

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10891.60** As on Aug 03, 2020 15:29:59 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	
	239,550	5,625	107	-	2,892.70	192.15	75	2,897.75	2,904.80	75	8000.00	2,400	3.60	3.65	75	0.85	3.60	51.83	5,752	14,025	642,825		
	-	-	-	-	-	-	7,350	2,688.40	3,017.75	7,350	8050.00	2,400	1.00	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,685.40	2,935.55	75	8100.00	75	3.70	3.80	225	1.10	3.80	50.34	1,297	600	14,025		
	-	-	-	-	-	-	7,350	2,509.05	2,999.65	7,350	8150.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,613.50	2,827.00	75	8200.00	1,425	3.65	4.20	300	0.85	3.65	48.27	36	975	7,575		
	-	-	-	-	-	-	7,350	2,400.40	2,899.65	7,350	8250.00	2,175	1.30	-	-	-	6.60	-	-	-	75		
	-	-	-	-	-	-	750	2,491.35	2,754.50	7,350	8300.00	2,400	2.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,329.05	2,799.65	7,350	8350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	750	2,396.15	2,649.60	7,350	8400.00	3,675	2.40	-	-	-	14.00	-	-	-	300		
	-	-	-	-	-	-	7,350	2,212.15	2,699.65	7,350	8450.00	150	0.45	-	-	-	-	-	-	-	-		
	495,900	-4,875	189	-	2,411.40	141.70	75	2,403.70	2,415.60	75	8500.00	225	3.95	4.00	375	0.80	4.00	43.43	4,178	-28,800	540,525		
	-	-	-	-	-	-	7,350	2,122.15	2,599.65	7,350	8550.00	600	2.35	-	-	-	-	-	-	-	-		
	150	-	-	-	2,670.00	-	750	2,206.55	2,440.70	7,350	8600.00	3,900	3.15	-	-	-	3.15	-	-	-	150		
	-	-	-	-	-	-	7,350	2,032.15	2,495.25	7,350	8650.00	1,200	1.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	750	2,112.25	2,335.90	7,350	8700.00	2,400	3.35	-	-	-	16.00	-	-	-	225		
	-	-	-	-	-	-	7,350	1,942.15	2,384.60	7,350	8750.00	1,200	1.35	-	-	-	-	-	-	-	-		
	225	-	-	-	2,429.55	-	75	2,023.95	2,221.10	75	8800.00	75	5.05	5.75	75	0.95	5.20	39.56	141	3,525	12,000		
	-	-	-	-	-	-	7,350	1,852.05	2,299.65	7,350	8850.00	600	2.35	-	-	-	-	-	-	-	-		
	450	-	-	-	2,363.00	-	75	1,934.20	2,115.00	75	8900.00	75	5.10	6.05	75	1.35	5.55	38.14	56	600	6,000		
	-	-	-	-	-	-	7,350	1,762.05	2,168.05	7,350	8950.00	600	2.65	-	-	-	-	-	-	-	-		
	535,575	-75	533	-	1,914.15	167.50	150	1,909.05	1,913.95	75	9000.00	4,200	5.80	5.90	150	0.60	5.95	36.68	7,865	10,650	1,283,850		
	-	-	-	-	-	-	7,350	1,672.15	2,099.60	7,350	9050.00	300	4.65	10.40	300	-1.55	4.75	34.69	12	375	600		
	3,975	-	1	-	1,831.30	108.60	75	1,681.15	1,959.50	7,350	9100.00	75	6.05	6.85	75	0.15	6.00	34.99	560	10,425	24,975		
	-	-	-	-	-	-	7,350	1,601.95	1,999.60	7,350	9150.00	525	2.85	16.00	150	-	-	-	-	-	-		
	27,000	-	1	36.86	1,771.60	103.30	75	1,695.45	1,732.30	75	9200.00	75	6.30	8.00	150	-0.15	6.85	33.89	135	600	41,775		
	-	-	-	-	-	-	7,350	1,538.95	1,899.60	7,350	9250.00	150	4.50	22.00	150	-	-	-	-	-	-		
	21,300	-75	1	-	1,607.35	193.65	75	1,507.40	1,679.05	2,025	9300.00	75	7.15	8.55	75	-0.05	7.70	32.70	140	75	21,525		
	-	-	-	-	-	-	1,350	1,469.70	1,649.90	1,350	9350.00	600	4.70	12.00	150	-	-	-	-	-	-		
