

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11470.25** As on Sep 01, 2020 15:27:53 IST

View Options Contracts for: **NIFTY** OR  **GO** Filter by: Expiry Date **24SEP2020** [Futures contracts](#)

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	
	-	-	-	-	-	-	3,525	6,017.00	6,563.05	375	5200.00	150	0.75	2.90	1,800	-	2.90	120.04	10	750	750		
	-	-	-	-	-	-	7,350	5,670.45	6,737.70	7,350	5300.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,571.80	6,625.70	7,350	5400.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	225	5,700.05	6,248.95	150	5500.00	2,400	0.80	3.00	1,800	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,451.15	6,409.00	7,350	5600.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,297.40	6,302.25	7,350	5700.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,207.55	6,187.20	7,350	5800.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,111.25	6,082.40	7,350	5900.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	975	-	-	-	5,481.20	-	75	5,463.90	5,554.80	150	6000.00	900	1.40	1.65	150	-0.25	1.50	93.32	11	-75	12,675		
	-	-	-	-	-	-	7,350	4,929.35	5,860.70	7,350	6100.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,836.90	5,751.00	7,350	6200.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,748.20	5,649.60	7,350	6300.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,641.50	5,540.10	7,350	6400.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	4,969.65	5,029.95	75	6500.00	75	1.45	1.65	975	0.30	1.40	82.35	328	11,400	19,050		
	-	-	-	-	-	-	7,350	4,468.95	5,310.10	7,350	6600.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,365.70	5,208.45	7,350	6700.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,274.50	5,100.55	7,350	6800.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,195.15	4,973.90	7,350	6900.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	75	-	-	-	4,549.20	-	75	4,488.85	4,542.85	75	7000.00	600	2.00	2.60	150	0.55	2.00	74.83	284	6,975	22,800		
	-	-	-	-	-	-	7,350	4,015.60	4,767.15	7,350	7100.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,000.60	4,664.00	7,350	7200.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,908.30	4,557.30	7,350	7300.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,808.90	4,449.55	7,350	7400.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	2,250	-	-	-	3,960.00	-	75	4,003.90	4,038.75	75	7500.00	3,000	2.00	2.40	525	-0.35	2.05	65.44	122	75	132,600		
	-	-	-	-	-	-	7,350	3,675.75	4,090.75	375	7600.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,581.40	3,985.85	375	7700.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,486.30	3,881.00	375	7800.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,391.55	3,778.95	375	7900.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	74,925	-300	7	-	3,502.00	76.10	75	3,504.85	3,519.95	75	8000.00	2,025	2.50	2.60	300	-0.10	2.50	57.67	710	-18,225	219,300		
