

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11549.60 As on Aug 26, 2020 15:29:53 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	C	
	68,250	-18,225	334	275.18	3,554.15	81.35	300	3,550.10	3,554.00	75	8000.00	34,350	0.10	0.15	300	-	0.15	214.32	3,216	-97,950	413,775		
	-	-	-	-	-	-	75	3,344.70	3,605.70	7,350	8050.00	225	0.10	0.85	3,000	-	0.20	-	-	-	1,200		
	-	-	-	-	-	-	75	3,308.65	3,589.65	75	8100.00	9,675	0.05	0.10	1,200	-0.10	0.10	201.44	3,684	-150	10,125		
	-	-	-	-	-	-	75	3,311.35	3,519.50	75	8150.00	1,500	0.05	0.90	3,000	-0.20	0.10	198.15	3,734	-	-		
	-	-	-	-	-	-	75	3,200.60	3,493.30	75	8200.00	10,800	0.05	0.40	75	-0.15	0.10	194.88	2	-150	10,800		
	-	-	-	-	-	-	75	3,211.75	3,422.00	75	8250.00	75	0.10	1.00	75	-	0.30	-	-	-	75		
	-	-	-	-	-	-	375	3,076.10	3,427.95	375	8300.00	1,500	0.05	0.50	6,000	-0.35	0.10	188.39	720	-	-		
	-	-	-	-	-	-	7,350	2,930.85	3,369.45	375	8350.00	150	0.05	1.30	900	-	0.20	-	-	-	150		
	-	-	-	-	-	-	75	3,074.10	3,287.25	75	8400.00	1,050	0.05	0.40	150	-	0.30	-	-	-	1,200		
	-	-	-	-	-	-	75	3,011.65	3,301.20	75	8450.00	75	0.05	0.90	900	-	0.25	-	-	-	75		
	333,000	-99,150	1,360	236.53	3,054.55	88.50	150	3,044.70	3,055.20	150	8500.00	5,325	0.05	0.10	12,900	-0.10	0.10	175.62	3,308	-56,325	345,900		
	-	-	-	-	-	-	3,150	2,700.50	3,236.30	7,350	8550.00	1,800	0.05	0.90	900	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	375	2,790.20	3,100.15	375	8600.00	1,500	0.05	0.75	900	-	2.25	-	-	-	750		
	-	-	-	-	-	-	7,350	2,611.65	3,114.75	7,350	8650.00	-	-	1.35	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,484.20	3,054.25	7,350	8700.00	-	-	0.70	975	-	0.90	-	-	-	825		
	-	-	-	-	-	-	7,350	2,523.85	3,016.10	7,350	8750.00	75	0.05	1.00	75	-	2.00	-	-	-	75		
	150	-	-	-	2,680.00	-	75	2,630.05	2,867.75	75	8800.00	-	-	0.80	900	-0.05	0.15	-	-	-	6,825		
	-	-	-	-	-	-	7,350	2,432.20	2,906.95	7,350	8850.00	-	-	1.35	3,000	-	-	-	-	-	-		
	375	-	1	-	2,585.00	50.00	75	2,533.30	2,744.20	75	8900.00	2,100	0.05	0.50	900	0.15	0.65	176.32	3	-	5,400		
	-	-	-	-	-	-	7,350	2,336.05	2,792.00	7,350	8950.00	75	0.05	1.25	1,800	-	4.75	-	-	-	75		
	164,850	-84,825	1,279	198.79	2,554.95	85.95	75	2,552.05	2,554.75	150	9000.00	48,900	0.10	0.15	3,525	-0.25	0.10	144.78	3,206	-17,475	922,425		
	-	-	-	-	-	-	75	2,412.45	2,592.30	75	9050.00	300	0.15	0.65	150	-0.20	0.10	141.77	1	-75	825		
	22,650	-	2	-	2,425.00	54.55	525	2,351.10	2,526.45	375	9100.00	4,050	0.10	0.40	3,075	0.20	0.55	159.95	66	1,425	28,350		
	-	-	-	-	-	-	7,350	2,233.35	2,566.65	7,350	9150.00	150	0.05	0.65	1,875	-	0.95	-	-	-	150		
	17,700	-3,150	44	-	2,350.00	89.00	300	2,346.00	2,356.80	150	9200.00	825	0.05	0.35	2,175	0.15	0.35	147.04	77	-3,300	18,600		
	-	-	-	-	-	-	7,350	2,136.70	2,464.95	7,350	9250.00	-	-	1.60	7,500	-6.15	1.60	-	1	75	450		
	12,375	-1,350	18	-	2,250.00	100.00	75	2,152.45	2,338.30	75	9300.00	150	0.20	0.25	600	-0.10	0.25	136.56	78	-75	13,650		
	-	-	-	-	-	-	7,350	2,038.70	2,369.25	7,350	9350.00	-	-	1.30	900	-	-	-	-	-	-		
	5,250	-1,350	20	179.11	2,156.95	101.95	75	2,072.45	2,191.25	75	9400.00	2,925	0.05	0.45	1,875	0.20	0.50	138.66	51	-1,875	25,125		