	16,350	-	1	-	1,513.30	176.70	75	1,502.00	1,553.00	75	9400.00	75	8.45	9.75	75	-0.05	8.90	31.63	835	26,325	55,200		
	-	-	-	-	-	-	1,350	1,381.60	1,547.10	1,350	9450.00	300	6.30	14.00	150	-	-	-	-	-	-		
	433,650	-3,375	319	-	1,423.00	175.10	75	1,418.55	1,423.85	75	9500.00	525	11.30	11.45	300	0.45	11.40	31.12	5,015	16,200	962,325		
	-	-	-	-	-	-	1,350	1,286.00	1,442.45	1,350	9550.00	75	10.00	16.50	150	-	-	-	-	-	-		
	9,900	-75	11	-	1,335.25	172.60	75	1,311.35	1,327.40	75	9600.00	525	12.55	12.95	450	0.55	12.75	29.84	2,748	37,575	174,225		
	-	-	-	-	-	-	1,275	1,170.00	1,344.55	1,275	9650.00	150	10.10	21.50	150	-	-	-	-	-	-		
	29,400	-750	15	-	1,227.00	157.80	75	1,218.65	1,228.30	75	9700.00	75	15.40	15.90	375	0.50	15.20	28.90	1,907	12,150	138,525		
	-	-	-	-	-	-	1,275	1,072.90	1,240.45	1,275	9750.00	75	14.60	22.85	150	8.95	23.55	30.65	2	75	225		
	51,000	-975	54	-	1,119.30	181.70	75	1,123.85	1,138.50	75	9800.00	75	19.35	20.00	150	1.65	20.00	28.54	4,842	81,225	1,397,325		
	-	-	-	-	-	-	2,325	991.25	1,164.00	1,275	9850.00	300	7.05	49.95	300	-	-	-	-	-	-		
	17,100	150	18	-	1,030.25	194.70	75	1,027.75	1,046.55	75	9900.00	75	24.65	25.00	75	2.40	24.70	27.81	8,346	60,825	692,550		
	75	-	-	-	990.45	-	1,275	894.35	1,067.75	1,275	9950.00	150	25.10	38.95	150	15.25	28.00	27.59	18	75	375		
	470,925	-8,025	1,011	-	946.70	169.65	750	947.10	948.05	75	10000.00	5,325	32.65	32.70	225	3.90	32.85	27.58	27,764	51,825	3,205,800		
	75	75	1	-	897.20	148.65	2,325	794.50	959.80	900	10050.00	150	35.05	36.25	75	6.30	36.35	27.24	160	-1,650	2,025		
	35,550	75	66	-	847.70	180.05	75	848.60	864.75	75	10100.00	150	41.05	41.40	150	6.25	41.00	27.01	7,746	2,250	797,700		
	75	-	-	-	800.00	-	1,125	742.05	865.75	75	10150.00	150	35.05	77.95	150	1,198.45	50.00	27.45	2	150	150		
	76,800	75	86	-	765.00	167.75	75	763.20	769.25	150	10200.00	7,125	51.80	52.75	675	9.55	52.30	26.61	15,279	-4,425	1,260,825		
	225	-	-	-	929.50	-	75	712.45	733.20	75	10250.00	75	56.35	60.05	150	9.80	58.90	26.41	815	9,600	18,300		
	57,150	11,325	444	16.17	679.50	158.50	225	673.90	686.20	75	10300.00	7,200	66.15	66.45	75	11.55	66.15	26.26	12,807	54,525	711,150		
	150	-	-	-	950.00	-	75	625.80	665.95	75	10350.00	75	70.30	74.35	75	9.80	74.35	26.03	273	11,850	14,850		
	40,500	4,050	277	18.38	600.00	161.50	225	592.70	600.00	75	10400.00	225	84.05	84.35	450	16.65	84.05	25.93	10,367	49,275	849,150		
	375	-	3	25.46	610.00	190.00	75	548.20	571.20	75	10450.00	75	92.40	98.50	75	19.95	93.95	25.74	236	7,275	10,650		
	493,125	35,700	2,750	19.46	523.90	146.25	825	520.65	522.75	75	10500.00	75	106.55	106.60	75	21.70	105.80	25.66	32,803	61,125	2,214,675		
	600	-	1	23.97	523.15	-91.65	75	476.85	494.20	75	10550.00	150	115.30	121.50	75	27.55	118.50	25.56	263	3,900	12,825		

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	
