

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11202.85 As on Jul 29, 2020 15:30:30 IST

View Options Contracts for: NIFTY OR GO Filter by: Expiry Date: 30JUL2020 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		
	7,875	-1,725	24	561.81	3,990.00	57.00	75	3,872.25	3,923.60	75	7300.00	6,000	0.05	0.10	10,425	-0.20	0.10	241.08	1,515	-11,250	155,325		
	-	-	-	-	-	-	75	3,703.75	4,048.90	7,350	7350.00	2,625	0.10	0.45	1,350	0.10	0.45	266.81	189	2,775	2,775		
	-	-	-	-	-	-	75	3,719.35	3,990.00	75	7400.00	-	-	0.15	1,350	-0.10	0.15	240.81	2,231	-1,275	1,200		
	-	-	-	-	-	-	7,350	3,601.15	3,948.95	7,350	7450.00	-	-	0.45	1,500	-	-	-	-	-	-		
	211,500	-14,250	219	382.14	3,720.10	-84.10	75	3,680.90	3,767.15	75	7500.00	-	-	0.05	18,075	-0.25	0.05	216.24	6,129	43,650	618,150		
	-	-	-	-	-	-	7,350	3,501.15	3,848.90	7,350	7550.00	75	0.10	0.45	1,425	-0.50	0.10	223.15	7	-300	1,350		
	-	-	-	-	-	-	7,350	3,458.70	3,798.30	7,350	7600.00	1,500	0.05	0.50	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,143.75	3,748.85	7,350	7650.00	975	0.10	0.60	1,800	-0.35	0.10	216.14	23	-675	1,875		
	150	-	-	-	2,558.75	-	7,350	3,362.80	3,697.15	7,350	7700.00	7,725	0.05	0.25	75	-0.25	0.10	212.66	93	-450	21,600		
	-	-	-	-	-	-	7,350	3,301.15	3,648.90	7,350	7750.00	1,500	0.05	1.30	1,500	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,210.10	3,596.80	75	7800.00	75	0.15	0.25	6,450	-0.35	0.25	220.55	270	4,275	34,425		
	-	-	-	-	-	-	7,350	3,201.15	3,548.90	7,350	7850.00	-	-	1.35	1,500	-	-	-	-	-	-		
	75	-	-	-	3,065.80	-	75	3,115.80	3,491.60	75	7900.00	900	0.05	0.50	1,500	-0.30	0.10	198.95	4	-150	1,125		
	-	-	-	-	-	-	7,350	3,101.15	3,448.90	7,350	7950.00	-	-	1.35	1,500	-	-	-	-	-	-		
	61,950	-10,200	171	307.31	3,215.00	-96.25	150	3,199.10	3,220.10	75	8000.00	20,100	0.15	0.20	3,000	-0.35	0.15	198.05	5,074	-42,000	698,625		
	-	-	-	-	-	-	7,350	2,801.55	3,309.85	7,350	8050.00	2,025	0.05	0.65	1,500	-0.10	0.35	208.29	6	-	3,450		
	975	-	-	-	3,135.00	-	7,350	2,953.40	3,298.65	7,350	8100.00	1,875	0.10	0.40	150	-	0.45	209.15	48	-75	6,525		
	-	-	-	-	-	-	7,350	2,901.15	3,248.90	7,350	8150.00	3,000	0.05	0.85	150	-0.90	0.05	173.65	1	-75	3,675		
	1,050	-75	1	414.99	3,075.00	50.00	75	2,867.45	3,176.50	75	8200.00	75	0.15	0.40	2,175	-0.30	0.10	178.94	12	-900	7,275		
	-	-	-	-	-	-	7,350	2,801.15	3,148.90	7,350	8250.00	75	0.15	1.25	1,500	-6.75	0.40	196.14	2	-	75		
	3,300	-525	12	408.82	2,980.00	-41.00	7,350	2,751.05	3,098.95	7,350	8300.00	750	0.10	0.25	5,850	-0.40	0.20	181.76	125	6,150	13,650		