	-	-	-	-	-	-	7,350	3,199.80	3,565.65	150	8100.00	2,400	0.50	-	-	-	-	-	-	-	-	-	
	75	-	-	-	3,300.00	-	7,350	3,105.50	3,450.85	375	8200.00	2,400	0.50	-	-	-	1.90	-	-	-	-	75	
	-	-	-	-	-	-	7,350	3,010.40	3,356.20	375	8300.00	900	0.65	3.05	75	-	2.95	-	-	-	-	825	
	-	-	-	-	-	-	75	2,912.65	3,232.30	150	8400.00	900	0.65	-	-	-	-	-	-	-	-	-	
	364,200	-375	8	-	3,013.00	81.70	75	3,008.85	3,018.45	150	8500.00	1,125	2.70	2.85	150	-0.40	2.70	49.92	442	-2,475	214,950		
	75	-	-	-	2,930.00	-	6,450	2,656.40	3,040.85	375	8600.00	3,600	0.30	-	-	-	1.40	-	-	-	-	75	
	595,575	-	1	-	2,815.00	95.00	75	2,765.65	2,885.60	75	8700.00	75	3.00	-	-	-	3.00	-	-	-	-	1,275	
	75	-	-	-	2,700.00	-	7,350	2,516.40	2,808.70	375	8800.00	900	1.40	-	-	-	3.00	-	-	-	-	75	
	-	-	-	-	-	-	150	2,485.75	2,781.70	75	8850.00	525	0.20	-	-	-	-	-	-	-	-	-	
	75	-	-	-	2,610.00	-	7,350	2,427.20	2,733.35	375	8900.00	900	1.35	-	-	-	5.75	-	-	-	-	1,350	
	-	-	-	-	-	-	7,350	2,360.20	2,744.95	7,350	8950.00	525	0.20	-	-	-	5.75	-	-	-	-	375	
	163,725	-2,850	50	-	2,521.15	106.70	75	2,514.10	2,525.00	75	9000.00	1,125	3.60	3.70	450	-0.85	3.60	42.51	1,372	8,025	495,825		
	-	-	-	-	-	-	7,350	2,270.45	2,644.20	7,350	9050.00	600	3.00	-	-	-	5.25	-	-	-	-	300	
	675	-	-	-	2,455.00	-	7,350	2,252.80	2,557.15	375	9100.00	900	1.80	-	-	-	3.10	-	-	-	-	1,650	
	-	-	-	-	-	-	7,350	2,170.55	2,537.35	7,350	9150.00	600	1.00	-	-	-	8.10	-	-	-	-	300	
	1,800	-	-	-	2,440.00	-	75	2,310.55	2,328.95	75	9200.00	600	3.05	5.00	300	0.65	3.50	39.02	8	-	3,300		
	-	-	-	-	-	-	7,350	2,081.95	2,419.85	7,350	9250.00	150	1.50	-	-	-	-	-	-	-	-	-	
	7,725	600	23	-	2,227.00	106.00	75	2,215.00	2,227.55	150	9300.00	75	4.10	5.25	75	0.70	4.95	38.57	28	750	8,550		
	-	-	-	-	-	-	7,350	1,988.25	2,315.45	375	9350.00	300	2.20	9.15	900	-	3.30	-	-	-	-	225	
	21,300	150	2	-	2,104.65	104.65	150	2,115.65	2,128.40	75	9400.00	75	4.75	6.45	900	-2.30	4.75	38.09	14	300	21,975		
	-	-	-	-	-	-	7,350	1,891.25	2,214.50	7,350	9450.00	600	2.20	10.50	600	-0.95	10.55	41.02	4	-	750		
	482,175	-7,425	168	-	2,002.30	96.75	75	2,018.65	2,025.05	75	9500.00	225	5.05	5.15	600	-1.75	5.15	35.89	2,970	-2,025	794,025		
	-	-	-	-	-	-	7,350	1,679.25	2,114.90	7,350	9550.00	600	3.35	15.75	600	7.10	12.10	40.08	8	-	-		
	7,275	-	1	-	1,920.40	133.45	75	1,915.80	1,928.55	75	9600.00	75	5.75	5.85	1,350	-3.15	5.75	34.80	179	4,650	14,550		
	-	-	-	-	-	-	75	1,778.70	1,957.65	75	9650.00	75	4.50	9.50	75	-	-	-	-	-	-	-	
	22,950	-150	3	-	1,755.00	320.85	75	1,817.10	1,829.90	75	9700.00	1,350	6.30	6.55	1,350	-1.75	7.50	33.63	54	525	16,350		
	-	-	-	-	-	-	75	1,656.40	1,869.10	75	9750.00	300	5.45	17.25	600	-6.90	9.60	34.95	2	-	75		
