

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11200.15 As on Aug 06, 2020 15:30:23 IST

View Options Contracts for: NIFTY OR  GO Filter by: Expiry Date 27AUG2020 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	
	237,750	4,875	105	-	3,202.00	98.25	75	3,191.05	3,211.00	75	8000.00	1,200	2.30	2.45	1,350	-1.25	2.30	56.32	4,079	96,450	730,725		
	-	-	-	-	-	-	7,350	2,951.20	3,299.00	75	8050.00	375	0.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,943.25	3,217.85	825	8100.00	1,275	2.50	2.70	2,100	-1.15	2.50	54.99	470	-975	21,225		
	-	-	-	-	-	-	7,350	2,851.10	3,199.00	75	8150.00	300	0.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,847.40	3,076.85	75	8200.00	75	2.35	2.65	225	-1.55	2.45	53.01	69	1,050	13,875		
	-	-	-	-	-	-	7,350	2,751.10	3,099.00	75	8250.00	75	0.55	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	7,350	2,701.20	3,049.00	75	8300.00	900	1.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,651.10	2,999.00	75	8350.00	300	0.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,601.20	2,949.00	75	8400.00	1,500	2.60	3.45	1,800	-11.60	2.40	49.25	57	4,050	4,350		
	-	-	-	-	-	-	7,350	2,551.10	2,899.00	75	8450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	468,525	-9,825	134	-	2,698.00	89.15	75	2,699.70	2,717.25	75	8500.00	1,350	2.60	2.75	300	-1.35	2.65	48.01	2,468	55,425	531,900		
	-	-	-	-	-	-	7,350	2,451.10	2,799.00	75	8550.00	1,200	1.15	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	7,350	2,401.20	2,749.00	75	8600.00	6,600	1.65	-	-	-	3.15	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,351.10	2,699.00	75	8650.00	1,500	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,301.20	2,648.95	7,350	8700.00	600	2.05	-	-	-	16.00	-	-	-	-	225	
	-	-	-	-	-	-	7,350	2,251.10	2,598.95	7,350	8750.00	600	1.65	5.65	600	0.90	2.00	42.14	3	-	75		
	150	-	-	-	2,310.00	-	75	2,277.60	2,479.30	75	8800.00	75	2.85	3.25	75	-2.20	2.85	43.05	121	-1,575	10,500		
	-	-	-	-	-	-	7,350	2,151.10	2,498.95	7,350	8850.00	1,500	1.65	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	75	2,180.85	2,433.20	75	8900.00	300	2.95	3.20	150	-2.15	3.00	41.55	128	825	8,700		
	-	-	-	-	-	-	7,350	2,051.10	2,398.95	7,350	8950.00	600	1.55	4.75	600	-	4.75	43.17	1	75	75		
	533,400	600	56	-	2,207.55	101.80	75	2,198.95	2,207.50	75	9000.00	1,200	3.30	3.40	75	-1.45	3.40	40.43	5,311	70,800	1,359,225		
	-	-	-	-	-	-	75	2,019.45	2,294.35	75	9050.00	300	2.20	3.70	300	-	5.85	-	-	-	-	900	
	3,975	-	-	-	1,831.30	-	7,350	1,965.30	2,231.05	375	9100.00	600	3.20	3.75	75	-1.70	3.55	38.87	139	525	23,025		
	-	-	-	-	-	-	7,350	1,851.10	2,198.90	7,350	9150.00	600	1.85	6.35	600	0.70	7.25	-	-	-	75		