	-	-	-	-	-	-	7,350	2,471.05	3,016.20	7,350	8350.00	75	0.10	1.15	1,500	-	0.60	-	-	-	600		
	2,925	-1,650	22	-	2,800.00	-36.10	75	2,784.05	2,998.95	7,350	8400.00	975	0.15	0.20	18,000	-0.35	0.15	171.09	185	600	7,350		
	-	-	-	-	-	-	7,350	2,601.15	2,948.90	7,350	8450.00	-	-	0.85	1,500	-	-	-	-	-	-		
	315,600	-65,550	898	233.13	2,710.00	-92.00	75	2,701.85	2,713.50	75	8500.00	12,750	0.10	0.20	13,200	-0.50	0.10	159.56	2,990	-58,200	735,150		
	-	-	-	-	-	-	7,350	2,501.15	2,848.90	7,350	8550.00	-	-	1.30	1,500	-	-	-	-	-	-		
	2,100	-2,325	34	224.20	2,610.00	-20.00	75	2,582.20	2,798.95	7,350	8600.00	1,200	0.15	0.20	2,700	-0.45	0.20	161.65	141	1,500	32,925		
	-	-	-	-	-	-	7,350	2,401.15	2,748.90	7,350	8650.00	75	0.20	0.80	975	-	0.30	-	-	-	75		
	6,150	-5,250	71	285.17	2,532.40	-72.85	7,350	2,351.05	2,542.10	75	8700.00	1,425	0.15	0.30	75	-0.30	0.30	160.40	96	-5,175	14,475		
	-	-	-	-	-	-	7,350	2,301.15	2,648.90	7,350	8750.00	-	-	1.20	1,500	-	-	-	-	-	-		
	4,950	-300	6	-	2,402.45	-87.55	7,350	2,277.70	2,442.10	75	8800.00	24,000	0.10	0.25	8,850	-0.50	0.25	151.32	354	-3,000	75,750		
	-	-	-	-	-	-	7,350	2,201.15	2,699.60	7,350	8850.00	75	0.05	0.60	1,500	-1.35	0.05	130.99	72	-2,550	1,575		
	1,125	-75	1	364.32	2,410.00	-1.50	75	2,250.00	2,570.25	7,350	8900.00	-	-	0.25	6,675	-0.45	0.15	138.85	321	1,725	39,150		
	-	-	-	-	-	-	7,350	2,101.15	2,595.75	7,350	8950.00	1,350	0.05	0.90	1,500	-0.10	0.30	143.73	5	-75	1,425		
	159,450	-16,575	465	189.56	2,210.05	-91.40	600	2,211.00	2,213.30	75	9000.00	450	0.15	0.30	9,075	-0.60	0.15	132.58	9,363	171,000	1,265,325		
	-	-	-	-	-	-	75	1,968.00	2,275.20	75	9050.00	975	0.15	0.70	1,500	-0.15	0.15	129.47	3	-150	1,500		
	14,475	-4,425	70	-	2,099.75	103.25	75	2,013.40	2,136.40	75	9100.00	16,275	0.05	0.20	1,275	-0.40	0.10	122.44	1,326	-3,375	340,350		
	150	-	-	-	904.70	-	12,975	1,902.65	2,374.85	12,975	9150.00	900	0.10	1.70	4,800	0.40	1.35	151.50	1	75	900		
	14,025	-5,550	118	232.11	2,032.45	-77.60	75	1,918.20	2,078.95	75	9200.00	3,300	0.05	0.20	225	-0.45	0.10	116.44	1,131	-18,750	433,725		
	-	-	-	-	-	-	75	1,780.05	2,063.65	75	9250.00	1,425	0.05	0.50	975	-0.25	0.20	119.93	65	525	3,900		
	21,375	-8,250	144	186.14	1,916.00	-88.95	75	1,908.05	1,917.15	75	9300.00	525	0.30	0.35	825	-0.50	0.35	122.66	2,544	-2,175	1,075,425		
	75	-	-	-	928.80	-	12,975	1,702.65	2,153.85	12,975	9350.00	750	0.25	0.65	375	-0.55	0.50	123.47	152	-675	13,125		
