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Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11153.65** As on Sep 22, 2020 15:29:57 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
		-	-	-	-	-	375	5,708.95	6,224.75	75	5200.00	9,300	0.10	0.25	2,175	0.10	0.25	315.32	41	150	6,150
		-	-	-	-	-	7,350	5,296.85	6,517.65	7,350	5300.00	3,750	0.10	0.50	1,500	-	-	-	-	-	-
		-	-	-	-	-	-	-	-	-	5400.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	1,650	5,438.55	5,925.65	225	5500.00	9,750	0.10	0.85	75	-	-	-	-	-	-
		-	-	-	-	-	7,350	5,251.10	6,092.95	7,350	5600.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	7,350	5,151.10	6,070.85	7,350	5700.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	7,350	5,051.20	5,872.45	7,350	5800.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	7,350	4,951.15	5,768.05	7,350	5900.00	3,750	0.10	1.00	150	-	-	-	-	-	-
	150	-	4	422.43	5,179.35	369.55	1,500	5,049.65	5,433.80	75	6000.00	2,700	0.15	0.40	1,350	-0.05	0.15	249.26	40	-1,350	16,125
		-	-	-	-	-	7,350	4,751.10	5,550.60	7,350	6100.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	7,350	4,651.10	5,453.20	7,350	6200.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	7,350	4,551.15	5,332.60	7,350	6300.00	3,750	0.10	1.00	150	-	-	-	-	-	-
		-	-	-	-	-	7,350	4,451.10	5,241.00	7,350	6400.00	75	0.15	1.00	150	471.35	0.20	229.37	1,068	-	-
		-	-	-	-	-	75	4,563.30	4,908.05	75	6500.00	20,850	0.10	0.25	3,075	0.05	0.25	227.14	2,115	-14,625	32,325
		-	-	-	-	-	375	4,384.60	4,783.45	7,350	6600.00	3,600	0.15	3.00	6,000	-	-	-	-	-	-
		-	-	-	-	-	375	4,289.85	4,678.00	7,350	6700.00	3,600	0.15	3.00	6,000	-	2.65	-	-	-	75
		-	-	-	-	-	375	4,194.90	4,572.05	7,350	6800.00	3,600	0.15	3.00	6,000	-	-	-	-	-	-
		-	-	-	-	-	75	4,145.45	4,469.75	75	6900.00	75	0.20	1.00	150	0.20	0.40	211.24	1	-	75
	75	-	-	-	4,549.20	-	75	4,061.35	4,366.05	75	7000.00	3,900	0.15	0.25	4,125	-0.20	0.15	190.17	65	-750	49,350
		-	-	-	-	-	375	3,910.00	4,256.00	7,350	7100.00	3,600	0.15	2.95	5,100	-	-	-	-	-	-
		-	-	-	-	-	375	3,814.80	4,151.30	7,350	7200.00	3,600	0.15	2.95	5,100	-	-	-	-	-	-
		-	-	-	-	-	375	3,719.10	4,046.10	7,350	7300.00	3,600	0.15	2.95	5,100	-	-	-	-	-	-
		-	-	-	-	-	7,350	3,553.85	3,950.70	7,350	7400.00	3,600	0.15	2.90	6,000	-	-	-	-	-	-
	2,325	75	1	-	3,646.50	313.50	600	3,663.00	3,877.55	150	7500.00	15,600	0.20	0.45	300	0.20	0.45	178.56	60	375	86,400
		-	-	-	-	-	7,350	3,367.90	3,740.90	7,350	7600.00	3,600	0.15	2.80	3,000	-	-	-	-	-	-
		-	-	-	-	-	7,350	3,273.70	3,635.75	7,350	7700.00	3,600	0.15	2.80	3,000	-	-	-	-	-	-
		-	-	-	-	-	7,350	3,177.55	3,530.00	7,350	7800.00	3,600	0.15	2.80	3,000	-	-	-	-	-	-
		-	-	-	-	-	7,350	3,084.05	3,425.20	7,350	7900.00	3,600	0.15	2.80	3,000	-	-	-	-	-	-
