

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11385.35 As on Aug 18, 2020 15:30:21 IST

View Options Contracts for:  OR   Filter by: Expiry Date  [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	
	126,450	-12,300	209	-	3,392.00	105.20	75	3,395.35	3,420.25	75	8000.00	300	1.15	1.20	1,275	0.15	1.15	82.62	2,043	-75,750	585,225		
	-	-	-	-	-	-	7,350	3,123.65	3,714.25	7,350	8050.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,244.45	3,467.70	75	8100.00	1,650	1.10	1.50	900	0.10	1.10	79.61	85	-6,225	17,400		
	-	-	-	-	-	-	7,350	2,733.05	3,492.30	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,103.75	3,363.05	75	8200.00	150	1.10	1.40	75	-0.20	1.10	76.99	7	-375	12,075		
	-	-	-	-	-	-	7,350	2,643.05	3,382.05	7,350	8250.00	3,750	0.10	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	75	2,924.85	3,253.45	75	8300.00	1,500	1.00	2.70	1,800	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,553.05	3,265.80	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,829.90	3,203.85	75	8400.00	2,400	1.00	2.70	1,800	-	1.60	-	-	-	-	1,275	
	-	-	-	-	-	-	7,350	2,463.05	3,161.55	7,350	8450.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	456,225	-2,175	42	-	2,900.55	158.30	75	2,900.55	2,904.25	75	8500.00	2,100	1.20	1.40	225	0.05	1.20	69.91	801	-20,025	465,750		
	-	-	-	-	-	-	7,350	2,376.05	3,042.85	7,350	8550.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	1,050	2,639.45	2,978.10	75	8600.00	1,500	1.00	2.70	1,500	-	2.25	-	-	-	-	750	
	-	-	-	-	-	-	7,350	2,286.05	2,932.60	7,350	8650.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,616.30	2,866.00	75	8700.00	1,500	1.00	2.70	900	-	2.00	-	-	-	-	825	
	-	-	-	-	-	-	7,350	2,193.15	2,822.35	7,350	8750.00	3,750	0.10	-	-	-	2.00	-	-	-	-	75	
	150	-	-	-	2,310.00	-	75	2,517.65	2,653.05	150	8800.00	600	1.05	2.00	300	-	1.20	-	-	-	-	7,575	
	-	-	-	-	-	-	7,350	2,103.15	2,712.10	7,350	8850.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	450	-	-	-	2,363.00	-	75	2,355.35	2,556.95	150	8900.00	75	1.40	2.35	75	1.10	2.20	64.05	33	-	-	5,475	
	-	-	-	-	-	-	7,350	2,013.15	2,601.85	7,350	8950.00	600	0.90	3.00	900	-	4.75	-	-	-	-	75	
	372,300	-20,250	369	-	2,400.00	128.85	75	2,400.95	2,408.25	75	9000.00	450	1.95	2.10	1,425	0.45	1.95	60.61	2,420	-55,650	1,096,050		
	-	-	-	-	-	-	7,350	1,923.15	2,467.50	7,350	9050.00	750	0.90	3.00	225	-	5.85	-	-	-	-	900	
	22,875	-1,125	39	-	2,293.25	104.55	225	2,285.45	2,411.15	75	9100.00	75	1.90	2.45	75	0.65	2.20	58.90	226	-5,175	31,425		
	-	-	-	-	-	-	7,350	1,836.05	2,357.10	7,350	9150.00	600	0.35	2.75	75	-	2.50	-	-	-	-	150	
	25,875	-	1	-	2,092.90	9.15	75	2,153.95	2,234.85	75	9200.00	900	1.55	2.55	300	0.50	2.15	56.19	28	-450	27,075		
	-	-	-	-	-	-	7,350	1,746.05	2,277.70	7,350	9250.00	375	0.50	-	-	-	7.75	-	-	-	-	375	
	19,725	-150	2	-	2,035.00	-23.00	7,350	1,939.45	2,210.10	900	9300.00	75	1.80	2.40	75	-0.05	1.50	51.48	86	-1,500	20,100		
