

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11416.95** As on Oct 01, 2020 15:30:27 IST

View Options Contracts for: **NIFTY** OR Filter by: Expiry Date **26NOV2020** [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	
	-	-	-	-	-	-	75	2,006.05	2,440.25	75	9300.00	1,050	18.90	21.00	300	-5.25	20.65	32.11	68	1,800	9,375		
	-	-	-	-	-	-	7,350	1,901.05	2,289.55	7,350	9350.00	3,000	10.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	150	1,903.30	2,199.40	150	9400.00	900	16.25	27.10	600	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,801.05	2,182.65	7,350	9450.00	3,000	10.30	44.00	150	-	-	-	-	-	-		
	2,025	225	3	-	1,935.40	187.40	300	1,768.95	1,987.50	300	9500.00	75	22.60	23.70	225	-10.20	22.60	30.04	1,045	19,500	121,275		
	-	-	-	-	-	-	7,350	1,701.05	2,088.05	7,350	9550.00	3,000	10.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	1,655.40	2,028.85	75	9600.00	3,000	10.40	34.90	150	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,601.10	1,977.80	7,350	9650.00	3,000	10.30	-	-	-	-	-	-	-	-		
	150	150	2	-	1,730.00	104.70	225	1,759.10	1,841.05	75	9700.00	150	27.65	35.00	150	-8.50	35.00	30.09	13	-675	3,225		
	-	-	-	-	-	-	7,350	1,501.10	1,873.70	7,350	9750.00	900	21.05	44.95	900	-	-	-	-	-	-		
	675	-	-	-	1,487.30	-	75	1,664.65	1,707.50	75	9800.00	2,250	30.90	34.00	150	-15.05	34.00	28.52	332	6,225	43,350		
	-	-	-	-	-	-	7,350	1,401.10	1,762.90	7,350	9850.00	300	28.10	-	-	-	-	-	-	-	-		
	300	-	-	-	1,152.20	-	75	1,568.20	1,629.65	75	9900.00	75	35.00	43.55	150	-23.95	36.00	27.51	51	900	10,575		
	-	-	-	-	-	-	7,350	1,301.10	1,654.90	7,350	9950.00	900	31.05	48.95	900	-	-	-	-	-	-		
	52,725	-	7	-	1,465.00	135.10	75	1,483.00	1,504.00	75	10000.00	300	40.25	42.00	225	-24.40	40.00	26.80	3,933	54,975	366,975		
	-	-	-	-	-	-	7,350	1,201.10	1,559.75	7,350	10050.00	225	41.00	46.65	150	-27.20	47.80	27.29	37	150	3,375		
	-	-	-	-	-	-	150	1,374.70	1,426.40	75	10100.00	300	45.05	51.90	300	-28.30	45.05	26.16	96	-150	15,000		
	-	-	-	-	-	-	7,350	1,151.10	1,532.60	7,350	10150.00	675	42.00	68.55	450	-	-	-	-	-	-		
	75	-	-	-	1,170.00	-	75	1,255.60	1,348.20	75	10200.00	225	44.05	54.80	75	-35.80	49.00	25.29	746	16,275	464,550		
	-	-	-	-	-	-	7,350	1,051.10	1,410.75	7,350	10250.00	675	45.60	88.25	150	-177.50	45.35	24.06	4	150	150		
	-	-	-	-	-	-	150	1,189.20	1,233.45	75	10300.00	150	56.05	65.00	75	-32.95	64.25	25.74	822	8,325	63,375		
	-	-	-	-	-	-	7,350	951.10	1,333.50	7,350	10350.00	450	56.00	99.35	150	-	-	-	-	-	-		
