

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11178.40** As on Aug 14, 2020 15:30:22 IST

View Options Contracts for: **NIFTY** OR 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	
	155,100	-29,775	507	-	3,185.00	118.35	1,950	3,180.00	3,202.50	75	8000.00	14,850	1.25	1.40	75	-0.35	1.25	66.35	1,788	-17,175	647,625		
	-	-	-	-	-	-	7,350	2,932.80	3,362.65	7,350	8050.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,946.30	3,210.70	975	8100.00	6,525	1.20	1.95	300	-0.30	1.25	64.11	5	-375	28,050		
	-	-	-	-	-	-	7,350	2,787.70	3,336.95	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,851.35	3,132.40	75	8200.00	1,500	1.20	2.40	1,800	-0.20	1.30	62.15	20	-525	12,450		
	-	-	-	-	-	-	7,350	2,700.20	3,178.85	7,350	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	7,350	2,683.45	3,101.55	7,350	8300.00	900	0.75	2.00	900	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,607.70	3,082.55	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,565.30	3,005.45	75	8400.00	900	1.20	3.00	1,800	-	1.60	-	-	-	1,275		
	-	-	-	-	-	-	7,350	2,517.70	2,974.00	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	461,550	-1,575	25	-	2,690.00	128.95	75	2,678.60	2,694.15	75	8500.00	5,925	1.70	1.90	1,500	0.10	1.70	57.25	1,932	6,000	494,850		
	-	-	-	-	-	-	7,350	2,427.70	2,882.35	7,350	8550.00	4,650	0.10	-	-	-	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	7,350	2,437.20	2,798.45	7,350	8600.00	2,400	1.05	3.00	75	-	2.25	-	-	-	750		
	-	-	-	-	-	-	7,350	2,337.70	2,773.50	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,321.45	2,604.50	7,350	8700.00	2,400	1.05	3.00	1,500	-	2.00	-	-	-	825		
	-	-	-	-	-	-	7,350	2,247.70	2,633.05	7,350	8750.00	75	0.95	3.05	150	-	2.00	-	-	-	75		
	150	-	-	-	2,310.00	-	75	2,270.90	2,486.65	75	8800.00	600	1.35	1.70	600	-0.25	1.75	50.91	2	-150	8,400		
	-	-	-	-	-	-	7,350	2,157.70	2,523.90	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	450	-	-	-	2,363.00	-	75	2,178.35	2,466.45	75	8900.00	225	1.60	3.00	900	-	2.15	-	-	-	5,550		
	-	-	-	-	-	-	7,350	2,067.70	2,424.40	7,350	8950.00	600	0.15	3.00	900	-	4.75	-	-	-	75		
	402,825	-2,400	212	-	2,189.70	127.50	600	2,182.60	2,192.85	375	9000.00	75	1.95	2.10	6,525	0.05	2.10	47.64	3,268	10,125	1,168,125		
	-	-	-	-	-	-	7,350	1,977.80	2,329.05	7,350	9050.00	3,750	0.10	3.00	75	-	5.85	-	-	-	900		
	24,000	-75	8	-	2,076.45	159.90	7,350	1,928.45	2,214.05	375	9100.00	75	1.45	3.95	825	0.05	2.10	45.50	23	-300	36,825		
	-	-	-	-	-	-	7,350	1,887.80	2,198.20	7,350	9150.00	600	0.15	3.00	600	-	2.50	-	-	-	150		
	25,875	225	6	91.94	2,121.45	5.05	75	1,898.90	2,075.80	75	9200.00	900	1.35	2.70	600	-0.45	1.60	42.01	87	-75	27,525		
	-	-	-	-	-	-	7,350	1,797.80	2,090.90	7,350	9250.00	3,750	0.10	-	-	-	7.75	-	-	-	375		
	19,875	-150	2	96.73	2,058.00	98.00	1,575	1,710.35	2,003.00	7,350	9300.00	75	2.15	2.45	75	-	2.15	41.38	183	1,125	22,950		