	105,225	-1,950	426	19.93	449.70	147.05	75	443.70	450.95	75	10600.00	750	130.70	131.85	150	28.05	130.80	25.27	14,447	163,050	970,950		
	750	150	3	19.40	410.00	237.00	75	404.75	424.60	75	10650.00	150	139.60	151.55	75	28.45	143.70	24.98	535	6,975	36,900		
	188,100	3,525	911	19.79	379.00	138.35	75	375.75	380.00	375	10700.00	675	161.00	162.50	525	34.35	161.60	25.14	15,807	194,175	896,175		
	2,175	525	14	19.89	347.00	134.55	75	335.25	353.75	75	10750.00	75	177.30	181.00	75	41.10	181.00	25.13	322	3,675	14,025		
	333,825	19,275	2,786	20.19	316.70	130.10	75	316.65	320.45	75	10800.00	600	199.55	200.00	525	45.25	201.00	25.00	22,577	56,550	820,800		
	4,575	825	71	20.15	288.55	126.95	150	285.05	288.80	825	10850.00	75	213.85	220.65	75	48.45	220.00	24.92	1,407	-4,650	22,425		
	331,050	99,675	7,257	20.04	261.45	121.60	300	260.65	261.95	750	10900.00	450	242.20	243.65	750	53.85	242.55	25.01	18,479	79,800	777,675		
	16,500	11,625	1,273	20.02	234.00	112.70	75	230.30	234.95	750	10950.00	75	260.55	269.00	825	54.25	261.10	24.40	1,286	15,525	27,000		
	1,700,625	609,900	38,143	20.18	210.60	110.95	600	210.20	211.05	450	11000.00	900	292.25	293.50	75	64.30	292.45	25.01	46,465	92,775	3,376,725		
	19,425	8,925	950	20.09	188.00	104.65	75	188.00	192.20	75	11050.00	75	315.00	320.50	375	70.95	320.25	25.00	879	-9,825	16,800		
	588,750	18,000	19,321	20.03	166.60	-98.65	525	166.65	168.75	450	11100.00	150	347.75	350.00	75	79.90	350.00	25.12	11,795	-154,350	998,550		
	48,450	12,075	1,026	20.00	147.30	-92.80	75	147.15	153.30	75	11150.00	75	375.80	389.35	75	86.30	378.35	25.00	260	-5,250	30,300		
	1,015,200	11,400	27,690	19.94	129.20	-86.00	75	129.10	129.20	525	11200.00	75	408.35	411.45	225	93.35	411.45	25.38	13,446	-273,900	1,051,650		
	51,450	-	1,156	19.95	115.00	-78.05	75	113.50	115.00	450	11250.00	75	440.00	454.70	75	103.90	441.95	25.02	134	-2,625	20,325		
	1,074,300	81,300	25,056	20.14	100.00	-71.60	75	100.15	101.00	900	11300.00	75	478.60	484.95	75	108.50	484.30	25.88	3,775	-82,800	427,800		
	42,450	3,900	1,417	20.03	87.00	-64.35	1,200	86.65	87.95	75	11350.00	825	511.10	528.60	75	119.75	522.50	26.25	21	-525	5,925		
	540,375	137,175	16,173	20.13	75.50	-58.60	375	75.50	76.30	150	11400.00	75	553.15	557.00	300	114.10	552.05	25.63	857	-8,025	78,600		
	24,675	4,200	1,393	19.86	63.70	-53.75	150	62.25	68.15	75	11450.00	75	587.65	606.55	75	127.75	598.40	26.65	26	-225	2,025		
	2,137,050	133,650	37,405	20.49	56.50	-45.50	75	56.55	57.40	150	11500.00	75	634.05	638.85	75	130.50	635.25	26.58	3,112	-65,250	551,400		
	18,750	3,825	921	20.02	47.80	-40.95	150	42.15	48.90	75	11550.00	75	627.85	709.90	75	120.90	671.55	26.32	3	150	1,125		
	672,975	-4,275	15,280	20.29	42.25	-34.40	75	42.05	42.95	75	11600.00	75	714.90	728.95	75	148.70	726.25	28.14	202	-2,100	149,625		
	34,350	23,175	857	20.84	37.00	-28.75	150	37.00	40.85	525	11650.00	75	725.00	779.80	75	28.25	706.00	19.62	2	-	225		