	150	-	-	-	929.45	-	75	1,106.60	1,143.25	75	10400.00	150	66.60	74.95	75	-38.20	73.00	25.19	541	18,825	31,350		
	-	-	-	-	-	-	7,350	901.10	1,208.30	7,350	10450.00	675	71.50	126.75	150	-	-	-	-	-	-		
	15,000	300	54	-	1,036.50	136.45	75	1,031.50	1,063.80	300	10500.00	75	86.20	88.40	150	-43.90	83.85	24.73	4,037	79,575	424,200		
	-	-	-	-	-	-	7,350	801.10	1,108.15	7,350	10550.00	375	81.20	139.85	150	-	-	-	-	-	-		
	975	450	9	-	937.30	142.30	75	936.75	979.15	75	10600.00	75	95.05	105.55	150	-50.30	94.75	24.13	322	1,500	23,175		
	-	-	-	-	-	-	75	751.05	1,021.70	7,350	10650.00	375	91.00	152.95	150	-	-	-	-	-	-		
	600	-	6	-	850.00	110.00	75	838.40	891.25	75	10700.00	225	96.65	117.90	150	-71.75	95.35	22.51	410	8,100	27,375		
	-	-	-	-	-	-	75	651.05	919.25	7,350	10750.00	150	105.10	-	-	-	-	-	-	-	-		
	75	-	1	-	760.00	130.00	75	778.50	804.55	75	10800.00	225	130.20	134.85	75	-62.55	130.30	23.65	1,044	19,650	504,000		
	-	-	-	-	-	-	-	-	819.50	7,350	10850.00	150	101.00	-	-	-	-	-	-	-	-		
	2,700	225	5	12.01	706.05	103.05	75	702.95	729.20	75	10900.00	150	152.00	159.60	525	-73.30	153.40	23.53	937	44,325	62,025		
	450	-	-	-	503.00	-	-	-	719.00	75	10950.00	3,000	11.65	-	-	-	-	-	-	-	-		
	175,950	-9,600	307	14.22	641.80	117.20	75	629.30	643.00	75	11000.00	225	177.00	182.90	75	-70.15	180.95	23.50	3,029	56,850	315,150		
	-	-	-	-	-	-	150	501.00	677.35	7,350	11050.00	3,000	1.50	-	-	-	-	-	-	-	-		
	8,325	-450	88	14.61	568.35	113.10	75	552.45	574.60	75	11100.00	150	200.90	206.90	75	-83.20	202.20	22.86	637	10,725	33,450		
	-	-	-	-	-	-	-	-	610.40	7,350	11150.00	-	-	-	-	-	360.00	-	-	-	75		
	45,300	-3,600	192	14.86	498.90	102.35	75	482.15	503.70	75	11200.00	150	206.65	238.00	75	-86.30	235.00	22.77	475	9,675	55,275		
	-	-	-	-	-	-	3,000	26.00	589.60	300	11250.00	300	201.15	381.25	300	-	558.75	-	-	-	150		
	57,975	13,425	521	14.79	430.00	91.05	150	423.75	437.40	150	11300.00	150	267.00	268.50	825	-92.75	268.50	22.51	630	11,850	21,225		
	-	-	-	-	-	-	1,350	11.00	-	-	11350.00	150	279.00	292.00	150	-	-	-	-	-	-		
	33,600	4,500	540	14.75	367.10	81.00	75	367.00	375.00	75	11400.00	225	300.50	306.00	75	-106.20	300.45	21.96	628	9,150	16,275		
	75	75	1	15.43	350.00	-531.65	300	251.70	428.95	225	11450.00	150	301.05	351.70	300	-117.05	324.70	22.08	19	825	1,650		
	256,200	47,175	2,420	14.16	300.30	63.45	75	306.50	316.65	75	11500.00	225	340.55	346.20	750	-111.90	345.00	21.92	981	6,225	102,000		
	-	-	-	-	-	-	150	249.95	305.25	150	11550.00	-	-	-	-	-	-	-	-	-	-		
