

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 10805.55 As on Sep 24, 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	Ch	
		-	-	-	-	-	75	5,377.45	5,899.90	75	5200.00	-	-	0.05	2,025	-0.05	0.05	-	2,392	900	6,900		
		-	-	-	-	-	-	-	5,800.00	75	5300.00	-	-	0.95	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	-	-	5,700.00	75	5400.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	825	5,213.25	5,462.40	225	5500.00	-	-	0.15	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	7,500	4,604.15	5,500.00	75	5600.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	7,500	4,514.15	5,400.00	75	5700.00	-	-	1.90	1,350	-480.60	0.05	-	4	-	-	-	
		-	-	-	-	-	7,500	4,424.15	5,300.00	75	5800.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	7,500	4,333.35	5,200.00	75	5900.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
	75	-	1	-	5,004.00	165.15	375	4,766.10	4,917.45	5,100	6000.00	-	-	0.10	300	-0.05	0.05	-	10	-675	7,800		
		-	-	-	-	-	7,500	4,154.15	5,000.00	75	6100.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	7,500	4,064.15	4,900.00	75	6200.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	7,500	3,974.20	4,800.00	75	6300.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	7,500	3,883.35	4,700.00	75	6400.00	-	-	1.90	1,500	-0.15	0.05	-	1,068	-	-	-	
		-	-	-	-	-	300	4,255.70	4,406.95	75	6500.00	-	-	0.10	7,050	-	0.05	-	2,671	-17,100	15,225		
		-	-	-	-	-	825	3,707.00	5,451.65	150	6600.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	75	4,028.70	5,368.55	150	6700.00	-	-	1.60	75	-	2.65	-	-	-	75		
		-	-	-	-	-	825	3,741.60	5,268.85	150	6800.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	75	3,829.95	5,062.05	7,350	6900.00	-	-	1.90	1,500	-	-	-	-	-	-	-	
		-75	1	-	3,968.00	581.20	375	3,755.35	3,820.60	150	7000.00	-	-	0.05	11,100	-0.05	0.05	-	227	-8,475	26,850		
		-	-	-	-	-	825	3,456.60	4,968.60	150	7100.00	-	-	0.80	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	825	3,361.60	4,678.55	150	7200.00	-	-	0.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	75	3,432.45	4,549.25	150	7300.00	-	-	0.75	1,500	-	-	-	-	-	-	-	
		-	-	-	-	-	150	2,987.60	4,668.90	150	7400.00	-	-	1.75	1,500	-	-	-	-	-	-	-	
	2,175	-75	3	-	3,430.00	135.00	300	3,297.85	3,313.75	300	7500.00	-	-	0.05	2,025	-0.15	0.05	-	335	-19,275	54,375		
		-	-	-	-	-	150	2,806.60	4,468.65	150	7600.00	-	-	0.40	150	-	-	-	-	-	-	-	
		-	-	-	-	-	825	2,886.60	4,253.60	75	7700.00	-	-	0.75	300	-	-	-	-	-	-	-	
		-	-	-	-	-	75	2,626.60	4,117.00	75	7800.00	-	-	0.70	300	-	-	-	-	-	-	-	
		-	-	-	-	-	75	2,836.20	3,448.15	75	7900.00	-	-	0.70	300	-	-	-	-	-	-	-	
	25,125	-23,775	680	-	2,806.95	345.05	225	2,799.85	2,806.00	75	8000.00	-	-	0.05	28,575	-0.15	0.05	-	1,650	-19,800	137,475		
		-	-	-	-	-	825	2,513.70	3,707.80	150	8100.00	-	-	0.25	1,500	-	-	-	-	-	-	-	
	75	-	2	-	2,750.00	550.00	825	2,267.00	3,079.95	150	8200.00	-	-	2.00	300	-	0.70	-	-	-	300		