	57,525	-10,125	179	-	3,150.65	-81.50	75	3,170.90	3,182.85	75	8000.00	5,250	0.30	0.35	675	-	0.30	146.30	972	-31,200	157,200
		-	-	-	-	-	7,350	2,894.00	3,214.70	450	8100.00	1,500	0.25	1.75	1,500	-	-	-	-	-	-
	75	-	-	-	3,300.00	-	7,350	2,798.30	3,109.90	450	8200.00	2,100	0.25	0.90	75	-	0.30	-	-	-	300
		-	-	-	-	-	7,350	2,704.20	3,005.40	450	8300.00	975	0.30	0.80	825	-0.75	0.50	137.16	10	-675	4,800
		-	-	-	-	-	7,350	2,609.40	2,901.35	450	8400.00	1,500	0.30	1.90	7,500	-	-	-	-	-	-
	130,875	-57,975	1,963	209.85	2,682.55	-83.00	900	2,680.45	2,685.40	75	8500.00	825	0.70	0.80	1,500	0.05	0.70	131.88	4,391	22,650	181,275
	75	-	-	-	2,930.00	-	7,350	2,422.70	2,695.15	375	8600.00	1,500	0.30	1.00	75	-0.45	0.40	-	-	-	75
	583,350	-	782	194.35	2,482.40	-78.85	75	2,480.65	2,485.05	75	8700.00	375	0.70	0.75	150	0.05	0.70	120.72	986	24,975	122,400
	75	-	-	-	2,700.00	-	7,350	2,172.45	2,487.00	375	8800.00	1,500	0.35	1.70	1,500	-	0.65	-	-	-	525
		-	-	-	-	-	7,350	2,181.85	2,430.00	7,350	8850.00	1,500	0.15	2.80	3,000	-	-	-	-	-	-
	150	-	-	-	2,593.15	-	675	2,121.95	2,444.10	825	8900.00	1,500	0.40	1.00	7,500	0.20	0.80	112.07	17	-1,050	375
		-	-	-	-	-	7,350	2,011.20	2,429.00	7,350	8950.00	150	0.50	2.80	3,000	-	5.75	-	-	-	375
	105,000	-30,675	489	164.11	2,177.25	-92.90	75	2,172.15	2,182.00	75	9000.00	3,450	0.70	0.80	8,475	-	0.70	105.61	1,401	-24,900	384,225
		-	-	-	-	-	7,350	1,799.30	2,334.25	7,350	9050.00	1,500	0.15	2.85	1,500	-	3.05	-	-	-	225
	450	-	-	-	2,340.00	-	75	1,971.55	2,193.35	75	9100.00	1,050	0.65	0.85	75	-0.20	0.65	99.91	162	3,375	11,475
		-	-	-	-	-	7,350	1,709.30	2,203.10	7,350	9150.00	1,500	0.20	2.85	1,500	-	8.10	-	-	-	300
	900	-150	3	166.50	1,990.00	371.00	75	1,871.75	2,075.65	375	9200.00	525	0.75	0.95	4,425	0.25	0.95	98.78	55	675	3,675
		-	-	-	-	-	7,350	1,653.35	2,109.00	7,350	9250.00	1,500	0.20	2.85	1,500	-	-	-	-	-	-
	7,575	-150	15	-	1,850.00	160.95	75	1,738.35	1,982.15	75	9300.00	75	0.65	0.85	225	0.10	0.75	91.49	20	-525	7,575
		-	-	-	-	-	7,350	1,561.10	1,973.50	7,350	9350.00	75	0.35	2.85	1,500	-	3.30	-	-	-	225
	13,800	-7,050	97	-	1,740.00	281.00	75	1,762.40	1,792.25	75	9400.00	1,350	0.65	1.00	4,500	-	0.65	85.35	198	-6,675	13,725
		-	-	-	-	-	7,350	1,440.40	2,003.15	7,350	9450.00	225	0.90	2.20	1,500	-	2.65	-	-	-	1,575
	285,150	-100,125	1,827	128.15	1,676.80	-92.75	75	1,674.60	1,678.50	75	9500.00	75	0.70	0.75	1,575	-0.05	0.75	81.76	3,092	-34,125	692,850
		-	-	-	-	-	7,350	1,503.70	1,761.75	7,350	9550.00	1,500	0.20	2.90	7,500	-	-	-	-	-	-
	5,625	-825	20	110.85	1,570.00	113.00	75	1,504.80	1,617.50	75	9600.00	1,500	0.70	1.05	150	-0.05	1.00	79.36	84	-300	12,525
		-	-	-	-	-	7,350	1,400.85	1,663.85	7,350	9650.00	1,500	0.25	2.70	7,500	-3.85	0.75	74.54	2	-	450
	8,775	-11,100	211	121.68	1,483.05	135.40	150	1,468.75	1,487.75	150	9700.00	1,500	0.75	1.20	75	0.05	0.95	74.02	413	2,100	16,725