	10,725	-75	1	-	1,730.00	117.70	75	1,718.20	1,733.60	75	9800.00	1,425	7.25	7.30	75	-2.55	8.25	32.71	1,480	1,275	51		

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	1,357.05	1,512.80	75	10050.00	300	9.65	23.75	600	-5.10	10.10	29.84	11	375	675		
	40,575	-75	14	34.46	1,458.30	172.00	225	1,427.95	1,435.45	75	10100.00	150	11.75	11.85	1,275	-5.85	11.75	29.73	1,538	1,050	103,725		
	-	-	-	-	-	-	1,275	1,261.90	1,501.35	1,275	10150.00	300	11.35	23.65	300	-18.40	13.50	29.58	5	75	300		
	27,000	-	27	-	1,287.00	99.15	75	1,330.40	1,338.05	750	10200.00	450	14.10	14.20	150	-7.85	13.75	28.93	4,350	9,450	186,000		
	-	-	-	-	-	-	1,200	1,164.15	1,374.25	1,200	10250.00	600	11.35	27.70	600	-1.50	22.00	30.64	13	525	750		
	16,725	-75	2	26.99	1,249.00	156.00	150	1,233.95	1,245.60	75	10300.00	150	17.05	17.25	1,425	-7.00	18.85	28.12	3,823	12,375	217,425		
	-	-	-	-	-	-	2,250	1,068.00	1,256.50	1,200	10350.00	150	15.35	25.40	300	-21.40	16.55	26.94	12	75	225		
	24,900	-	9	-	1,106.40	85.05	75	1,139.05	1,151.40	75	10400.00	450	20.95	21.00	300	-11.50	20.00	27.28	4,349	57,000	787,275		
	-	-	-	-	-	-	1,200	967.30	1,164.95	1,200	10450.00	300	19.35	32.05	300	-19.00	22.00	26.64	22	-	-		
	250,875	-1,350	223	21.65	1,047.00	109.25	75	1,047.85	1,050.00	75	10500.00	300	25.65	25.90	1,350	-15.00	24.30	26.63	18,118	-13,875	2,218,875		
	150	75	2	24.73	1,008.90	97.00	150	992.55	1,011.40	75	10550.00	1,200	28.35	28.70	1,200	-17.90	28.40	26.20	171	-5,550	7,650		
	70,725	-975	22	23.32	955.00	86.50	75	950.80	955.00	75	10600.00	150	31.45	31.65	75	-20.00	30.00	25.83	6,712	22,875	895,425		
	75	75	2	29.05	941.85	301.30	75	884.05	936.70	75	10650.00	300	26.90	54.05	300	818.55	59.55	29.85	1	75	75		
	62,325	-4,050	70	22.57	863.70	104.80	150	858.60	867.75	75	10700.00	75	39.30	39.45	75	-23.70	38.05	25.21	8,991	-29,925	425,625		
	225	75	4	23.46	823.75	104.85	75	810.25	826.15	75	10750.00	75	43.60	43.80	1,125	-25.90	42.35	24.83	2,775	11,475	26,850		
	93,675	-1,800	90	21.01	767.00	87.25	450	771.70	775.90	450	10800.00	75	48.55	48.75	150	-31.40	46.50	24.52	13,758	35,550	652,650		
	225	150	3	19.16	713.45	31.55	75	720.90	736.80	75	10850.00	225	53.80	54.25	1,125	-36.20	50.05	24.17	4,936	5,850	24,000		
	105,750	-150	56	21.31	682.00	79.95	450	684.80	688.65	450	10900.00	450	60.30	60.40	1,050	-34.20	59.60	23.85	13,529	74,850	673,425		
	450	75	7	22.31	647.20	-45.15	150	630.60	649.80	75	10950.00	375	67.00	67.30	1,125	-39.70	66.30	23.59	1,486	-12,375	25,350		
	483,225	3,375	1,994	21.38	599.10	89.50	75	601.05	601.90	75	11000.00	75	74.50	74.95	75	-39.40	74.55	23.22	46,769	221,775	2,830,275		
	300	150	2	13.47	507.30	22.30	75	552.45	567.00	75	11050.00	375	83.65	83.95	1,050	-30.60	96.25	22.94	1,575	8,325	49,500		