	-	-	-	-	-	-	7,350	1,707.80	1,989.70	7,350	9350.00	600	0.15	3.05	75	-	-	-	-	-	-		
	16,425	-	6	38.39	1,813.60	-96.40	75	1,731.20	1,867.30	75	9400.00	75	1.80	2.60	75	-0.65	1.75	38.31	498	75	33,150		
	-	-	-	-	-	-	7,350	1,474.25	1,857.90	7,350	9450.00	3,750	0.10	3.25	75	-	6.95	-	-	-	375		
	468,000	-3,450	737	-	1,682.00	124.80	150	1,680.15	1,686.85	75	9500.00	75	2.50	2.75	750	0.50	2.75	38.35	6,910	-57,450	831,450		
	-	-	-	-	-	-	1,350	1,433.05	1,727.00	1,350	9550.00	300	1.05	3.05	75	-	-	-	-	-	-		
	9,975	-225	7	-	1,567.25	156.90	1,350	1,484.85	1,634.40	75	9600.00	75	3.50	3.55	225	1.20	3.50	37.41	1,364	-900	131,400		
	-	-	-	-	-	-	1,275	1,446.85	1,648.95	7,350	9650.00	600	1.00	-	-	-	-	-	-	-	-	-	
	28,275	-	7	-	1,490.00	117.20	75	1,460.00	1,572.80	1,275	9700.00	75	2.30	3.70	75	1.20	3.40	35.09	1,257	-6,150	124,125		
	-	-	-	-	-	-	1,350	1,374.95	1,488.95	75	9750.00	600	1.90	4.10	75	0.05	3.95	34.73	26	-1,425	1,725		
	50,475	-150	13	-	1,352.20	155.55	75	1,325.65	1,434.20	75	9800.00	150	3.05	3.60	75	0.80	3.40	32.92	2,997	-19,500	1,030,875		
	-	-	-	-	-	-	75	1,263.90	1,392.65	75	9850.00	75	2.35	4.50	75	0.15	2.35	30.28	2	-	1,050		
	17,100	-	4	65.15	1,417.65	-0.35	7,350	1,180.65	1,380.55	1,275	9900.00	750	3.00	4.40	75	1.35	4.00	31.49	4,226	-17,250	600,600		
	75	-	-	-	990.45	-	75	1,193.30	1,311.95	75	9950.00	300	2.70	10.90	900	-	4.50	30.94	11	-75	600		
	444,900	-7,350	257	-	1,187.30	124.20	150	1,184.75	1,192.40	75	10000.00	75	5.15	5.20	13,200	1.80	5.20	30.50	19,150	123,825	2,553,750		
	75	-	-	-	1,125.00	-	75	1,125.55	1,210.60	75	10050.00	75	2.05	5.70	75	1.70	5.20	29.37	111	825	13,200		
	52,200	1,875	35	-	1,080.00	129.75	75	1,083.75	1,098.75	75	10100.00	75	5.80	8.30	150	2.30	5.80	28.75	7,940	-77,850	735,900		
	300	-	-	-	1,003.15	-	75	1,016.00	1,054.55	75	10150.00	75	5.75	8.85	600	-0.90	6.60	28.21	86	3,525	10,800		
	78,375	-1,800	44	-	995.60	120.05	75	984.70	998.10	75	10200.00	75	6.95	7.65	525	2.30	6.95	27.29	9,542	-29,700	630,300		
	150	-	3	53.58	1,074.75	125.65	75	931.90	952.60	75	10250.00	75	6.15	10.80	900	3.00	8.30	26.97	181	375	10,050		
	47,775	-2,475	116	-	889.30	122.85	75	883.10	922.30	75	10300.00	75	9.35	10.00	75	3.90	9.75	26.57	9,142	-41,700	460,875		
	225	-	-	-	971.50	-	75	835.25	853.25	75	10350.00	75	11.20	12.00	75	4.20	10.80	25.86	209	750	17,775		
	36,375	-450	74	-	800.00	108.95	75	788.00	804.35	75	10400.00	900	12.80	13.10	375	5.95	13.15	25.65	13,110	-1,575	785,475		
	600	-	3	-	721.35	151.95	75	741.70	757.55	75	10450.00	150	15.30	16.45	75	6.70	15.30	25.19	2,689	23,325	38,700		
	438,600	-6,600	744	-	704.00	120.15	75	704.00	709.50	75	10500.00	600	18.55	19.00	900	8.90	19.00	25.13	40,381	295,050	2,349,450		
	825	375	9	-	620.00	167.25	75	645.65	665.25	75	10550.00	75	22.00	23.90	1,650	10.40	21.95	24.64	829	-4,875	23,250		
	94,275	-525	170	-	615.70	110.60	75	601.25	620.35	75	10600.00	75	25.05	26.00	75	11.50	25.05	24.06	24,699	83,850	1,764,375		