		-	-	-	-	-	7,350	1,319.60	1,559.75	7,350	9750.00	1,500	0.40	2.95	7,500	-	9.60	-	-	-	75
	7,350	-1,650	25	-	1,355.00	145.00	75	1,371.30	1,382.70	75	9800.00	2,100	0.60	0.65	450	-0.35	0.60	65.81	383	-2,100	100,875
		-	-	-	-	-	7,350	1,229.75	1,425.25	7,350	9850.00	1,500	0.60	2.55	600	-	7.00	-	-	-	150
	9,450	-450	11	123.29	1,301.55	190.85	150	1,269.95	1,280.15	75	9900.00	375	0.75	0.80	9,825	-0.65	0.85	63.49	452	-2,325	37,425
	150	75	1	103.19	1,232.55	268.10	150	1,149.85	1,271.05	375	9950.00	75	0.60	2.40	75	-0.70	0.85	61.10	81	1,050	1,350
	468,675	-51,225	1,892	93.05	1,176.30	-83.35	75	1,175.00	1,178												

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	C	
75	-	-	-	-	1,438.60	-	1,275	1,071.85	1,215.60	7,350	10050.00	75	0.75	1.55	750	-1.05	0.90	56.68	164	300	3,300		
20,925	-12,675	266	87.94	1,077.95	-71.10	375	1,074.55	1,083.30	75	10100.00	600	1.10	1.35	300	-0.90	1.20	56.17	3,990	-16,125	137,325			
75	75	1	96.15	1,041.35	170.40	75	972.65	1,098.05	75	10150.00	4,500	0.85	2.05	750	-1.40	1.05	52.84	530	2,625	5,475			
15,525	-9,525	156	82.60	979.65	-74.90	375	973.90	982.30	225	10200.00	75	1.20	1.95	1,500	-1.30	1.20	52.70	9,512	18,150	475,500			
75	75	3	92.77	947.30	126.65	75	911.75	935.25	75	10250.00	75	0.80	1.65	75	-1.10	1.40	49.74	417	6,525	12,075			
14,400	-1,425	53	67.95	872.00	-94.20	975	875.35	883.70	675	10300.00	75	1.65	1.75	150	-1.50	1.50	48.46	20,517	47,475	656,925			
75	-	2	111.92	897.15	-	75	796.65	835.65	75	10350.00	75	1.60	2.00	75	-1.50	1.80	46.27	283	450	6,300			
23,925	-375	71	68.68	780.00	-67.00	600	777.00	783.50	375	10400.00	1,425	1.95	2.05	1,425	-1.65	2.00	44.50	41,913	-31,875	903,750			
150	75	8	61.52	725.75	179.05	75	713.60	735.85	75	10450.00	2,100	1.50	2.15	75	-2.25	1.80	41.11	2,329	29,100	44,850			
146,775	-40,725	1,411	60.41	678.65	-85.65	225	678.60	682.00	75	10500.00	675	2.10	2.15	1,050	-2.45	2.05	39.40	95,099	-29,550	3,202,125			
375	225	4	51.84	622.65	343.20	75	620.95	638.35	75	10550.00	75	2.30	2.50	600	-2.10	2.55	37.87	5,542	6,450	27,225			
55,575	-1,575	188	47.02	571.10	-74.65	1,425	576.25	583.00	75	10600.00	1,425	2.50	2.55	300	-2.85	2.50	35.04	68,373	110,250	935,475			
225	-	13	44.12	521.65	346.05	225	521.65	549.80	75	10650.00	1,575	2.70	2.85	1,050	-3.75	2.85	33.03	16,760	30,900	77,550			
57,600	6,000	397	43.39	475.15	-86.85	1,350	479.40	484.00	225	10700.00	300	3.35	3.40	225	-4.15	3.30	31.10	109,866	-18,600	1,274,475			
12,000	11,625	204	42.22	428.85	-70.80	75	422.75	434.90	150	10750.00	975	4.00	4.20	825	-5.30	4.40	29.18	36,745	65,925	182,325			
76,950	-675	1,875	43.18	387.40	-88.70	600	381.45	385.60	150	10800.00	2,100	5.15	5.40	8,025	-5.85	5.15	27.59	227,708	187,500	1,772,475			