		-	-	-	-	-	825	2,397.05	2,804.40	75	8300.00	-	-	0.25	5,025	-0.45	0.05	-	2	-150	3,825		
		-	-	-	-	-	825	2,087.00	2,857.30	150	8400.00	-	-	0.25	1,500	-	-	-	-	-	-	-	
	96,075	-3,225	216	-	2,308.70	342.15	375	2,304.45	2,309.25	75	8500.00	-	-	0.10	825	-0.35	0.05	-	5,929	226,875	599,100		
		-75	1	-	2,347.85	315.35	225	2,183.90	2,259.95	150	8600.00	-	-	0.25	1,500	0.25	0.40	-	1	-75	-		
	583,050	-300	293	-	2,112.60	314.25	750	2,105.35	2,114.15	75	8700.00	-	-	0.15	2,550	-0.35	0.05	-	447	13,350	147,450		
	75	-	-	-	2,430.00	-	75	1,727.40	2,254.80	150	8800.00	-	-	0.20	1,500	-	0.65	-	-	-	525		
		-	-	-	-	-	825	1,794.10	2,683.40	375	8850.00	-	-	0.85	1,500	-	-	-	-	-	-	-	
	150	-	-	-	2,593.15	-	825	1,758.20	1,939.30	150	8900.00	-	-	0.20	2,325	-0.15	0.20	-	22	-75	2,025		
		-	-	-	-	-	7,350	1,344.90	2,551.45	7,350	8950.00	-	-	0.90	1,575	0.80	1.50	-	1	75	450		
	63,525	-24,225	490	-	1,805.00	339.60	150	1,799.35	1,813.45	75	9000.00	-	-	0.10	3,675	-0.35	0.05	-	1,955	-51,750	308,625		
		-	-	-	-	-	7,350	1,146.30	2,414.95	7,350	9050.00	-	-	0.85	1,500	-	3.05	-	-	-	225		
	150	-225	5	-	1,727.55	342.65	825	1,588.65	1,814.70	75	9100.00	-	-	0.05	2,400	-0.45	0.05	-	119	525	12,675		
		-	-	-	-	-	7,350	1,079.80	2,279.25	7,350	9150.00	-	-	1.40	450	-	8.10	-	-	-	300		
	525	-300	6	-	1,615.65	240.35	150	1,386.10	1,632.20	150	9200.00	-	-	0.15	1,425	-0.25	0.15	-	21	-75	3,150		
		-	-	-	-	-	1,350	1,341.45	1,837.65	1,350	9250.00	150	0.05	1.40	450	-5.35	1.65	-	2	150	150		
	3,375	-1,200	52	-	1,524.10	303.90	75	1,297.10	1,692.40	75	9300.00	-	-	0.20	600	-0.30	0.10	-	69	-1,575	4,650		
		-	-	-	-	-	1,350	1,251.30	1,738.15	1,350	9350.00	-	-	0.05	75	-0.45	0.05	-	31	75	150		
	3,600	-2,325	42	-	1,411.60	335.60	75	1,388.55	1,412.50	75	9400.00	-	-	0.15	1,875	-0.30	0.05	-	125	-1,050	9,600		
		-	-	-	-	-	7,350	880.30	1,555.60	1,350	9450.00	1,500	0.05	0.40	1,425	-0.10	0.40	-	1	75	1,575		
	173,775	-46,650	2,164	-	1,308.65	327.30	150	1,304.75	1,308.80	75	9500.00	-	-	0.05	1,425	-0.30	0.05	-	2,767	-12,525	635,850		
		-	-	-	-	-	1,350	1,071.40	1,549.60	1,350	9550.00	-	-	0.30	1,500	-	0.35	-	-	-	1,500		
	1,725	-2,925	61	-	1,341.00	218.55	75	1,198.30	1,210.65	75	9600.00	-	-	0.15	600	-0.30	0.10	-	142	-4,650	9,975		
		-	-	-	-	-	7,350	747.75	1,351.90	1,275	9650.00	300	0.05	0.40	1,500	-	0.60	-	-	-	450		
	7,350	-450	35	-	1,224.50	232.50	375	1,100.95	1,110.05	375	9700.00	75	0.10	0.15	600	-0.35	0.10	-	142	-1,800	14,925		
		-	-	-	-	-	1,275	763.60	1,135.55	75	9750.00	-	-	0.90	1,500	-0.30	0.05	-	10	-750	75		

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	Ch			
📈	1,575	-675	43	-	1,017.65	332.45	75	999.95	1,010.80	75	9800.00	-	-	0.05	1,050	-0.30	0.10	-	186	-6,000	59,100	📈			
📈	-	-	-	-	-	-	1,275	820.85	1,248.90	1,275	9850.00	-	-	0.45	1,350	-0.35	0.05	-	30	-150	1,350	📈			
📈	3,375	-4,350	104	-	922.75	309.45	375	898.75	909.65	375	9900.00	-	-	0.10	6,750	-0.45	0.10	-	766	-7,425	31,350	📈			