	30,900	-1,725	60	-	1,792.00	124.05	75	1,792.00	1,929.65	75	9400.00	25,800	0.05	0.20	6,825	-0.45	0.10	104.58	1,092	-2,400	339,375		
	4,425	-	20	284.35	1,851.30	156.95	75	1,733.65	1,934.30	75	9450.00	75	0.15	0.50	75	-0.90	0.20	107.52	22	75	4,425		
	166,800	-42,375	749	155.54	1,712.05	-96.95	75	1,710.20	1,712.75	300	9500.00	3,375	0.20	0.30	5,775	-0.35	0.30	108.23	7,846	182,850	1,169,700		
	825	-	-	-	1,184.45	-	75	1,647.05	1,665.80	75	9550.00	3,750	0.15	1.40	900	-0.55	0.25	103.37	146	-3,900	24,675		
	57,450	-1,875	41	170.67	1,621.15	-85.95	375	1,605.00	1,659.45	75	9600.00	150	0.10	0.20	1,950	-0.50	0.10	92.89	2,072	-3,375	485,025		
	675	-	-	-	994.50	-	75	1,547.35	1,565.75	75	9650.00	75	0.15	0.45	75	-0.30	0.15	92.99	6	-150	5,100		
	76,050	-3,000	121	183.14	1,534.40	-66.45	75	1,501.05	1,552.15	75	9700.00	600	0.15	0.30	75	-0.55	0.15	90.02	1,681	-13,800	663,825		
	600	-	-	-	853.25	-	75	1,440.65	1,465.90	75	9750.00	75	0.15	0.70	600	-0.40	0.35	93.87	24	-750	11,250		
	91,875	-5,925	159	135.62	1,414.00	-81.55	75	1,405.15	1,421.05	75	9800.00	150	0.10	0.30	375	-0.60	0.30	89.42	6,652	-54,300	1,239,750		
	1,125	-	1	233.02	1,451.00	180.30	75	1,347.75	1,365.75	75	9850.00	75	0.25	0.30	1,500	-0.85	0.25	84.88	77	1,050	8,100		
	86,100	-4,425	87	121.25	1,312.00	-84.85	75	1,288.90	1,348.75	75	9900.00	150	0.25	0.45	300	-0.60	0.45	86.54	4,658	-55,200	503,325		

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		
	297,375	-9,375	458	84.69	814.80	-92.25	300	808.20	814.60	75	10400.00	1,725	0.90	1.10	75	-1.15	1.10	60.80	23,095	-	1,020,450		
	10,275	300	35	130.75	815.00	4.00	375	758.75	765.85	900	10450.00	375	0.85	1.15	75	-1.65	0.90	55.93	2,115	-7,575	-	77,475	
	527,700	-39,225	2,294	75.34	714.55	-97.25	75	711.00	713.00	75	10500.00	2,100	1.05	1.30	150	-1.50	1.20	54.51	55,779	-	2,205,900		
	9,375	-75	26	96.22	686.60	-75.25	375	659.00	666.20	525	10550.00	75	0.80	1.55	1,500	-1.60	1.40	52.10	3,683	6,600	-	188,025	
	426,150	-2,250	663	67.08	615.00	-89.10	75	611.15	614.55	750	10600.00	600	1.15	1.30	75	-1.85	1.35	48.30	64,521	202,650	-	2,475,675	
	15,225	-825	52	64.50	566.40	105.00	150	559.95	566.00	375	10650.00	150	1.25	1.65	1,575	-1.90	1.55	45.63	7,388	-53,850	-	94,500	
	465,150	-26,100	1,031	52.96	511.80	-94.55	75	510.15	516.75	2,325	10700.00	300	1.45	1.50	1,425	-2.25	1.50	41.80	79,095	265,350	-	1,809,600	
	26,475	-600	110	51.66	463.80	102.95	150	458.00	465.40	150	10750.00	75	1.15	1.90	1,500	-2.15	1.85	39.40	16,041	-57,075	-	215,325	