	825																						

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	
	175,050	-3,225	318	15.69	524.00	105.35	75	513.70	529.10	75	10700.00	75	35.10	36.25	150	16.60	36.25	23.67	29,823	20,325	985,725		
	1,650	-75	1	23.67	511.00	-51.60	75	448.55	486.30	75	10750.00	75	26.35	44.85	75	18.70	41.85	23.18	2,511	11,625	94,650		
	237,225	-11,925	918	16.55	435.35	101.30	75	426.25	444.30	75	10800.00	150	49.75	49.90	75	21.25	49.15	22.85	41,684	153,675	1,350,225		
	2,775	-150	17	16.22	390.50	109.50	75	384.75	403.85	75	10850.00	75	56.50	60.00	450	26.75	59.90	22.89	2,914	-6,300	62,700		
	213,450	2,850	922	17.39	355.05	101.50	150	355.00	365.15	75	10900.00	75	68.25	68.75	600	28.90	68.30	22.33	42,599	145,200	1,096,500		
	7,725	300	60	18.26	321.50	-87.15	225	308.50	386.20	675	10950.00	750	80.00	97.70	75	32.95	80.00	22.07	2,890	13,425	66,150		
	888,900	33,450	9,352	17.87	282.30	-89.45	825	280.55	283.40	75	11000.00	75	93.60	94.50	600	38.20	94.50	21.97	123,392	104,025	3,374,325		
	17,475	8,175	253	18.00	248.85	-83.15	75	240.05	251.90	75	11050.00	75	102.05	111.75	75	41.75	108.95	21.62	4,996	34,875	102,750		
	453,000	24,900	11,295	17.88	215.90	-81.20	75	212.30	215.90	675	11100.00	225	126.15	127.00	1,500	47.65	126.15	21.38	58,938	261,300	1,665,900		
	46,875	19,800	1,864	17.70	185.00	-72.50	1,500	183.00	184.95	750	11150.00	75	145.10	147.05	750	54.45	147.10	21.34	6,046	-10,125	78,750		
	1,125,675	283,050	39,815	17.33	155.00	-70.40	1,125	155.00	155.95	675	11200.00	150	168.60	168.65	150	60.00	168.65	21.12	85,290	18,825	1,525,125		
	100,275	42,375	5,110	17.47	132.00	-63.20	75	132.00	132.80	75	11250.00	900	192.30	195.00	150	67.20	195.00	21.21	5,627	2,250	69,975		
	1,555,950	240,000	83,607	17.42	110.00	-55.65	150	109.55	110.00	525	11300.00	75	222.00	223.45	75	72.80	221.45	21.05	82,844	-20,400	1,056,075		
	200,850	48,225	10,145	17.19	89.20	-51.25	75	87.50	91.00	75	11350.00	75	245.65	251.95	750	76.65	248.00	20.62	5,889	27,900	90,525		
	1,232,400	117,975	71,779	17.35	74.00	-41.90	300	73.05	74.00	750	11400.00	75	282.50	289.20	75	90.15	289.10	21.76	20,069	-31,425	192,075		
	95,625	17,625	5,097	17.29	59.50	-35.75	75	56.95	60.00	150	11450.00	75	302.80	329.60	75	99.35	325.60	22.12	230	150	2,550		
	2,254,650	-65,925	100,855	17.20	47.00	-28.50	375	46.50	47.00	4,575	11500.00	75	355.95	359.85	750	99.00	359.00	21.82	11,091	-45,075	436,425		
	88,425	750	5,602	17.03	36.15	-24.35	150	36.10	37.00	75	11550.00	75	334.15	406.25	75	147.30	440.50	28.09	45	-1,050	3,150		
	1,007,100	-77,475	56,047	17.20	29.00	-18.15	900	28.70	29.35	75	11600.00	75	421.90	450.00	75	113.40	440.65	22.67	1,427	600	158,700		
	157,350	18,375	5,793	17.34	22.95	-14.25	150	21.90	22.95	75	11650.00	75	477.55	492.20	75	65.60	440.60	14.02	49	1,125	1,800		
	1,177,125	125,325	40,020	17.19	17.00	-11.10	75	17.10	17.95	975	11700.00	150	526.00	533.55	75	117.35	526.05	23.41	435	-5,700	21,675		