	586,200	114,150	14,609	20.69	32.35	-24.75	75	32.40	32.95	75	11700.00	75	805.95	813.60	75	160.45	812.70	28.94	133	-900	21,900		
	33,300	23,250	739	20.57	27.15	-21.70	75	26.95	31.30	75	11750.00	75	849.30	880.00	75	-	-	-	-	-	-		
	711,150	-4,950	14,668	20.89	24.00	-18.35	75	24.25	24.45	150	11800.00	75	895.25	909.35	75	172.05	909.05	30.81	69	-	16,200		
	1,275	1,200	49	21.01	20.95	-55.85	75	20.00	23.30	525	11850.00	75	916.40	1,038.45	75	-	-	-	-	-	-		
	436,050	85,650	11,457	21.27	18.55	-12.80	225	18.55	18.60	1,350	11900.00	75	990.05	1,011.40	75	170.05	990.05	30.38	12	300	4,125		
	28,125	5,100	159	21.41	16.10	-11.65	75	14.10	17.90	150	11950.00	75	1,031.90	1,068.90	75	107.25	989.45	21.84	2	75	150		
	1,697,775	121,200	18,988	21.76	14.60	-8.50	300	14.50	14.60	375	12000.00	75	1,088.05	1,092.90	75	167.80	1,089.75	32.47	1,101	1,575	718,575		
	2,475	2,475	56	22.01	12.95	149.10	300	11.65	14.55	1,500	12050.00	75	1,118.00	1,153.55	75	-	-	-	-	-	-		
	234,750	3,150	4,128	22.23	11.45	-5.95	75	11.55	11.90	75	12100.00	150	1,180.70	1,199.90	75	133.00	1,170.00	31.24	3	150	1,500		
	2,550	2,550	95	22.61	10.50	160.70	300	8.55	11.35	600	12150.00	1,050	1,180.10	1,321.90	1,050	-	-	-	-	-	-		
	241,575	1,275	3,833	22.98	9.65	-3.25	75	9.65	9.95	225	12200.00	300	1,281.00	1,288.30	75	184.50	1,285.00	35.82	71	1,875	29,250		
	6,825	675	207	23.36	8.90	-2.15	75	7.25	8.90	900	12250.00	75	1,286.20	1,401.05	75	-	940.15	-	-	-	150		
	144,900	5,325	3,386	23.67	8.10	-1.95	225	8.10	8.30	225	12300.00	75	1,373.10	1,396.20	75	174.35	1,370.00	35.11	3	-	7,350		
	12,075	2,925	102	24.07	7.55	-1.70	375	7.15	7.55	225	12350.00	75	1,379.00	1,523.60	75	-	-	-	-	-	-		
	103,500	-62,025	2,824	24.72	7.50	-0.25	75	7.35	7.95	150	12400.00	75	1,473.90	1,494.10	75	-	1,350.05	-	-	-	150		
	225	225	14	25.11	7.00	-98.20	150	7.00	8.50	150	12450.00	975	1,463.50	1,632.45	975	-	-	-	-	-	-		
	549,900	8,775	8,825	25.68	6.85	0.35	975	6.60	6.85	900	12500.00	75	1,574.65	1,581.50	75	169.50	1,574.65	39.76	278	14,550	215,100		
	1,650	-75	45	26.33	6.85	0.90	375	5.60	6.95	300	12550.00	75	1,572.40	1,717.75	75	-	-	-	-	-	-		
	87,825	-13,425	976	26.43	6.30	0.85	825	6.00	6.30	525	12600.00	75	1,669.95	1,696.80	75	198.40	1,700.05	46.15	2	-	3,675		
	1,875	900	55	27.13	6.10	1.10	75	5.55	6.85	75	12650.00	75	1,668.50	1,800.55	1,050	-	-	-	-	-	-		
	65,250	10,200	1,308	27.47	5.70	0.55	150	5.60	6.05	150	12700.00	75	1,768.95	1,783.75	225	-	1,643.90	-	-	-	10,500		
	1,200	1,200	16	28.24	5.90	-65.15	300	5.10	7.50	300	12750.00	975	1,747.75	1,952.50	975	-	-	-	-	-	-		
	57,675	1,275	1,372	28.56	5.50	1.20	300	5.15	5.45	75	12800.00	75	1,857.40	1,884.20	150	181.15	1,865.00	43.21	1	75	3,000		
Total	17,016,300		293,329																309,912		26,423,925	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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