	-	-	-	-	-	-	7,350	1,653.05	2,161.45	7,350	9350.00	150,750	0.40	-	-	-	-	-	-	-	-	-	
	16,425	-	1	-	1,951.40	137.80	7,350	1,827.60	2,128.10	7,350	9400.00	975	2.05	2.50	825	0.80	2.50	52.11	122	525	33,300		
	-	-	-	-	-	-	7,350	1,583.40	2,033.65	7,350	9450.00	100,500	0.40	2.70	750	-	6.95	-	-	-	-	375	
	534,225	37,350	724	-	1,900.25	137.05	75	1,899.50	1,900.25	2,250	9500.00	1,500	2.40	2.55	75	0.60	2.45	49.45	6,302	-41,700	814,575		
	-	-	-	-	-	-	7,350	1,548.50	1,954.25	1,350	9550.00	300	0.65	2.70	75	-	-	-	-	-	-	-	
	9,975	-	1	-	1,692.10	124.85	75	1,793.90	1,817.75	75	9600.00	150	2.10	2.75	75	0.90	2.80	47.75	1,189	-22,800	127,800		
	-	-	-	-	-	-	7,350	1,463.25	1,877.15	7,350	9650.00	300	1.50	-	-	-	-	-	-	-	-	-	
	27,150	-1,200	18	-	1,694.75	119.75	75	1,689.00	1,784.75	7,350	9700.00	375	2.55	3.10	1,500	0.65	2.55	44.68	1,362	13,275	141,600		
	-	-	-	-	-	-	7,350	1,369.45	1,731.20	1,275	9750.00	225	2.70	3.40	1,425	-2.20	1.55	40.85	4	150	1,875		
	50,100	-900	24	-	1,593.30	126.05	75	1,563.25	1,690.00	75	9800.00	750	2.90	3.20	1,500	1.10	3.15	43.37	3,091	3,750	1,042,125		
	-	-	-	-	-	-	7,350	1,280.20	1,630.90	1,275	9850.00	600	1.50	3.60	750	-	2.65	41.15	1	-	-	1,125	
	16,950	-	4	-	1,505.55	142.30	75	1,489.65	1,508.25	75	9900.00	600	3.10	3.30	150	0.95	3.05	40.66	9,036	49,125	646,650		
	75	-	-	-	990.45	-	75	1,392.85	1,514.85	75	9950.00	300	1.40	3.70	750	-	4.40	-	-	-	-	675	
	420,600	-5,100	172	-	1,402.00	142.10	75	1,403.90	1,410.50	300	10000.00	825	3.30	3.50	7,125	-	3.45	38.79	19,488	183,150	2,394,525		
	75	-	-	-	1,125.00	-	75	1,259.30	1,420.75	75	10050.00	75	3.25	3.85	75	0.55	3.45	37.52	490	1,050	13,425		
	44,325	-3,075	99	27.15	1,310.50	142.30	75	1,301.60	1,305.00	75	10100.00	375	3.40	3.50	1,725	0.35	3.40	36.17	7,980	375	710,100		
	300	-	-	-	1,003.15	-	75	1,207.10	1,312.35	75	10150.00	75	3.30	4.15	600	0.05	3.75	35.40	72	300	11,550		
	74,775	-2,025	36	-	1,205.40	140.95	75	1,203.25	1,212.25	75	10200.00	75	3.75	4.10	300	0.20	4.15	34.64	6,762	10,350	602,925		
	150	-	-	-	1,074.75	-	75	1,105.75	1,171.00	75	10250.00	75	4.15	5.65	3,000	-0.35	4.25	33.46	290	-1,575	10,050		
	47,025	-750	65	-	1,093.45	128.30	75	1,101.90	1,115.05	150	10300.00	75	4.30	5.15	75	-0.50	4.75	32.73	10,173	-56,025	385,500		
	300	75	1	-	950.20	85.20	75	1,050.85	1,077.15	75	10350.00	75	5.00	5.80	1,200	-0.80	5.30	31.97	440	2,625	20,625		
	35,100	-675	31	-	1,005.00	131.50	75	1,003.00	1,043.10	75	10400.00	150	5.05	5.90	1,575	-1.45	5.70	31.01	9,543	33,750	866,700		
	600	-	-	-	721.35	-	75	945.00	1,043.25	4,125	10450.00	75	6.40	7.10	3,000	-1.95	6.50	30.33	1,366	225	41,100		
	431,625	-5,100	277	26.48	915.00	140.40	150	908.60	917.20	75	10500.00	375	7.30	7.75	4,950	-2.40	7.30	29.57	23,403	-47,100	2,153,400		
	825	75	4	-	845.00	165.00	75	817.90	879.80	75	10550.00	150	7.00	8.75	75	-2.90	8.35	28.89	1,040	1,050	2		