📈	150	-	1	-	1,008.00	200.55	7,350	547.80	984.35	375	9950.00	-	-	0.35	2,100	-0.55	0.05	-	109	600	1,950	📈			
📈	328,725	-105,675	1,765	-	805.30	339.45	75	804.00	805.45	375	10000.00	-	-	0.05	42,075	-0.35	0.05	-	18,495	-237,600	1,730,700	📈			
📈	525	450	13	-	788.30	235.60	75	744.35	778.05	75	10050.00	-	-	0.05	750	-0.55	0.05	-	230	-	4,650	📈			
📈	18,225	-1,350	127	-	702.25	333.35	375	700.75	707.95	375	10100.00	-	-	0.05	225	-0.50	0.05	-	1,033	975	135,375	📈			
📈	75	-	-	-	1,041.35	-	75	644.80	676.05	75	10150.00	-	-	0.10	600	-0.60	0.10	-	94	-2,325	3,225	📈			
📈	10,200	-2,475	146	-	598.45	351.00	75	599.80	608.00	375	10200.00	-	-	0.05	1,650	-0.55	0.05	-	7,043	-117,075	440,025	📈			
📈	75	-	2	-	561.65	385.65	75	545.90	573.75	75	10250.00	-	-	0.20	750	-0.50	0.10	-	71	-300	4,725	📈			
📈	13,275	-150	178	-	503.35	334.30	375	501.65	505.55	375	10300.00	-	-	0.05	1,125	-0.65	0.05	-	5,623	-56,850	518,175	📈			
📈	2,100	1,950	27	-	450.45	366.10	375	451.55	455.60	750	10350.00	-	-	0.10	5,775	-0.75	0.10	-	277	-1,575	9,525	📈			
📈	20,925	-2,100	227	-	406.60	309.50	375	400.90	406.60	300	10400.00	-	-	0.05	75	-0.75	0.05	-	8,286	-148,200	683,625	📈			
📈	3,825	3,600	50	-	352.40	388.30	75	352.40	355.40	375	10450.00	-	-	0.15	1,350	-1.00	0.05	-	763	-2,025	39,600	📈			
📈	134,925	-7,500	2,931	-	305.90	344.00	150	304.40	306.15	975	10500.00	-	-	0.05	23,700	-0.90	0.05	-	58,440	-374,850	2,923,425	📈			
📈	6,150	5,775	159	-	252.50	370.15	375	251.95	255.25	375	10550.00	-	-	0.10	7,875	-0.95	0.10	-	3,595	10,575	52,800	📈			
📈	68,175	15,375	3,025	-	205.55	330.70	75	197.55	206.80	75	10600.00	-	-	0.05	67,350	-1.10	0.05	-	43,587	130,275	897,225	📈			
📈	14,100	13,800	326	-	153.65	289.90	75	147.30	157.30	450	10650.00	-	-	0.05	10,350	-1.35	0.05	-	14,648	57,450	168,975	📈			
📈	100,875	62,250	9,219	-	104.85	343.65	450	104.85	105.95	75	10700.00	-	-	0.05	175,050	-1.55	0.05	-	131,099	408,825	1,683,450	📈			
📈	221,850	209,925	23,358	-	55.40	344.60	2,925	55.30	55.40	14,325	10750.00	-	-	0.05	277,650	-1.95	0.05	-	326,018	1,215,900	1,511,775	📈			
📈	1,153,275	1,089,900	456,098	-	5.30	345.10	7,050	5.30	5.35	2,250	10800.00	-	-	0.05	108,525	-2.40	0.05	-	2,110,426	2,297,250	4,343,925	📈			
📈	1,817,475	1,809,000	671,984	-	0.05	296.80	164,100	0.05	0.10	2,250	10850.00	300	44.55	44.75	75	41.30	44.55	-	2,032,271	193,425	776,775	📈			
📈	3,821,400	3,726,675	1,505,941	-	0.05	251.00	315,450	0.05	0.10	11,400	10900.00	2,325	94.55	94.95	75	90.35	94.55	-	2,663,925	-539,175	1,304,925	📈			
📈	2,693,700	2,674,125	1,478,451	-	0.10	200.80	132,150	0.05	0.10	19,800	10950.00	1,350	144.40	145.00	4,050	138.90	144.95	-	1,008,648	-891,525	472,650	📈			
📈	5,141,700	4,341,675	2,346,629	-	0.10	157.65	28,800	0.10	0.15	450	11000.00	1,350	194.25	195.15	75	184.60	194.30	-	1,001,351	-	1,576,950	📈			
📈	1,756,575	1,544,550	1,003,421	-	0.15	111.30	305,250	0.05	0.15	4,275	11050.00	375	242.90	246.95	375	229.25	245.00	-	147,338	-732,525	159,375	📈			