	68,925	3,075	669	21.25	519.15	71.35	675	518.70	521.40	75	11100.00	75	93.05	93.50	300	-44.55	94.50	22.65	17,237	54,225	764,775		
	9,525	1,125	25	21.54	486.55	67.90	75	473.45	486.90	75	11150.00	75	103.75	104.40	75	-48.90	103.30	22.38	1,778	17,100	49,200		
	307,875	-6,375	1,612	20.75	448.45	78.00	150	441.50	443.95	75	11200.00	300	115.25	115.50	450	-52.25	116.00	22.07	28,439	99,675	1,268,625		
	9,300	-825	163	20.24	407.20	68.80	75	405.00	407.95	525	11250.00	75	128.35	129.10	75	-55.40	131.95	21.88	1,590	3,375	43,650		
	266,025	18,825	3,962	19.95	366.65	60.80	525	369.50	371.65	75	11300.00	75	142.30	142.70	675	-66.25	143.50	21.53	30,901	135,975	1,438,500		
	13,950	-8,775	1,093	19.69	332.95	58.95	150	336.55	337.35	75	11350.00	75	157.55	158.50	1,050	-72.00	158.95	21.28	2,529	-4,725	51,300		
	627,225	72,225	19,753	19.62	301.10	49.30	600	301.40	302.00	450	11400.00	150	174.40	174.70	75	-73.70	176.00	20.92	41,088	-65,550	1,185,150		
	55,200	10,800	2,253	19.39	270.55	47.40	600	270.25	270.95	150	11450.00	2,850	193.15	193.45	375	-80.10	193.00	20.66	2,943	-5,325	70,275		
	1,752,750	62,400	48,019	19.20	241.05	41.25	975	241.00	242.00	2,100	11500.00	4,275	211.00	211.95	150	-83.95	213.00	20.21	43,909	-92,100	1,751,625		
	42,675	-12,375	3,477	18.86	212.25	36.65	750	213.20	213.95	75	11550.00	75	233.65	235.30	675	-92.75	240.90	20.23	1,496	4,575	28,725		
	1,046,850	66,675	32,291	18.69	187.00	32.05	750	187.05	188.00	75	11600.00	150	256.95	258.50	150	-94.80	255.55	19.84	12,490	28,575	902,625		
	52,275	5,700	2,140	18.42	164.50	27.75	150	163.05	163.70	75	11650.00	600	282.65	284.95	900	-91.15	284.60	19.60	514	1,200	20,100		
	1,011,300	29,175	32,930	18.21	142.25	24.40	525	141.65	141.80	75	11700.00	75	311.75	311.95	825	-94.55	313.05	19.49	5,414	-43,575	410,700		
	78,225	2,850	3,916	17.94	124.45	21.80	75	120.80	121.00	75	11750.00	525	339.75	342.00	150	-117.65	340.00	19.50	435	4,800	30,000		
	1,270,350	13,575	31,887	17.71	103.70	16.25	825	102.65	102.90	75	11800.00	525	371.40	374.40	225	-101.50	378.50	19.10	2,229	-16,350	103,425		
	71,100	12,825	1,966	17.59	89.70	16.20	75	87.15	87.60	900	11850.00	75	391.40	415.65	75	-99.35	450.90	23.32	12	150	9,075		
	826,350	13,575	20,060	17.39	73.70	10.40	75	72.90	73.20	75	11900.00	450	440.55	443.95	450	-106.85	445.00	19.16	422	975	95,700		
	59,550	-23,925	2,236	17.29	62.15	8.70	75	60.85	61.15	150	11950.00	150	472.70	487.20	75	-110.85	485.95	19.59	12	75	4,875		
	1,938,825	-17,025	44,779	17.25	51.00	5.95	150	50.85	51.10	1,125	12000.00	75	517.15	520.90	450	-122.40	524.00	19.03	1,907	22,200	428,250		
	43,125	13,650	3,736	17.17	42.50	4.00	75	42.15	42.40	75	12050.00	75	554.90	578.05	75	-94.10	558.75	18.84	4	-	600		
	478,500	26,550	12,142	17.15	34.05	1.70	1,200	34.80	35.00	225	12100.00	450	600.70	604.90	450	-149.20	603.95	19.35	111	-1,650	6,150		