	671,100	-47,475	3,773	45.19	412.45	102.45	75	412.00	414.80	150	10800.00	75	1.75	1.85	4,800	-2.60	1.85	35.65	153,209	527,400	-	2,135,925	
	64,425	-900	205	44.29	365.35	-94.85	600	360.55	365.10	75	10850.00	3,750	2.10	2.50	1,050	-3.00	2.10	32.53	41,076	144,150	-	355,350	
	304,275	-25,425	3,044	40.33	316.20	-98.10	75	313.35	316.20	75	10900.00	2,775	2.75	2.80	150	-3.30	2.75	30.06	208,895	452,475	-	1,786,425	
	28,650	-5,250	579	35.40	266.30	-94.45	525	262.50	269.10	75	10950.00	150	3.95	4.05	75	-3.45	4.05	28.09	114,333	297,750	-	938,625	
	1,070,325	-316,050	31,220	31.65	218.00	101.20	225	216.45	217.00	75	11000.00	375	6.40	6.50	600	-3.15	6.50	26.53	502,158	960,300	-	4,068,150	
	65,100	-9,900	2,452	27.39	169.75	100.65	75	169.10	172.80	75	11050.00	150	10.10	10.25	1,500	-2.40	10.10	24.63	212,558	-45,450	-	705,750	
	1,188,300	-120,075	88,362	26.16	127.95	-98.05	150	126.20	127.95	300	11100.00	150	16.65	16.85	300	0.05	16.65	23.11	692,899	517,425	-	2,553,975	
	361,650	61,050	62,765	24.03	88.40	-92.00	75	86.65	88.45	75	11150.00	1,575	27.40	27.50	2,025	5.10	27.45	21.67	401,030	619,425	-	977,400	
	2,680,650	780,150	575,258	22.81	56.35	-84.05	150	56.35	56.85	75	11200.00	75	45.00	45.95	225	14.30	45.95	20.89	1,149,946	933,000	-	2,480,025	
	2,045,850	1,116,750	413,224	21.77	32.00	-71.30	150	32.00	32.25	825	11250.00	1,500	70.85	71.95	375	26.50	70.85	19.39	508,878	63,975	-	1,147,800	
	5,442,450	2,393,550	1,321,179	22.13	17.95	-54.50	75	17.80	17.85	75	11300.00	150	105.80	107.90	150	42.15	105.95	18.62	804,671	470,025	-	1,074,675	
	2,257,800	1,165,650	605,415	22.20	9.00	-39.15	6,300	9.00	10.00	25,500	11350.00	75	147.10	150.30	150	60.40	149.00	18.69	122,288	18,975	-	129,075	
	3,364,050	883,125	871,607	23.40	5.05	-25.20	375	5.05	5.10	300	11400.00	75	192.35	195.00	150	74.00	195.00	16.85	137,285	-59,475	-	187,200	
	1,490,625	767,100	310,951	24.78	2.95	-15.25	75	2.95	3.15	1,275	11450.00	375	238.95	245.55	300	87.10	246.05	23.08	7,776	19,125	-	27,525	
	5,005,425	706,200	627,874	27.21	2.20	-8.65	28,950	2.00	2.20	1,050	11500.00	825	291.00	293.00	150	89.60	292.45	-	26,697	113,700	-	538,050	
	768,900	49,275	164,984	29.46	1.65	-4.60	525	1.55	1.65	1,350	11550.00	150	335.40	344.35	375	91.60	338.05	-	437	-3,975	-	11,925	
	1,850,400	115,350	237,017	31.77	1.30	-2.65	75	1.30	1.35	2,700	11600.00	900	388.60	392.50	225	94.60	388.10	-	1,217	-3,825	-	47,250	