📈	2,758,050	842,625	1,148,707	-	0.10	-73.55	4,575	0.10	0.15	10,725	11100.00	375	293.75	294.70	1,125	266.55	293.70	-	192,618	2,117,250	599,025	📈			
📈	1,470,825	70,500	535,833	-	0.05	-43.50	80,100	0.05	0.10	33,750	11150.00	150	343.70	346.85	750	297.60	344.05	-	34,808	-496,575	194,025	📈			
📈	4,259,625	-55,875	591,142	-	0.05	-22.65	236,025	0.05	0.10	65,025	11200.00	300	393.45	394.95	900	320.25	394.95	-	62,494	-	891,300	📈			
📈	1,560,825	-843,450	196,351	-	0.05	-11.70	-	-	0.10	19,125	11250.00	4,050	444.00	448.90	75	331.15	443.85	-	7,819	-141,000	104,625	📈			
📈	3,501,225	1,041,750	276,018	-	0.05	-6.45	28,275	0.05	0.10	92,325	11300.00	1,500	493.70	495.65	300	334.45	495.70	-	17,182	-448,350	669,975	📈			
📈	976,725	-472,875	78,620	-	0.10	-3.75	12,900	0.05	0.10	375	11350.00	375	544.05	546.60	750	338.20	545.00	-	1,910	-50,400	100,425	📈			
📈	3,080,025	-359,175	147,603	-	0.15	-2.75	123,075	0.05	0.15	35,700	11400.00	1,050	594.15	596.25	750	338.80	594.05	-	6,674	-100,275	857,100	📈			
📈	706,875	-401,400	35,768	-	0.05	-2.30	19,725	0.05	0.10	3,825	11450.00	75	643.00	648.55	300	338.25	645.00	-	2,092	-51,750	115,125	📈			
📈	3,339,975	-969,225	102,595	-	0.10	-1.95	17,325	0.10	0.15	15,525	11500.00	1,500	693.60	695.40	600	340.65	694.10	-	7,845	-252,450	1,080,675	📈			
📈	415,425	-290,325	17,469	-	0.10	-1.80	26,325	0.05	0.10	3,525	11550.00	450	743.25	746.20	75	340.50	746.25	-	2,302	-69,300	85,575	📈			
📈	1,998,525	-933,150	57,964	-	0.10	-1.70	6,600	0.10	0.15	8,550	11600.00	150	792.65	795.15	150	336.20	794.95	-	2,396	-80,850	578,400	📈			
📈	324,225	-258,600	8,809	-	0.10	-1.60	20,550	0.10	0.15	6,375	11650.00	375	844.00	848.10	300	333.45	846.00	-	322	-9,525	38,775	📈			
📈	1,155,675	-770,250	39,896	-	0.10	-1.45	-	-	0.10	10,875	11700.00	75	883.90	894.60	1,800	340.75	894.85	-	3,156	-69,225	231,000	📈			
📈	173,850	-62,475	2,654	-	0.05	-1.50	9,375	0.05	0.15	1,200	11750.00	300	940.00	947.65	300	344.50	947.00	-	171	-9,375	28,350	📈			
📈	1,560,150	-378,000	21,874	-	0.15	-1.30	37,275	0.05	0.15	21,300	11800.00	1,500	993.40	996.80	600	340.15	993.70	-	950	-30,375	68,700	📈			
📈	367,200	-43,425	3,386	-	0.05	-1.35	28,500	0.05	0.15	2,625	11850.00	300	1,041.25	1,047.40	300	349.30	1,048.45	-	33	-75	10,050	📈			
📈	968,775	-178,725	18,809	-	0.05	-1.30	2,400	0.05	0.15	4,275	11900.00	150	1,092.65	1,096.70	150	343.40	1,092.50	-	271	-5,925	39,450	📈			
📈	236,175	-76,275	8,423	-	0.05	-1.15	1,500	0.05	0.10	75	11950.00	675	1,140.75	1,147.70	675	298.70	1,151.45	-	117	-900	5,925	📈			
📈	1,587,375	1,407,750	63,327	-	0.10	-1.05	24,900	0.10	0.15	9,525	12000.00	600	1,191.65	1,197.45	150	342.00	1,197.35	-	1,716	-73,350	66,300	📈			
📈	101,100	-6,750	1,043	-	0.05	-1.15	-	-	0.10	1,125	12050.00	75	1,232.25	1,250.10	75	336.65	1,120.00	-	4	-	525	📈			
📈	345,600	-129,900	5,312	-	0.10	-1.05	7,950	0.05	0.10	1,875	12100.00	75	1,280.85	1,298.80	150	236.75	1,192.80	-	79	2,625	7,350	📈			