	117,375	825	460	14.84	261.65	68.95	300	256.30	259.85	75	11600.00	300	383.80	404.60	225	-102.20	394.20	21.92	185	7,875	9,150		
	-	-	-	-	-	-	150	195.05	250.80	150	11650.00	-	-	-	-	-	-	-	-	-	-		
	56,775	-2,400	442	14.68	213.95	60.75	75	209.75	213.95	450	11700.00	300	434.95	461.85	75	-110.00	460.00	22.63	21	375	1,650		
	-	-	-	-	-	-	300	122.20	-	-	11750.00	-	-	-	-	-	-	-	-	-	-		
	126,675	67,275	2,252	14.31	168.55	47.00	75	167.00	175.50	75	11800.00	75	485.30	523.55	75	-125.00	505.00	21.95	16	975	1,275		
	-	-	-	-	-	-	150	101.10	-	-	11850.00	-	-	-	-	-	-	-	-	-	-		
	39,150	23,100	636	14.24	134.10	41.80	75	134.20	166.05	75	11900.00	75	550.55	636.55	75	-	-	-	-	-	-		
	-	-	-	-	-	-	300	67.60	-	-	11950.00	150	501.00	795.70	7,350	-	-	-	-	-	-		
	354,300	51,525	3,678	14.10	103.95	34.25	300	102.90	103.95	75	12000.00	300	627.75	640.00	75	-156.20	630.00	21.95	319	12,675	35,925	<	

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
		-	-	-	-	-	75	21.10	-	-	12350.00	7,350	767.70	1,094.40	7,350	-	-	-	-	-	-	
		-	-	-	-	-	75	26.25	43.00	75	12400.00	7,350	846.80	1,148.05	7,350	-	-	-	-	-	-	
		-	-	-	-	-	750	15.00	-	-	12450.00	7,350	849.20	1,193.40	7,350	-	-	-	-	-	-	
	200,100	50,175	1,803	14.10	26.00	6.80	150	26.00	26.40	75	12500.00	75	1,038.85	1,062.10	75	-177.15	1,048.85	25.64	12	225	2,625	
		-	-	-	-	-	300	10.10	-	-	12550.00	7,350	1,031.05	1,281.10	7,350	-	-	-	-	-	-	
		-	-	-	-	-	300	10.30	-	-	12600.00	7,350	977.05	1,341.35	7,350	-	-	-	-	-	-	
		-	-	-	-	-	3,000	0.30	-	-	12650.00	7,350	1,124.60	1,405.45	7,350	-	-	-	-	-	-	
		-	-	-	-	-	1,200	8.50	-	-	12700.00	7,350	1,166.30	1,455.95	7,350	-	-	-	-	-	-	
		-	-	-	-	-	3,000	0.30	-	-	12750.00	225	1,214.40	1,523.10	7,350	-	-	-	-	-	-	
		-	-	-	-	-	1,200	6.20	-	-	12800.00	7,350	1,259.45	1,566.20	7,350	-	-	-	-	-	-	
		-	-	-	-	-	3,000	0.30	-	-	12850.00	7,350	1,304.60	1,620.15	7,350	-	-	-	-	-	-	
		-	-	-	-	-	1,200	4.40	38.85	1,650	12900.00	7,350	1,374.40	1,591.85	7,350	-	-	-	-	-	-	
		-	-	-	-	-	3,000	0.30	-	-	12950.00	7,350	1,394.85	1,737.80	7,350	-	-	-	-	-	-	
	103,575	47,250	1,618	16.25	11.00	1.40	7,200	11.00	11.35	450	13000.00	300	1,518.65	1,540.75	225	-	1,732.00	-	-	-	2,550	
		-	-	-	-	-	300	0.30	-	-	13050.00	7,350	1,485.10	1,837.00	7,350	-	-	-	-	-	-	
		-	-	-	-	-	150	2.60	28.45	1,875	13100.00	7,350	1,490.25	1,885.25	7,350	-	-	-	-	-	-	
		-	-	-	-	-	-	-	39.00	150	13150.00	7,350	1,535.25	1,933.50	7,350	-	-	-	-	-	-	
Total	1,822,275		18,553																21,390		2,771,775	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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