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	
	12,375	-5,250	191	20.06	390.45	101.00	75	384.25	399.80	75	11050.00	75	35.25	36.00	75	-32.70	35.80	21.89	5,753	45,600	174,525		
	416,850	-43,425	6,328	19.46	346.45	99.00	75	345.50	349.60	375	11100.00	150	41.95	42.00	1,650	-39.35	41.95	21.17	50,293	368,250	2,061,675		
	47,925	-16,275	933	19.21	305.50	91.80	150	305.50	310.70	75	11150.00	75	49.00	50.45	75	-45.80	50.00	20.58	4,994	39,375	161,100		
	964,425	-211,050	25,987	19.13	267.50	86.75	825	264.60	267.25	300	11200.00	225	59.15	59.80	525	-55.35	59.05	19.90	87,952	502,125	2,489,325		
	102,000	-34,425	3,561	18.28	227.00	76.35	75	227.00	230.00	75	11250.00	225	70.25	74.00	75	-61.70	72.65	19.67	8,326	105,000	213,225		
	1,418,475	-240,000	69,399	17.59	189.50	65.45	150	189.80	192.00	450	11300.00	1,950	85.00	86.15	75	-70.45	85.00	18.89	82,517	614,250	1,778,775		
	157,275	-32,700	7,936	17.55	159.00	57.85	75	158.50	158.90	75	11350.00	750	102.35	104.00	75	-77.30	104.00	18.74	7,866	106,425	189,750		
	1,426,575	177,975	67,967	17.00	128.00	48.70	150	128.10	128.50	600	11400.00	75	120.30	122.00	1,950	-92.10	120.30	17.80	30,368	465,075	703,650		
	122,175	20,325	5,483	16.68	101.80	39.20	1,425	101.00	102.00	300	11450.00	750	144.05	150.95	75	-96.35	146.50	17.84	691	14,325	17,400		
	2,256,300	117,450	90,328	16.19	77.80	30.55	2,400	77.00	77.80	1,125	11500.00	75	170.50	173.00	150	-108.10	172.00	17.33	12,183	113,400	531,150		
	143,925	42,075	6,096	15.79	58.00	22.05	75	57.15	61.00	75	11550.00	75	195.20	202.95	75	-109.55	202.35	17.06	225	8,850	11,925		
	1,203,000	77,550	45,623	15.69	43.35	16.80	150	42.25	43.90	75	11600.00	525	235.00	235.30	750	-122.00	235.30	16.69	2,769	26,850	189,525		
	163,425	11,100	6,633	15.22	29.80	10.35	900	29.75	30.85	75	11650.00	75	262.35	305.60	75	-178.00	281.50	18.19	29	675	2,400		
	1,325,850	146,475	37,793	15.25	21.50	7.65	75	20.40	21.50	75	11700.00	75	313.20	314.00	75	-134.75	313.25	16.59	725	20,025	39,750		
	148,650	41,925	4,834	14.99	14.20	4.25	75	14.20	15.40	75	11750.00	450	324.00	367.45	75	-151.10	360.00	17.65	32	2,250	2,775		
	1,172,925	145,650	22,309	15.08	9.90	2.65	75	9.30	9.95	75	11800.00	75	397.75	404.00	75	-131.90	403.00	17.50	259	3,300	20,025		
	83,250	5,775	2,141	15.26	7.00	1.45	75	6.75	7.10	375	11850.00	75	435.50	458.20	75	-138.90	529.75	35.09	4	-	225		
	696,075	-81,150	16,551	15.51	5.00	0.75	75	4.80	5.30	75	11900.00	75	482.90	504.20	75	-128.35	499.65	19.56	44	-675	4,575		
	42,675	-5,400	1,826	16.33	4.35	0.60	75	4.15	4.50	75	11950.00	75	537.80	583.40	75	-	640.70	-	-	-	375		