📈	17,175	-4,725	238	-	0.05	-1.15	1,725	0.05	0.15	1,725	12150.00	75	1,286.05	1,515.00	75	-	624.25	-	-	-	75	📈			
📈	486,450	-306,000	9,870	-	0.15	-1.00	11,925	0.05	0.10	1,500	12200.00	150	1,384.35	1,399.50	150	349.90	1,399.80	-	95	-6,375	7,650	📈			
📈	21,525	-150	97	-	0.10	-1.05	75	0.10	0.15	975	12250.00	2,850	871.35	2,007.85	825	-	748.25	-	-	-	75	📈			
📈	440,100	-163,125	5,256	-	0.05	-1.00	26,700	0.05	0.15	5,325	12300.00	150	1,489.90	1,497.85	75	336.85	1,499.85	-	179	-9,375	10,500	📈			
📈	10,800	-3,600	141	-	0.05	-1.10	6,750	0.05	0.15	900	12350.00	375	1,367.90	2,147.70	825	-	853.20	-	-	-	75	📈			
📈	100,425	-37,500	1,257	-	0.05	-1.00	19,575	0.05	0.10	19,875	12400.00	150	1,583.80	1,615.55	75	373.65	1,571.35	-	2	-	300	📈			
📈	12,300	-2,025	321	-	0.10	-1.05	75	0.10	0.15	7,500	12450.00	4,575	991.20	2,249.55	825	-	949.85	-	-	-	75	📈			
📈	2,152,350	-362,775	26,916	-	0.05	-1.00	5																		

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	Ch
	-	-	-	-	-	-	-	-	0.70	3,000	13150.00	7,350	1,543.20	-	-	-	-	-	-	-	-	-
	13,350	-3,225	65	-	0.05	-0.45	-	-	0.05	1,500	13200.00	7,575	2,222.90	2,540.25	75	-	-	-	-	-	-	-
	1,350	-	-	-	1.20	-	-	-	0.25	900	13300.00	75	2,431.15	2,645.40	75	-	-	-	-	-	-	-
	1,425	-	9	-	0.10	-0.70	-	-	0.05	675	13400.00	7,500	2,490.95	2,902.65	75	-	-	-	-	-	-	-
	65,775	-33,450	3,144	-	0.10	-0.45	-	-	0.15	3,000	13500.00	75	2,676.65	2,698.60	75	427.85	2,697.85	-	77	-3,900	1,950	-
	75	-	1	-	0.05	-0.55	75	0.05	0.25	1,500	13600.00	75	2,436.80	3,406.55	75	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	0.35	1,500	13700.00	75	2,526.85	3,507.25	75	-	-	-	-	-	-	-
	450	-	-	-	1.00	-0.20	-	-	0.35	1,500	13800.00	75	2,616.80	3,607.25	75	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	0.35	1,500	13900.00	300	2,706.25	3,707.15	75	-	-	-	-	-	-	-
	151,125	-18,825	2,187	-	0.10	-0.60	-	-	0.10	1,425	14000.00	225	3,175.35	3,202.05	75	346.40	3,198.35	-	60	-3,750	5,475	-
	1,800	-75	1	-	0.05	-1.40	1,500	0.05	0.30	900	14100.00	7,350	2,175.05	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	0.35	1,500	14200.00	7,350	2,241.55	-	-	-	-	-	-	-	-	-
	7,500	7,500	201	-	0.10	-	6,000	0.05	0.15	1,500	14300.00	7,350	2,308.05	3,892.45	7,500	-	-	-	-	-	-	-
	-	-	-	-	-	339.40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	0.25	1,500	14400.00	7,350	2,374.55	-	-	-	-	-	-	-	-	-
	65,175	-39,750	1,253	-	0.05	-0.40	-	-	0.05	12,300	14500.00	75	3,679.35	3,703.10	75	300.00	3,640.00	-	22	-1,200	975	-
	2,400	-375	5	-	0.05	-0.65	-	-	0.15	1,575	14600.00	7,350	2,777.90	4,222.45	7,500	-	-	-	-	-	-	-
	15,075	-2,325	37	-	0.05	-0.45	-	-	0.15	2,925	14700.00	7,350	2,851.50	4,332.45	7,500	-	-	-	-	-	-	-
	169,800	53,175	1,941	-	0.05	-0.50	-	-	0.10	900	14800.00	7,500	3,845.30	4,441.80	900	570.00	3,900.00	-	2	-	150	-
Total	53,894,100		10,939,233																9,952,077		27,466,950	Tc

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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