	26,250	-	-	-	1,885.00	-3.30	75	1,846.85	2,075.70	75	9200.00	600	3.75	3.90	75	-1.85	3.75	37.38	320	-75	33,675		
	-	-	-	-	-	-	7,350	1,751.10	2,098.90	7,350	9250.00	600	3.00	8.35	300	-	7.75	-	-	-	-	375	
	21,075	-75	7	-	1,881.35	76.35	7,350	1,755.65	2,020.65	375	9300.00	300	3.80	6.05	75	-1.70	4.10	36.05	251	3,150	21,375		
	-	-	-	-	-	-	7,350	1,651.10	1,998.90	7,350	9350.00	600	2.70	6.10	600	-	-	-	-	-	-		
	16,350	-	1	-	1,765.85	252.55	75	1,705.65	2,034.05	825	9400.00	825	4.25	4.40	75	-2.10	4.25	34.45	616	-1,200	44,475		
	-	-	-	-	-	-	1,125	1,551.15	1,971.35	1,350	9450.00	75	4.00	8.90	300	1.45	10.25	-	-	-	300		
	424,800	-4,050	77	-	1,710.50	95.95	75	1,704.70	1,711.60	75	9500.00	8,550	5.00	5.15	75	-2.50	5.10	33.55	4,939	22,350	1,023,225		
	-	-	-	-	-	-	1,125	1,469.70	1,767.95	1,350	9550.00	300	3.70	9.25	600	-	-	-	-	-	-		
	10,050	-	4	-	1,558.00	33.90	75	1,603.00	1,621.75	75	9600.00	3,225	5.00	5.45	75	-2.05	5.25	31.89	2,269	-12,525	166,650		
	-	-	-	-	-	-	7,350	1,382.10	1,742.80	7,350	9650.00	300	3.55	8.90	300	-	-	-	-	-	-		
	29,325	-75	4	36.13	1,571.25	171.25	75	1,499.10	1,525.25	75	9700.00	300	5.00	7.35	75	-2.50	5.70	30.48	2,153	-2,175	151,875		
	-	-	-	-	-	-	75	1,361.15	1,536.50	75	9750.00	75	5.65	6.90	75	-1.90	7.45	30.86	52	1,200	2,625		
	50,325	75	9	-	1,399.10	94.10	75	1,405.40	1,417.95	75	9800.00	75	6.05	6.90	75	-3.05	6.55	29.31	3,726	-14,775	1,349,775		
	-	-	-	-	-	-	75	1,269.70	1,507.40	75	9850.00	75	7.00	9.60	300	-3.95	5.50	27.62	1	-75	525		
	16,950	-	5	-	1,236.90	31.90	75	1,306.35	1,329.80	75	9900.00	75	8.30	9.25	75	-3.00	8.50	28.70	5,186	15,825	701,025		
	75	-	-	-	990.45	-	75	1,185.15	1,309.40	75	9950.00	75	9.55	12.80	75	-2.50	10.50	28.82	7	-	600		
	466,650	-2,850	282	-	1,217.40	86.95	75	1,216.00	1,222.55	75	10000.00	900	11.45	11.90	600	-4.05	11.45	28.30	15,736	16,950	2,957,850		
	75	-	2	-	1,125.00	211.65	1,275	1,121.35	1,278.75	75	10050.00	150	12.45	14.90	75	-1.30	14.90	28.76	66	-1,050	13,275		
	47,025	6,075	167	-	1,115.85	91.55	75	1,115.30	1,125.70	150	10100.00	75	13.85	14.25	1,500	-4.60	14.25	27.49	5,134	15,000	849,450		
	300	-	-	-	1,003.15	-	75	1,054.20	1,089.75	75	10150.00	225	14.85	17.75	75	-7.95	15.05	26.78	43	450	7,275		
	79,875	3,225	112	-	1,020.00	91.80	75	1,019.65	1,029.35	75	10200.00	675	17.40	18.00	75	-6.50	17.55	26.62	7,939	-97,650	982,575		
	150	-	1	-	949.10	-30.25	75	947.90	998.35	75	10250.00	75	17.60	21.85	75	-7.25	20.15	26.37	83	1,200	12,900		
	52,800	-750	124	-	920.00	67.90	75	925.15	935.90	75	10300.00	375	22.70	23.80	75	-8.05	22.80	26.05	9,267	-50,625	763,575		
	300	75	3	-	855.75	54.00	75	865.25	902.95	75	10350.00	75	25.05	35.00	225	-10.35	25.85	25.74	343	7,575	19,050		