10,125	9,750	249	35.76	331.05	-90.70	75	326.70	337.25	75	10850.00	225	6.45	6.55	675	-7.25	6.40	25.73	147,267	217,350	423,600			
84,375	-14,175	2,842	35.54	283.20	-91.50	75	283.25	288.60	150	10900.00	675	8.50	8.75	450	-8.60	8.35	24.19	453,939	255,150	1,480,725			
11,925	8,400	733	30.13	236.70	-94.70	1,200	233.10	242.80	75	10950.00	75	12.00	12.50	600	-10.30	12.00	22.72	211,204	398,625	628,425			
515,775	125,400	50,200	28.89	196.00	-88.95	75	195.00	195.55	75	11000.00	150	17.75	17.85	225	-10.55	17.70	21.64	953,995	517,425	3,714,975			
30,075	23,700	10,088	25.82	150.55	-88.35	75	151.00	155.50	75	11050.00	75	25.05	25.45	150	-9.90	25.90	20.19	233,945	98,775	653,475			
790,050	675,675	203,057	24.91	115.85	-86.45	600	115.15	115.85	75	11100.00	450	37.80	37.90	6,825	-8.60	37.85	19.28	808,890	618,300	2,141,625			
539,550	508,725	216,619	23.96	82.10	-81.85	75	82.15	83.95	225	11150.00	75	54.70	55.50	75	-3.50	55.00	18.24	372,001	310,275	712,200			
2,596,275	1,923,600	866,122	22.56	55.55	-78.00	75	55.70	56.00	75	11200.00	375	77.40	78.00	8,025	2.20	77.90	16.85	806,087	68,700	2,242,200			
985,875	705,750	382,541	21.82	36.10	-69.05	150	35.45	35.85	450	11250.00	75	106.60	108.50	75	11.40	107.00	14.76	158,454	-131,850	435,150			
3,677,925	1,691,925	950,784	21.39	22.00	-58.35	2,100	21.65	21.80	300	11300.00	75	143.30	144.10	150	21.65	143.25	12.86	272,031	1,274,325	1,364,925			
1,053,225	519,375	331,104	21.51	13.30	-46.35	150	13.20	13.25	675	11350.00	150	183.55	186.15	225	36.45	184.05	-	31,309	-204,750	207,300			
3,597,975	788,025	677,102	22.02	8.20	-34.20	600	8.10	8.25	6,900	11400.00	75	228.90	230.70	75	48.95	230.50	-	67,844	-402,150	1,198,725			
1,259,550	317,475	281,421	22.92	5.30	-24.45	675	5.45	5.60	675	11450.00	225	275.80	278.95	375	56.55	278.40	-	7,315	-58,575	211,275			
4,949,775	-388,575	489,077	24.70	4.30	-16.65	75	4.35	4.40	75	11500.00	75	324.70	327.70	75	62.75	324.90	-	52,867	-520,725	1,553,325			
1,215,075	-240,750	142,342	26.66	3.50	-11.10	1,575	3.60	3.70	1,125	11550.00	75	373.45	378.00	2,700	66.00	373.20	-	2,621	-34,650	197,250			
3,869,400	1,004,775	291,728	28.35	3.05	-7.55	75	3.15	3.20	825	11600.00	75	422.65	425.00	450	74.95	425.00	-	11,450	-210,525	736,125			
754,650	-715,425	91,917	30.48	3.05	-4.80	75	2.80	2.85	1,950	11650.00	75	468.90	475.45	225	78.80	478.00	-	459	-6,750	58,125			
2,301,600	-913,500	186,245	32.68	2.65	-3.65	4,875	2.65	2.70	675	11700.00	75	522.30	523.95	150	73.60	523.80	-	2,393	-49,275	357,000			
407,700	-468,375	43,453	34.69	2.30	-3.00	675	2.35	2.50	1,275	11750.00	750	568.45	579.60	1,500	83.35	579.30	-	104	-1,500	39,600			
2,458,800	-524,325	121,487	36.85	2.25	-2.35	11,250	2.30	2.35	4,425	11800.00	525	622.10	626.55	300	80.25	625.05	-	1,321	-26,925	117,225			
