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Underlying Index: **NIFTY 11153.65** As on Sep 22, 2020 15:29:57 IST

View Options Contracts for: **NIFTY** OR **GO** Filter by: Expiry Date **29OCT2020** [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	
	7,050	5,700	84	-	1,790.80	-76.50	75	1,680.80	1,857.45	600	9400.00	675	17.05	18.20	150	-2.30	16.85	32.45	1,198	20,550	111,450		
	-	-	-	-	-	-	450	1,666.45	1,817.15	375	9450.00	75	17.00	20.00	75	-2.00	18.00	32.06	23	75	2,025		
	214,875	92,625	1,454	-	1,704.75	-82.15	75	1,702.65	1,708.30	75	9500.00	75	19.00	19.55	75	-3.55	19.00	31.59	4,298	106,500	497,025		
	-	-	-	-	-	-	7,350	1,517.05	1,755.10	1,350	9550.00	75	18.00	21.90	75	-2.95	20.05	31.12	47	450	7,725		
	1,425	825	13	-	1,598.10	111.90	525	1,497.55	1,683.60	675	9600.00	75	21.50	24.90	150	-3.70	22.00	30.89	188	1,125	24,225		
	-	-	-	-	-	-	450	1,446.10	1,746.90	7,350	9650.00	300	20.00	59.00	300	-	-	-	-	-	-		
	3,825	2,025	29	-	1,506.00	129.15	75	1,505.90	1,603.50	75	9700.00	75	24.55	26.00	150	-3.50	26.00	30.32	309	4,875	9,375		
	-	-	-	-	-	-	7,350	1,317.00	1,689.65	7,350	9750.00	300	23.00	64.95	600	-	-	-	-	-	-		
	14,250	13,950	193	-	1,413.00	127.00	75	1,412.45	1,413.00	75	9800.00	225	27.15	28.65	75	-7.55	27.15	28.94	618	14,925	31,125		
	-	-	-	-	-	-	7,350	1,216.90	1,550.45	7,350	9850.00	300	23.00	99.00	225	-	-	-	-	-	-		
	675	675	10	-	1,310.00	252.45	75	1,200.80	1,397.00	675	9900.00	75	31.50	35.50	75	-7.50	31.20	28.15	665	450	41,475		
	-	-	-	-	-	-	7,350	1,129.20	1,423.25	7,350	9950.00	600	26.15	57.25	600	-	-	-	-	-	-		
	226,125	79,350	1,576	-	1,223.65	-86.65	75	1,225.65	1,231.95	300	10000.00	225	40.00	40.50	525	-4.45	40.50	28.14	12,266	154,650	1,356,525		
	-	-	-	-	-	-	7,350	1,016.55	1,381.15	7,350	10050.00	600	28.75	48.40	150	15.05	50.00	28.94	1	-75	150		
	21,150	17,025	248	-	1,130.35	-67.65	75	1,132.40	1,143.70	75	10100.00	1,200	45.15	46.40	150	-5.65	46.20	27.40	2,789	17,175	88,125		
	-	-	-	-	-	-	7,350	938.55	1,268.70	7,350	10150.00	150	38.05	64.05	75	-1.95	54.35	27.74	1	-75	-		
	12,150	5,700	99	-	1,040.00	-91.70	75	1,039.70	1,052.75	75	10200.00	600	52.60	55.45	75	-3.65	55.50	26.96	4,359	19,725	294,600		
	-	-	-	-	-	-	450	875.45	1,083.30	7,350	10250.00	75	45.50	60.45	75	10.75	65.00	27.32	5	75	675		
	13,425	12,300	203	-	945.00	-73.35	75	949.95	964.50	75	10300.00	600	61.70	63.75	75	-5.85	62.15	26.17	5,342	17,775	321,300		
	-	-	-	-	-	-	7,350	766.20	979.60	675	10350.00	150	58.60	81.25	75	-3.70	70.90	26.10	29	450	1,125		
	5,325	3,300	54	12.48	862.00	122.50	75	862.50	875.60	75	10400.00	150	74.90	77.65	75	-2.55	75.35	25.62	6,246	64,050	291,150		
	-	-	-	-	-	-	750	692.30	889.65	7,350	10450.00	75	77.30	83.60	75	-1.40	82.15	25.38	133	3,075	3,825		
	124,650	39,900	1,042	15.97	780.20	-84.25	75	780.45	784.90	75	10500.00	150	92.55	93.25	75	-0.15	91.00	25.40	27,524	207,750	2,187,300		
	-	-	-	-	-	-	75	686.90	762.90	75	10550.00	75	89.95	98.25	75	1.85	96.95	24.84	59	1,350	1,725		
	23,400	5,475	160	16.16	692.65	-84.00	75	694.80	699.95	75	10600.00	150	106.20	109.15	75	1.65	106.65	24.66	6,708	77,925	461,025		
	-	-	-	-	-	-	75	560.65	731.40	75	10650.00	75	111.40	126.05	75	-14.95	115.15	24.39	78	1,050	1,650		
	17,850	7,125	233	16.73	612.60	-77.70	75	614.40	629.00	75	10700.00	75	125.30	128.70	75	6.85	128.65	24.47	8,187	52,725	838,950		
	150	150	2	16.27	568.00	444.35	75	563.15	599.90	75	10750.00	75	132.65	147.60	75	0.50	138.45	24.13	138	1,800	3,000		
	61,125	12,375	679	17.60	542.00	-66.95	1,800	542.00	546.00	75	10800.00	75	150.50	150.85	675	6.85	150.85	23.95	12,599	138,300	1,160,550		
	1,875	1,875	52	17.36	502.00	455.45	75	314.85	518.95	75	10850.00	75	140.50	166.85	75	6.90	158.40	23.30	491	4,725	6,600		