	39,900	-975	34	-	828.00	69.00	75	832.45	843.80	75	10400.00	600	29.15	30.30	600	-11.25	29.20	25.41	9,400	14,025	979,800		
	525	-	2	-	732.85	-27.05	75	774.40	847.50	75	10450.00	75	33.85	45.95	75	-10.30	33.80	25.26	1,267	1,725	14,700		
	470,550	8,175	637	-	749.00	78.65	750	745.60	750.00	150	10500.00	75	38.80	39.15	600	-14.35	39.05	25.11	32,117	-74,925	2,286,375		
	450	-	1	-	677.50	203.15	75	692.25	719.50	75	10550.00	75	40.40	47.10	75	-10.95	48.55	25.58	796	3,225	21,525		
	94,500	-4,350	233	-	660.00	73.60	75	653.85	661.85	75	10600.00	75	49.55	50.00	75	-18.45							

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	
	10,800	-5,025	342	18.53	321.60	52.80	300	313.00	322.50	75	11050.00	75	150.00	156.10	75	-45.05	151.00	22.89	1,064	-	35,175		
	584,325	-26,100	17,335	17.79	282.30	44.40	2,100	280.80	282.35	450	11100.00	75	171.00	172.95	75	-47.70	172.00	23.06	30,042	103,950	1,274,625		
	47,400	-16,275	2,330	17.77	252.00	38.20	75	250.00	257.85	75	11150.00	150	188.00	194.00	825	-53.75	189.70	22.75	2,696	-4,425	26,250		
	1,033,875	11,250	36,042	17.88	225.00	37.50	75	222.20	225.00	450	11200.00	75	210.60	212.90	75	-56.75	212.00	22.73	30,134	168,825	1,222,275		
	64,875	4,725	3,051	17.70	197.00	30.70	75	195.00	197.00	450	11250.00	75	231.05	234.95	750	-65.05	233.00	22.44	1,432	5,325	20,100		
	1,054,875	23,850	23,670	17.87	174.80	28.85	75	173.00	173.30	150	11300.00	225	260.05	262.95	750	-63.80	261.80	22.72	5,755	15,525	418,200		
	73,950	17,775	2,055	17.63	150.30	22.90	75	146.20	155.55	75	11350.00	75	278.80	296.00	75	-56.40	293.00	23.09	49	-225	5,250		
	711,225	-450	18,241	17.50	129.00	18.70	75	129.00	129.90	75	11400.00	75	314.00	320.05	825	-69.55	317.65	22.69	1,871	1,800	87,375		
	46,500	-4,800	1,382	17.39	110.00	14.45	75	109.15	119.95	75	11450.00	75	333.30	362.75	75	-45.30	357.00	23.55	18	225	1,875		
	2,105,325	136,275	50,426	17.40	94.10	12.95	150	94.10	95.15	300	11500.00	150	380.50	386.30	75	-77.10	380.50	22.73	3,828	57,300	550,200		
	52,800	375	1,598	17.05	76.80	7.60	75	76.00	79.70	75	11550.00	1,650	375.40	426.05	75	-	579.45	-	-	-	1,125		
	608,625	48,975	20,660	17.26	66.30	7.35	75	65.20	66.50	825	11600.00	75	450.00	456.65	825	-80.90	454.80	23.37	376	1,800	152,325		
	27,975	1,950	948	17.33	56.00	5.80	75	51.00	68.00	150	11650.00	1,725	458.60	517.90	75	-52.45	525.05	27.05	3	-	150		
	634,275	55,875	15,657	17.11	45.00	3.10	3,975	45.00	45.50	750	11700.00	75	530.00	535.45	75	-78.40	532.60	23.91	223	-675	22,500		
	18,975	-15,600	1,381	17.08	36.90	0.95	75	34.30	37.55	75	11750.00	1,575	539.80	581.65	75	-	607.65	28.16	3	150	450		