	49,950	-6,975	8,928	17.19	35.00	7.25	1,200	28.80	29.20	1,275	12150.00	75	638.00	670.05	75	-	-	-	-	-	-		
	562,575	54,975	13,300	17.11	24.00	0.25	1,275	23.60	23.85	225	12200.00	450	689.25	693.25	450	-122.30	686.45	19.74	288	-75	49,650		
	-	-	-	-	-	-	300	14.50	31.45	1,500	12250.00	75	687.80	875.25	75	-	-	-	-	-	-		
	701,325	17,025	8,367	17.34	16.90	-0.60	150	16.50	16.55	150	12300.00	75	778.70	792.75	75	-101.80	780.20	20.36	10	375	27,900		
	8,250	-150	14	17.37	13.50	-1.20	75	13.20	17.45	75	12350.00	1,050	802.35	867.40	1,050	-	-	-	-	-	-		
	295,650	24,075	5,868	17.60	11.80	-0.70	150	11.50	11.60	75	12400.00	75	872.55	889.30	75	-299.45	945.30	31.51	6	-150	375		
	-	-	-	-	-	-	525	6.60	17.80	1,500	12450.00	975	883.65	1,101.65	75	-	-	-	-	-	-		
	748,500	13,350	13,675	18.14	9.05	0.30	900	8.75	8.85	225	12500.00	75	971.30	975.00	75	-122.70	972.35	21.63	387	-10,425	164,625		
	2,100	900	1,224	18.65	7.25	-0.20	1,350	7.55	7.85	1,350	12550.00	75	1,007.75	1,129.75	75	-	-	-	-	-	-		
	43,350	-12,450	2,648	18.74	6.85	0.35	225	6.85	7.00	225	12600.00	75	1,006.65	1,169.50	75	-	1,057.00	-	-	-	1,800		
	-	-	-	-	-	-	525	3.30	11.30	225	12650.00	975	1,046.40	1,307.60	7,350	-	-	-	-	-	-		
	99,900	-16,050	1,033	19.40	5.70	0.25	75	5.70	5.85	1,350	12700.00	75	1,164.45	1,178.15	75	-72.90	1,191.05	29.44	4	-1			

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	
	-	-	-	-	-	-	2,400	1.25	9.00	300	13700.00	75	2,092.10	2,444.30	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	1.25	8.00	900	13800.00	375	2,189.15	2,478.30	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	1.20	8.00	900	13900.00	225	2,283.35	2,594.45	375	-	-	-	-	-	-		
	51,000	14,175	623	32.93	3.90	1.05	75	3.45	3.90	75	14000.00	75	2,456.75	2,471.15	150	-26.45	2,513.55	56.56	35	-750	21,150		
	-	-	-	-	-	-	2,400	0.70	6.95	300	14100.00	7,350	2,388.95	2,918.80	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.80	5.95	300	14200.00	7,350	2,480.80	3,027.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.80	4.85	300	14300.00	7,350	2,568.95	3,137.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.60	-	-	14400.00	7,350	2,663.00	3,245.50	7,350	-	-	-	-	-	-		
	49,500	19,200	509	37.97	3.70	0.90	75	2.95	3.60	75	14500.00	225	2,952.30	2,965.25	75	164.10	2,905.00	-	15	975	2,850		
	-	-	-	-	-	-	1,800	1.30	3.10	1,500	14600.00	7,350	2,844.25	3,463.90	7,350	-	-	-	-	-	-		
	11,175	-750	51	38.78	3.20	1.00	900	2.05	3.20	1,500	14700.00	900	3,062.85	3,381.40	7,500	-	-	-	-	-	-		
	17,850	450	146	40.22	2.95	1.35	75	2.15	2.95	225	14800.00	75	3,146.55	3,551.85	75	-	-	-	-	-	-		
Total	16,924,500		335,680																349,046		22,485,000	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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