	-	-	-	-	-	-	7,350	1,948.20	2,232.75	7,350	9450.00	-	-	1.90	7,500	-	6.95	-	-	-	375		
	368,550	-32,475	560	-	2,052.00	82.60	375	2,047.85	2,052.65	225	9500.00	12,000	0.15	0.25	1,650	-0.30	0.15	118.99	2,128	-54,000	651,450		
	-	-	-	-	-	-	7,350	1,853.90	2,133.15	7,350	9550.00	-	-	1.85	1,800	-	1.10	-	-	-	750		
	5,550	-1,425	23	-	1,940.00	61.65	75	1,870.90	2,013.50	75	9600.00	3,000	0.15	0.35	2,250	0.05	0.35	121.56	165	-8,025	121,425		
	-	-	-	-	-	-	1,275	1,792.25	2,038.45	7,350	9650.00	2,100	0.10	1.90	3,000	-	-	-	-	-	-		
	6,900	-2,100	29	-	1,844.00	112.75	150	1,850.00	1,857.50	75	9700.00	75	0.15	0.30	1,050	-0.15	0.20	109.78	242	-5,700	111,900		
	-	-	-	-	-	-	1,275	1,729.85	1,868.95	75	9750.00	-	-	0.80	600	-	0.60	-	-	-	1,725		
	14,325	-33,375	472	-	1,752.00	102.00	75	1,703.35	1,790.15	450	9800.00	3,075	0.25	0.40	150	-0.25	0.25	105.84	1,071	-15,075	997,650		
	-	-	-	-	-	-	75	1,638.15	1,765.75	75	9850.00	300	0.25	0.90	975	-	1.40	-	-	-	1,050		
	9,075	-825	26	-	1,615.00	71.20	75	1,581.80	1,711.90	75	9900.00	3,450	0.25	0.40	75	-0.20	0.25	99.82	1,758	-18,225	539,700		
	75	-	-	-	990.45	-	75	1,561.15	1,651.45	1,275	9950.00	225	0.20	0.80	600	-	0.30	-	-	-	20,100		
	237,825	-60,450	1,477	-	1,551.50	78.15	375	1,551.85	1,555.75	75	10000.00	75	0.25	0.60	4,350	-	0.55	101.09	15,129	-147,675	2,241,525		
	75	-	-	-	1,342.25	-	75	1,491.05	1,507.05	300	10050.00	75	0.20	0.55	150	-0.25	0.45	95.99	35	-1,800	2,625		
	20,775	-15,600	275	-	1,444.40	66.15	1,200	1,447.70	1,456.95	1,425	10100.00	150	0.50	0.70	3,000	0.20	0.65	93.85	3,916	-10,650	658,575		
	300	-	-	-	1,003.15	-	75	1,309.05	1,468.95	75	10150.00	75	0.20	1.15	75	0.20	0.65	93.19	67	600	33,975		
	51,075	-4,200	69	-	1,371.65	99.30	150	1,352.00	1,356.00	75	10200.00	3,000	0.70	1.80	75	1.30	1.80	94.31	4,176	-17,550	493,350		
	150	-	-	-	1,075.50	-	75	1,256.75	1,364.10	75	10250.00	75	0.25	1.90	7,575	0.75	1.30	93.81	103	-900	14,025		
	27,975	-9,150	144	-	1,245.00	76.30	75	1,226.20	1,316.70	75	10300.00	75	0.65	1.50	150	0.55	1.20	89.56	4,119	-60,900	264,300		
	525	-	-	-	1,067.60	-	300	1,195.60	1,208.25	300	10350.00	75	1.00	1.70	600	0.55	1.35	87.42	421	300	24,825		
	24,750	-2,700	60	-	1,150.50	76.25	75	1,149.80	1,156.00	75	10400.00	75	1.25	1.75	3,000	0.35	1.25	85.12	9,632	-152,250	557,625		
	600	-	2	-	1,029.00	20.00	675	1,079.25	1,118.70	675	10450.00	75	0.80	1.65	1,500	0.90	1.60	82.36	721	-1,050	36,375		
	289,575	-38,775	763	70.61	1,053.10	81.45	375	1,052.40	1,055.15	150	10500.00	600	1.45	1.50	2,850	0.40	1.50	77.92	35,921	50,250	2,392,200		
	1,125	-150	2	-	940.00	40.35	75	996.55	1,005.20	150	10550.00	75	1.20	1.80	75	0.30	1.50	74.83	710	-3,225	27,750		
	52,425	-7,650	165	-	955.00	81.40	300	954.00	956.00	75	10600.00	75	1.65	1.90	75	0.25	1.60	72.29	18,745	-54,975	909,075		
	675	-75	4	-	824.75	-34.40	375	897.50	906.85	525	10650.00	75	1.60										

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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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