489,825	-300,750	18,458	39.06	2.30	-1.90	225	2.20	2.40	3,000	11850.00	300	670.05	675.60	150	85.55	682.70	-	40	-225	11,625			
1,109,775	-300,000	65,414	41.10	2.15	-1.65	525	2.15	2.20	1,125	11900.00	75	721.45	725.35	150	75.80	725.60	-	194	-6,375	50,475			
331,575	-53,925	11,339	42.32	1.85	-1.60	75	1.70	2.30	900	11950.00	975	767.10	777.15	600	43.35	754.95	-	1	-75	7,050			
3,757,725	-204,300	163,894	45.47	1.95	-1.45	4,875	2.05	2.15	4,200	12000.00	75	821.05	824.00	150	82.50	822.00	-	3,258	-59,400	204,375			
124,200	-21,600	1,854	47.37	2.05	-1.10	75	2.05	2.25	75	12050.00	75	864.00	881.10	75	-	783.35	-	-	-	525			
568,650	-258,600	25,479	48.68	1.80	-1.25	8,550	1.80	2.10	3,000	12100.00	75	916.45	925.85	75	133.40	961.40	75.72	95	300	4,800			
28,950	-375	988	51.00	1.85	-1.05	450	1.85	2.20	6,075	12150.00	75	956.25	994.50	75	-	624.25	-	-	-	75			
1,018,200	-13,500	30,986	53.67	1.95	-0.85	1,350	1.95	2.00	1,050	12200.00	825	1,014.90	1,026.75	375	99.40	1,040.00	43.70	197	-7,425	16,875			
6,000	525	208	55.60	1.95	-0.80	1,050	1.60	2.10	2,100	12250.00	7,350	925.70	1,106.30	1,050	-	748.25	-	-	-	75			
733,875	-80,925	14,116	57.88	2.00	-0.65	75	1.70	2.00	7,350	12300.00	75	1,115.50	1,127.70	900	81.20	1,129.05	-	40	-1,950	20,700			
9,675	2,475	117	59.55	1.90	-0.55	1,125	1.40	2.20	3,000	12350.00	1,800	1,023.70	1,209.40	1,050	-	853.20	-	-	-	75			
232,575	-22,500	7,740	59.80	1.50	-1.00	14,850	1.50	1.90	600	12400.00	75	1,205.25	1,227.50	375	314.10	1,197.70	-	3	-	300			
3,900	-675	87	62.97	1.75	-0.70	6,000	1.25	2.15	750	12450.00	375	1,195.90	1,342.75	375	-	949.85	-	-	-	75			
3,093,075	-390,300	48,736	64.50	1.60	-0.85	5,700	1.60	1.65	1,800	12500.00	375	1,318.85	1,324.35	150	84.05	1,325.25	-	249	-12,225	134,850			
2,775	-525	83	66.47	1.65	-0.80	75	1.50	1.90	750	12550.00	75	1,345.45	1,462.30	7,350	-	-	-	-	-	-			
169,200	-4,425	1,641	68.17	1.60	-0.70	1,125	1.60	1.80	900	12600.00	525	1,396.30	1,434.80	525	253.75	1,422.75	-	2	-	1,050			
375	-	1	71.12	1.80	-0.15	75	1.50	2.30	6,000	12650.00	75	1,425.45	1,598.30	75	-	-	-	-	-	-			
169,800	2,100	1,625	72.55	1.70	-0.35	75	1.40	1.70	375	12700.00	525	1,514.65	1,544.30	525	-	1,149.20	-	-	-	3,900			
1,575	-3,675	84	74.21	1.65	-0.45	75	1.40	2.00	900	12750.00	75	1,528.30	1,631.30	75	-	-	-	-	-	-			
114,750	-1,575	2,064	77.16	1.85	-0.05	150	0.95	1.85	3,075	12800.00	75	1,608.15	1,625.25	75	170.45	1,600.45	-	19	225	25,275			
375	-225	8	76.82	1.45	-0.55	3																	

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
	88,200	-2,550	695	124.19	0.35	-0.60	75	0.50	0.65	450	14800.00	75	3,516.40	3,786.35	75	-	3,330.00	-	-	-	150
Total	46,532,925		5,767,408																5,278,608		32,891,625

Note :

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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.