	1,480,725	-57,300	21,435	17.27	4.00	0.10	75	3.75	4.00	1,575	12000.00	75	595.30	599.50	75	-133.40	600.00	22.64	803	-19,725	329,850		
	19,725	-1,575	425	17.67	3.10	-0.25	75	3.05	3.55	75	12050.00	75	635.10	713.10	1,125	-	732.60	-	-	-	150		
	299,550	22,425	6,602	18.44	2.75	-0.50	1,125	2.75	2.80	1,950	12100.00	150	686.10	701.20	75	-95.50	749.05	38.78	21	-975	1,800		
	18,450	7,275	327	19.31	2.55	-0.25	75	2.50	2.80	75	12150.00	1,125	705.10	780.20	1,050	-	801.25	-	-	-	75		
	338,550	149,700	7,517	20.13	2.35	-0.50	75	2.30	2.55	75	12200.00	75	777.60	803.80	75	-122.25	805.00	30.26	18	525	36,075		
	15,225	8,175	218	21.61	2.70	-0.05	75	1.65	2.95	675	12250.00	75	826.55	885.70	1,050	-	950.55	-	-	-	225		
	126,450	36,000	2,758	21.86	2.10	-0.55	6,075	2.00	2.20	525	12300.00	75	850.80	985.20	75	-135.90	888.25	23.96	67	375	11,400		
	14,925	2,700	192	22.64	1.95	-0.85	75	1.15	2.25	75	12350.00	75	898.25	994.05	75	-	-	-	-	-	-		
	61,875	13,125	1,269	23.11	1.65	-0.85	5,400	1.50	1.70	300	12400.00	75	965.95	1,006.50	75	-76.60	997.95	32.78	30	1,575	2,550		
	4,950	750	56	24.35	1.80	-0.95	75	1.30	1.90	600	12450.00	975	987.70	1,124.10	975	-16.00	1,050.00	35.07	1	-	75		
	483,300	-40,350	5,463	24.94	1.60	-0.95	525	1.60	1.65	300	12500.00	150	1,087.95	1,097.95	75	-133.55	1,094.10	33.23	103	-1,725	209,775		
	2,475	300	41	25.88	1.60	-0.70	75	1.30	1.85	75	12550.00	75	1,095.45	1,223.80	1,050	-	-	-	-	-	-		
	91,500	3,300	1,015	26.15	1.30	-0.85	2,025	1.30	1.50	1,200	12600.00	150	1,105.40	1,307.50	75	32.35	1,239.45	52.64	2	-75	3,375		
	1,950	-75	9	27.64	1.55	-0.75	900	1.05	2.30	1,800	12650.00	75	1,189.65	1,320.20	75	-	-	-	-	-	-		
	76,875	-4,500	965	28.09	1.35	-0.60	600	1.25	1.60	300	12700.00	75	1,279.90	1,297.00	75	-111.20	1,338.30	55.29	6	-	10,500		
	4,350	75	5	29.70	1.65	-0.25	900	1.00	1.65	75	12750.00	75	1,285.45	1,430.60	75	-	-	-	-	-	-		
	142,725	-8,475	1,155	29.33	1.15	-0.75	75	1.15	1.25	4,650	12800.00	75	1,384.25	1,398.00	75	-137.35	1,442.65	59.44	10	-150	8,025		
Total	19,368,825		479,732																584,332		30,865,725	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.

NSE group companies [NSE Clearing](#) [NSETECH](#) [NSE Indices](#) [NSE Data & Analytics](#) [NSEIT](#)

[NSE Investments](#)

[Terms of Use](#) | [Disclaimer](#) | [Sitemap](#)

Copyright © 2017 National Stock Exchange of India Ltd. All rights reserved. Best viewed in IE8+ and 1024 x 768 resolution.

[NCFM Online](#) [EMERGE](#) [EMERGE-ITP](#) [KRA](#) [Ticker](#) [Recently Viewed Quotes](#) [Hide](#)