	21,225	7,950	510	18.89	483.95	-59.20	75	468.20	480.40	75	10900.00	75	176.50	180.15	750	9.25	176.50	23.51	6,807	68,100	345,375		
	1,875	-4,500	97	16.44	420.00	106.00	75	427.55	459.90	75	10950.00	75	190.35	202.00	75	14.20	191.55	23.25	539	8,400	14,925		
	359,925	162,750	5,901	17.63	401.35	-67.00	825	402.00	409.10	300	11000.00	75	208.10	211.05	75	10.95	208.00	23.17	36,663	344,850	1,485,750		
	4,350	3,975	114	16.21	350.95	-99.05	75	358.75	381.20	75	11050.00	75	221.70	230.30	75	13.55	220.85	22.59	454	4,275	10,950		
	101,925	75,525	3,442	17.52	337.95	-62.35	150	335.85	339.00	75	11100.00	75	242.10	244.15	75	11.45	242.10	22.62	11,124	-25,275	344,625		
	8,775	7,500	513	17.36	307.00	-85.55	150	307.05	315.30	75	11150.00	75	261.55	262.95	750	15.60	263.00	22.44	1,071	9,375	20,775		
	304,725	219,450	11,505	17.34	279.70	-57.90	75	277.00	279.70	75	11200.00	75	281.80	282.95	750	17.40	282.95	22.23	16,126	76,575	781,650		
	12,000	-525	1,186	17.13	249.05	-59.15	750	249.05	252.70	75	11250.00	150	300.15	309.60	75	20.10	307.95	22.36	711	-5,625	7,350		
	379,350	122,400	12,416	16.94	224.95	-56.35	225	223.05	224.40	525	11300.00	75	325.00	330.55	750	23.85	325.50	21.79	8,248	11,325	941,175		
	11,325	1,875	602	16.71	198.90	-57.10	225	198.55	206.90	75	11350.00	150	346.10	363.45	75	29.60	362.00	22.47	190	-1,275	9,600		
	352,500	92,625	11,405	16.66	178.05	-50.70	750	177.05	178.00	75	11400.00	750	375.20	383.70	750	33.60	383.70	22.01	6,534	-44,475	275,475		
	15,075	-3,375	1,198	16.69	158.75	-42.10	225	157.60	165.15	75	11450.00	75	404.10	416.75	150	32.40	404.70	21.42	183	1,200	15,900		

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	
	525	-75	18	16.86	16.00	-8.90	150	13.05	23.55	75	12250.00	600	985.80	1,260.10	7,350	-	-	-	-	-	-		
	386,625	-27,825	7,581	17.30	15.20	-6.45	150	14.20	15.25	75	12300.00	150	1,098.15	1,125.80	75	117.10	1,116.10	28.50	5	-	525		
	-	-	-	-	-	-	75	10.35	24.95	150	12350.00	7,350	1,048.00	1,287.70	7,350	-	-	-	-	-	-		
	93,975	-13,275	3,241	17.70	12.05	-5.60	75	10.10	12.80	150	12400.00	75	1,168.30	1,252.60	1,275	-	875.00	-	-	-	75		
	-	-	-	-	-	-	225	0.05	29.95	150	12450.00	7,350	1,157.40	1,482.15	7,350	-	-	-	-	-	-		
	929,775	59,925	6,529	18.39	10.50	-4.15	75	10.40	10.50	225	12500.00	75	1,301.85	1,307.95	75	76.35	1,304.80	30.67	619	23,250	100,125		
	-	-	-	-	-	-	600	6.55	17.45	150	12550.00	7,350	1,247.75	1,561.60	7,350	-	-	-	-	-	-		
	123,300	-7,500	871	18.75	8.35	-3.85	2,700	8.40	9.00	300	12600.00	750	1,363.20	1,521.75	450	-	988.00	-	-	-	75		
	-	-	-	-	-	-	2,400	4.00	19.50	300	12650.00	7,350	1,336.25	1,706.05	7,350	-	-	-	-	-	-		
	75	-	-	-	10.00	-	600	6.60	13.70	600	12700.00	750	1,463.75	1,640.65	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	3.00	37.25	7,350	12750.00	7,350	1,437.65	1,758.55	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	600	6.55	14.95	300	12800.00	750	1,556.20	1,731.55	375	-	-	-	-	-	-		
	-	-	-	-	-	-	525	2.60	39.00	150	12850.00	7,350	1,551.20	1,861.25	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	600	6.55	12.50	75	12900.00	7,350	1,583.50	1,850.45	7,350	-	-	-	-	-	-		
	75	-	4	22.73	9.00	-7.00	75	6.55	11.00	75	12950.00	1,125	1,649.50	1,948.20	7,350	-	-	-	-	-	-		
	253,650	-13,875	1,357	22.40	7.15	-0.35	75	6.90	7.15	7,050	13000.00	225	1,794.05	1,800.40	525	89.35	1,798.25	37.84	270	14,175	86,625		
	-	-	-	-	-	-	2,400	1.00	29.00	150	13050.00	675	1,773.45	1,996.05	750	-	-	-	-	-	-		
	3,825	300	13	23.53	7.40	-0.50	900	5.20	8.00	900	13100.00	150	1,877.15	1,919.10	75	-5.50	1,429.45	-	-	-	750		
	-	-	-	-	-	-	75	4.00	24.00	150	13150.00	750	1,883.45	2,126.10	7,350	-	-	-	-	-	-		
Total	9,285,075		213,470																201,345		13,640,175	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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