

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11247.55** As on Sep 30, 2020 15:30:26 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	
	-	-	-	-	-	-	75	1,721.50	2,120.25	75	9300.00	75	24.10	28.50	75	-5.10	25.90	31.29	67	2,775	7,575		
	-	-	-	-	-	-	7,350	1,736.50	2,153.80	7,350	9350.00	1,200	10.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	225	1,646.50	2,023.55	75	9400.00	600	24.95	33.00	300	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,626.45	2,028.05	7,350	9450.00	1,200	11.60	-	-	-	-	-	-	-	-		
	1,800	-	-	-	1,748.00	-	225	1,732.80	1,789.30	300	9500.00	300	31.40	33.00	375	-2.70	33.00	30.12	755	29,025	101,775		
	-	-	-	-	-	-	7,350	1,556.95	1,911.70	7,350	9550.00	1,200	13.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	1,558.20	1,825.65	7,350	9600.00	300	25.05	94.90	75	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,384.45	1,824.85	7,350	9650.00	1,200	18.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	1,575.90	1,642.05	75	9700.00	150	40.05	51.95	75	-1.50	43.50	29.19	40	1,800	3,900		
	-	-	-	-	-	-	7,350	1,294.45	1,709.90	7,350	9750.00	300	25.20	-	-	-	-	-	-	-	-		
	675	-	-	-	1,487.30	-	75	1,478.90	1,526.30	75	9800.00	75	46.50	51.85	150	-5.65	50.00	28.74	139	225	37,125		
	-	-	-	-	-	-	7,350	1,204.45	1,614.15	7,350	9850.00	525	42.00	-	-	-	-	-	-	-	-		
	300	-	-	-	1,152.20	-	75	1,383.45	1,431.60	150	9900.00	75	51.20	60.25	150	-0.75	59.95	28.64	18	225	9,675		
	-	-	-	-	-	-	7,350	1,151.10	1,509.60	7,350	9950.00	1,200	39.20	89.00	75	-	-	-	-	-	-		
	52,725	2,700	92	-	1,330.00	13.40	75	1,309.85	1,323.05	75	10000.00	150	65.80	66.60	75	-5.95	65.80	27.85	1,225	-10,350	312,000		
	-	-	-	-	-	-	7,350	1,051.10	1,414.20	7,350	10050.00	300	57.05	82.95	300	-	75.00	-	-	-	-	3,225	
	-	-	-	-	-	-	75	1,205.45	1,250.20	75	10100.00	150	65.05	75.00	150	-8.50	73.00	27.14	60	1,950	15,150		
	-	-	-	-	-	-	7,350	1,001.10	1,381.35	7,350	10150.00	1,200	57.20	109.00	75	-	-	-	-	-	-		
	75	75	1	-	1,170.00	-508.90	150	1,117.05	1,179.45	75	10200.00	150	82.05	97.35	75	1.70	97.40	28.10	6,488	420,975	448,275		
	-	-	-	-	-	-	7,350	901.10	1,252.20	7,350	10250.00	525	72.00	124.50	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	75	1,028.15	1,079.20	75	10300.00	150	94.10	99.00	225	-14.50	93.50	26.05	753	25,875	55,050		
	-	-	-	-	-	-	7,350	801.10	1,160.35	7,350	10350.00	375	86.60	157.05	7,350	-	-	-	-	-	-		
	150	-	-	-	929.45	-	75	949.30	994.20	75	10400.00	75	107.00	120.85	150	-9.20	112.50	26.11	86	1,125	12,525		
	-	-	-	-	-	-	7,350	701.10	1,080.35	7,350	10450.00	1,200	88.60	163.40	7,350	-	-	-	-	-	-		
	14,700	3,675	58	-	882.70	-3.15	75	878.50	896.65	300	10500.00	375	129.55	132.25	75	-7.30	131.85	25.97	2,030	33,000	344,625		
	-	-	-	-	-	-	375	651.05	986.60	7,350	10550.00	300	100.50	181.50	7,350	-	-	-	-	-	-		
	525	75	1	9.60	795.00	4.00	75	790.45	840.85	75	10600.00	225	146.10	152.00	150	-14.15	144.30	25.12	94	2,550	21,675		
	-	-	-	-	-	-	150	601.00	891.60	7,350	10650.00	3,000	21.60	253.45	7,350	-	-	-	-	-	-		
	600	-	2	15.12	740.00	8.55	75	711.85	775.35	75	10700.00	225	167.10	197.70	150	-6.90	170.25	25.13	288	8,100	19,275		
	-	-	-	-	-	-	-	-	817.05	7,350	10750.00	3,000	12.25	-	-	-	-	-	-	-	-		
	75	-	-	-	630.00	-	75	642.70	679.65	75	10800.00	75	194.05	199.30	75	-6.90	197.45	25.02	6,299	440,025	484,350		
	-	-	-	-	-	-	75	501.00	739.60	7,350	10850.00	3,000	12.25	-	-	-	-	-	-	-	-		
	2,475	975	13	16.79	603.00	-6.40	75	567.15	598.35	75	10900.00	150	214.35	228.90	150	0.40	230.50	25.09	153	3,000	17,700		
	450	-	-	-	503.00	-	75	301.00	633.05	300	10950.00	3,000	12.25	-	-	-	-	-	-	-	-		
	185,550	-75	283	16.06	521.40	4.05	75	517.00	522.25	150	11000.00	75	251.85	257.90	75	-2.40	258.75	24.65	1,373	29,925	258,300		
	-	-	-	-	-	-	-	-	601.20	7,350	11050.00	150	201.00	-	-	-	-	-	-	-	-		
	8,775	225	47	16.33	458.90	3.55	75	447.15	463.30	75	11100.00	150	285.35	289.90	75	-6.05	290.05	24.21	293	13,200	22,725		
	-	-	-	-	-	-	3,000	26.50	509.80	7,350	11150.00	-	-	-	-	-	360.00	-	-	-	75		
	48,900	14,250	734	16.22	395.65	9.15	150	382.55	393.90	150	11200.00	150	323.85	326.00	75	-9.50	322.30	23.65	491	8,400	45,600		
	-	-	-	-	-	-	150	251.00	606.35	7,350	11250.00	300	301.30	498.95	75	-	558.75	35.94	1	75	150		
	44,550	10,200	614	15.85	333.00	-2.00	300	330.05	341.45	150	11300.00	75	355.95	381.90	150	-8.85	362.50	23.35	67	1,950	9,375		
	-	-	-	-	-	-	150	201.00	-	-	11350.00	-	-	530.50	300	-	-	-	-	-	-		
	29,100	1,275	311	15.81	281.25	1.90	225	274.15	287.30	75	11400.00	150	406.10	421.20	225	-2.15	408.00	23.15	17	150	7,125		
	-	-	-	-	-	-	75	211.00	-	-	11450.00	-	-	583.85	300	-	441.75	-	-	-	825		
	209,025	15,150	1,948	15.53	231.00	-3.80	300	230.05	234.00	150	11500.00	525	463.00	472.95	375	-10.00	463.00	23.28	601	-3,000	95,775		
	-	-	-	-	-	-	3,150	6.00	-	-	11550.00	-	-	633.25	7,350	-	-	-	-	-	-		
	116,550	4,050	591	15.37	188.30	-4.20	150	184.05	197.20	150	11600.00	75	504.20	530.20	75	-44.05	496.40	21.96	10	-	1,275		
	-	-	-	-	-	-	3,000	6.00	-	-	11650.00	-	-	-	-	-	-	-	-	-	-		
	59,175	4,800	358	15.27	152.00	-2.75	75	150.00	154.95	75	11700.00	75	563.30	598.05	75	-17.55	570.00	22.73	4	300	1,275		
	-	-	-	-	-	-	150	85.50	-	-	11750.00	150	451.00	-	-	-	-	-	-	-	-		
	59,400	4,425	498	15.00	118.40	-1.95	75	116.45	118.00	75	11800.00	75	627.65	661.30	75	-	630.00	-	-	-	300		
	-	-	-	-	-	-	150	65.20	-	-	11850.00	150	551.00	-	-	-	-	-	-	-	-		
	16,050	1,350	125	14.56	87.85	-8.60	150	86.35	94.90	525	11900.00	75	690.85	737.15	75	-	-	-	-	-	-		
	-	-	-	-	-	-	150	50.20	-	-	11950.00	7,350	603.75	907.15	7,350	-	-	-	-	-	-		
	302,775	25,200	2,655	14.55	68.00	-3.30	75	65.85	68.85	75	12000.00	525	787.30	801.75	75	-10.05	791.25	24.02	222	6,150	23,250		
	-	-	-	-	-	-	150	31.20	-	-	12050.00	7,350	665.45	961.65	7,350	-	-	-	-	-	-		
	15,375	3,150	88	14.69	53.65	1.40	150	47.10	53.00	75	12100.00	7,350	762										