	798,375	30,525	12,423	17.39	32.00	2.30	300	30.65	32.45	75	11800.00	75	610.00	623.70	75	-81.25	624.30	25.70	94	450	17,025		
	9,675	3,975	244	17.45	26.40	0.95	75	24.05	27.00	75	11850.00	75	639.85	680.00	75	-	618.10	19.19	2	150	150		
	476,250	31,650	7,091	17.14	20.00	-1.65	1,425	20.00	21.35	75	11900.00	75	696.20	714.50	75	-88.05	712.15	26.76	10	600	5,025		
	28,425	450	218	17.50	17.50	-1.25	75	16.85	19.50	150	11950.00	75	744.20	765.85	75	-54.40	787.65	31.28	1	75	225		
	1,878,675	58,200	18,283	17.76	14.95	-1.55	75	14.90	14.95	75	12000.00	75	793.15	801.35	75	-91.00	796.55	27.05	1,003	-225	712,650		
	5,850	900	140	18.21	13.45	-1.40	75	11.50	13.45	225	12050.00	75	790.60	869.55	75	-	-	-	-	-	-		
	303,075	38,175	3,963	17.97	10.10	-2.15	525	10.00	10.45	75	12100.00	225	883.55	903.35	75	-22.20	967.55	38.80	12	-	1,200		
	6,450	3,075	107	17.55	7.05	-3.35	750	6.25	7.80	75	12150.00	75	893.05	1,005.10	75	-	-	-	-	-	-		
	258,300	4,725	2,925	18.46	7.35	-1.90	75	7.15	7.40	2,325	12200.00	75	980.95	993.70	75	-	981.55	29.17	16	675	33,150		
	12,450	1,200	41	18.92	6.70	-1.65	150	6.55	6.80	375	12250.00	75	995.45	1,111.20	75	-	940.15	-	-	-	150		
	123,075	-4,425	4,380	19.38	6.15	-1.35	1,125	6.00	6.20	2,100	12300.00	75	1,061.20	1,103.80	75	-66.10	1,076.00	30.29	7	300	7,950		
	12,375	1,650	133	20.03	6.00	-1.25	225	5.30	6.00	225	12350.00	75	1,043.85	1,212.15	75	-	-	-	-	-	-		
	97,575	7,875	945	20.15	5.00	-1.20	75	5.00	5.70	975	12400.00	75	1,158.35	1,246.50	75	20.30	1,196.95	36.05	5	225	825		
	2,025	150	23	20.98	5.20	-0.30	225	4.55	5.55	1,200	12450.00	75	1,216.25	1,313.25	75	-	-	-	-	-	-		
	677,550	59,325	5,919	21.09	4.35	-1.20	1,500	4.35	4.40	225	12500.00	150	1,280.10	1,288.70	375	-90.35	1,281.20	35.35	99	-600	210,525		
	3,150	225	44	21.34	3.80	-2.00	75	3.90	4.80	300	12550.00	75	1,176.05	1,438.25	75	-	-	-	-	-	-		
	147,150	-5,025	802	22.05	3.85	-0.85	1,800	3.85	4.00	1,050	12600.00	75	1,321.45	1,423.45	75	-	1,425.10	44.78	2	-150	3,375		
	3,000	825	47	22.70	3.85	-0.85	75	3.25	3.95	225	12650.00	75	1,413.85	1,522.05	75	-	-	-	-	-	-		
	113,925	39,900	1,428	23.31	3.80	-0.70	8,400	3.80	3.85	75	12700.00	7,350	1,378.30	1,488.90	150	-61.45	1,515.65	45.42	1	75	10,650		
	1,350	450	25	24.09	3.95	0.25	75	3.25	3.75	75	12750.00	75	1,512.65	1,627.25	75	-	-	-	-	-	-		
	89,925	15,900	1,519	24.22	3.40	-0.70	75	3.35	3.40	75	12800.00	75	1,569.90	1,587.50	75	-47.15	1,622.00	48.51	35	2,250	7,350		
Total	17,124,300		276,792																335,402		27,040,875	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.

Highlighted options are in-the-money.

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