	69,750	15,675	3,001	16.99	12.20	-9.40	75	12.00	14.00	75	11750.00	75	565.30	586.20	75	123.55	566.60	23.08	3	-75	450		
	1,031,475	16,500	25,511	17.67	10.80	-5.85	225	10.80	11.00	1,800	11800.00	75	620.20	627.85	75	115.35	613.10	23.77	112	1,950	15,000		
	70,950	-600	867	18.04	8.90	-4.45	300	8.90	9.95	75	11850.00	75	663.70	678.75	75	127.80	668.65	26.37	9	-75	225		
	500,250	-55,350	12,240	18.48	7.50	-2.95	375	7.45	9.05	450	11900.00	75	709.10	727.85	75	121.70	715.20	27.01	38	-300	5,700		
	22,425	-17,550	646	19.22	6.90	-1.90	75	6.10	8.00	75	11950.00	75	760.80	833.65	1,875	-	640.70	-	-	-	375		
	1,549,350	-239,700	22,226	19.76	6.05	-1.40	3,600	6.05	6.10	225	12000.00	75	815.15	815.65	75	126.40	817.05	30.15	1,292	-39,825	357,675		
	13,875	-2,400	411	20.14	5.10	-1.40	75	4.05	9.40	1,800	12050.00	75	857.85	876.35	75	-	732.60	-	-	-	150		
	323,100	26,175	6,680	20.66	4.50	-1.20	75	4.05	5.25	75	12100.00	75	861.25	987.15	75	134.95	909.05	30.76	48	-75	2,925		
	8,550	-375	214	21.39	4.25	-0.65	1,500	2.90	5.00	150	12150.00	75	904.70	1,103.25	7,350	-34.90	801.25	-	1	-	75		
	190,650	-19,200	3,885	21.97	3.85	-0.50	75	3.65	4.15	75	12200.00	75	936.60	1,088.30	75	125.20	1,003.50	31.65	8	375	34,800		
	7,275	1,650	76	22.72	3.70	-0.30	75	1.65	5.40	900	12250.00	75	1,028.15	1,102.75	1,050	-	950.55	-	-	-	225		
	102,300	-45,525	3,179	23.31	3.40	-0.25	75	3.15	3.90	1,650	12300.00	75	1,048.65	1,181.90	75	134.25	1,104.95	34.50	10	150	10,725		
	11,850	1,275	134	23.86	3.10	-0.20	75	1.90	3.30	75	12350.00	75	1,122.00	1,231.75	75	-	-	-	-	-	-		
	60,600	-17,625	823	24.59	3.00	-0.30	75	2.75	3.45	900	12400.00	75	1,150.00	1,320.95	7,350	-7.45	1,074.55	-	4	-75	975		
	3,900	1,575	36	26.05	3.55	0.60	75	1.85	4.80	1,800	12450.00	7,350	1,181.50	1,423.05	7,350	-	1,066.00	-	-	-	75		
	530,625	-77,850	5,417	26.01	2.80	-0.05	975	2.80	3.00	75	12500.00	150	1,311.10	1,313.80	75	126.35	1,304.55	39.05	80	1,800	212,100		
	2,175	-	12	27.09	3.00	0.25	900	1.65	5.40	1,800	12550.00	75	1,310.90	1,448.40	75	-	-	-	-	-	-		
	89,475	-31,500	1,126	27.58	2.75	0.40	75	2.65	2.80	75	12600.00	7,350	1,345.45	1,535.80	7,350	-85.80	1,207.10	-	3	-75	3,450		
	1,575	-300	57	27.87	2.40	-0.05	2,400	1.20	43.70	75	12650.00	75	1,423.65	1,538.45	75	-	-	-	-	-	-		
	82,350	300	1,462	28.96	2.60	0.25	75	2.30	2.55	375	12700.00	150	1,501.90	1,513.65	75	-50.25	1,372.50	-	4	-	10,500		
	4,650	-150	17	30.78	3.35	1.50	150	1.50	2.30	75	12750.00	75	1,505.35	1,628.05	75	-	-	-	-	-	-		
	152,325	36,000	1,859	29.80	2.15	0.20	675	2.15	2.45	75	12800.00	75	1,600.95	1,614.85	75	135.00	1,625.00	52.11	15	-300	8,775		
Total	18,744,825		541,740									75	1,600.95	1,614.85	75				684,211		27,734,550	Total	

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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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