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	15.20	-	-	12350.00	7,350	940.75	1,230.15	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	150	11.30	49.00	75	12400.00	7,350	1,045.20	1,289.10	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,000	2.20	99.00	150	12450.00	7,350	1,020.65	1,481.15	7,350	-	-	-	-	-	-		
	149,925	7,200	926	15.07	18.60	-1.45	225	18.60	19.25	75	12500.00	600	1,226.55	1,251.20	75	-38.00	1,227.00	27.93	10	750	2,400		
	-	-	-	-	-	-	3,000	1.60	-	-	12550.00	7,350	1,110.65	1,449.30	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	5.25	-	-	12600.00	7,350	1,155.65	1,494.70	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,200	1.10	-	-	12650.00	7,350	1,200.65	1,549.85	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	4.50	35.00	75	12700.00	7,350	1,331.75	1,642.05	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,200	1.10	49.00	150	12750.00	7,350	1,290.65	1,658.35	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	4.00	49.00	150	12800.00	7,350	1,426.75	1,755.10	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,200	1.10	49.00	150	12850.00	7,350	1,380.65	1,774.70	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,425	4.25	33.85	1,500	12900.00	7,350	1,529.80	1,885.75	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,200	1.10	49.00	150	12950.00	7,350	1,470.65	1,889.00	7,350	-	-	-	-	-	-		
	56,325	-17,475	536	17.55	9.45	-0.90	450	9.40	9.55	150	13000.00	150	1,711.50	1,744.50	225	202.75	1,732.00	35.63	22	1,650	2,550		
	-	-	-	-	-	-	2,400	1.00	35.00	150	13050.00	7,350	1,560.65	1,991.50	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	3.05	18.25	1,500	13100.00	7,350	1,605.65	2,040.30	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,000	0.05	35.00	150	13150.00	7,350	1,650.65	2,127.15	7,350	-	-	-	-	-	-		
Total	1,403,175		10,212																21,606		2,364,900	Total	

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.

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