	17.15	-5.90	75	17.10	18.40	225	12400.00	75	1,148.55	1,190.90	75	-	875.00	-	-	-	75		
	-	-	-	-	-	-	1,500	10.00	27.65	825	12450.00	7,350	1,072.60	1,338.20	7,350	-	-	-	-	-	-		
	869,850	34,275	6,346	18.21	14.00	-4.60	750	14.00	14.50	375	12500.00	75	1,252.40	1,267.15	750	273.05	1,242.00	29.99	535	13,575	76,875		
	-	-	-	-	-	-	600	10.05	16.10	600	12550.00	375	1,171.00	1,460.70	7,350	-	-	-	-	-	-		
	130,800	-24,075	1,386	18.82	12.05	-2.40	300	11.10	12.45	150	12600.00	975	1,237.30	1,433.55	375	-	988.00	-	-	-	75		
	-	-	-	-	-	-	1,500	5.25	27.70	600	12650.00	7,350	1,271.20	1,508.80	750	-	-	-	-	-	-		
	75	75	1	19.28	10.00	-	75	7.30	13.80	1,500	12700.00	7,350	1,331.90	1,556.15	750	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	4.00	20.80	75	12750.00	7,350	1,371.05	1,610.75	750	-	-	-	-	-	-		
	-	-	-	-	-	-	900	7.10	13.80	75	12800.00	7,350	1,428.95	1,665.20	750	-	-	-	-	-	-		
	-	-	-	-	-	-	900	3.00	38.95	600	12850.00	375	1,472.30	1,722.80	750	-	-	-	-	-	-		
	-	-	-	-	-	-	900	6.60	14.00	75	12900.00	375	1,567.50	1,750.10	750	-	-	-	-	-	-		
	75	-	-	-	16.00	-	75	9.00	12.00	75	12950.00	3,375	1,568.40	1,886.25	7,350	-	-	-	-	-	-		
	267,525	20,475	1,517	21.65	8.00	0.15	150	7.80	8.00	1,425	13000.00	75	1,743.70	1,750.00	75	281.65	1,738.05	37.61	387	24,150	72,450		
	-	-	-	-	-	-	3,600	0.20	28.95	1,200	13050.00	900	1,710.65	2,028.30	7,350	-	-	-	-	-	-		
	3,525	150	9	22.60	7.90	1.25	75	7.90	8.75	900	13100.00	150	1,829.90	1,916.15	75	-5.50	1,429.45	-	-	-	750		
	-	-	-	-	-	-	2,400	1.50	12.85	975	13150.00	7,350	1,780.05	1,988.50	750	-	-	-	-	-	-		
Total	7,969,200		150,381																139,441		12,204,750	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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