	361,875	91,350	36,098	35.10	1.30	-1.25	150	1.30	1.35	150	11650.00	75	427.85	499.10	375	90.65	434.25	-	22	225	-	1,350	
	1,434,975	381,750	110,765	37.00	1.00	-0.95	2,100	1.00	1.30	375	11700.00	150	487.80	491.00	75	97.00	487.65	-	354	2,100	-	54,600	
	121,050	21,075	10,549	40.13	1.00	-0.70	375	0.80	1.00	150	11750.00	75	526.55	560.10	75	3.90	525.95	-	61	75	-	825	
	933,975	-49,350	49,412	41.67	0.75	-0.70	75	0.75	1.20	4,950	11800.00	150	586.85	592.60	75	90.55	590.80	-	89	-1,725	-	4,800	
	189,225	31,050	8,185	43.02	0.55	-0.85	7,200	0.55	0.80	75	11850.00	75	603.85	699.85	75	-	-	-	-	-	-	-	
	530,175	-29,100	27,270	47.57	0.75	-0.45	75	0.75	1.05	4,950	11900.00	75	683.85	695.85	825	89.85	680.00	-	246	-10,050	-	30,150	
	54,525	-4,050	1,833	51.59	0.90	-0.15	1,575	0.65	0.90	2,175	11950.00	375	678.70	823.30	375	-	850.05	-	-	-	-	75	
	1,537,200	-112,725	53,028	53.74	0.80	-0.20	8,100	0.80	0.85	900	12000.00	375	787.10	791.00	375	92.50	787.00	-	491	-10,425	-	36,600	
	9,375	-4,050	389	58.13	1.00	0.05	75	0.75	1.10	1,575	12050.00	75	794.45	910.35	375	-	1,074.15	-	-	-	-	75	
	133,725	-46,125	3,567	59.42	0.80	-0.05	75	0.65	0.80	1,125	12100.00	75	831.65	965.60	150	-37.35	827.15	-	1	-75	-	450	
	9,000	-7,500	439	59.66	0.55	-0.50	3,600	0.10	0.95	75	12150.00	375	865.50	1,032.40	375	-	1,530.30	-	-	-	-	75	
	79,425	-68,100	4,584	62.34	0.55	-0.25	300	0.55	0.85	75	12200.00	75	955.15	1,013.65	75	154.00	886.80	-	23	-75	-	1,575	
	14,625	-300	214	65.00	0.55	0.05	750	0.55	0.95	75	12250.00	75	978.35	1,083.70	75	-	-	-	-	-	-	-	
	116,925	-29,850	2,922	70.94	0.85	0.25	4,425	0.70	1.00	7,500	12300.00	75	1,050.05	1,140.00	75	-71.55	988.45	-	8	-	-	675	
	7,800	7,500	104	72.64	0.75	-	5,025	0.50	0.95	3,000	12350.00	375	1,052.75	1,255.50	7,350	-	-	-	-	-	-	-	
	41,100	8,925	1,804	74.74	0.70	-	1,575	0.70	0.90	75	12400.00	375	1,063.85	1,313.35	7,350	-72.15	1,080.40	-	2	-	-	375	
	7,800	675	175	76.75	0.65	-0.20	75	0.55	0.90	3,150	12450.00	7,350	1,108.60	1,357.40	7,350	227.05	1,191.30	-	1	75	-	75	
	232,500	69,375	9,228	79.97	0.70	0.05	3,525	0.70	0.85	1,800	12500.00	375	1,285.55	1,291.00	300	76.20	1,263.75	-	52	-2,250	-	5,550	
	6,375	3,300	52	78.89	0.45	-0.20	3,000	0.40	0.45	900	12550.00	7,350	1,170.10	1,496.00	7,350	-	1,406.00	-	-	-	-	75	
	13,950	8,775	310	83.76	0.60	-0.05	6,375	0.60	0.80	450	12600.00	375	1,342.10	1,394.90	75	-	-	-	-	-	-	-	
	3,750	75	10	84.70	0.50	0.05	7,500	0.30	0.55	1,200	12650.00	7,350	1,341.75	1,617.30	7,350	-	-	-	-	-	-	-	
	37,650	22,575	744	87.16	0.50	-0.05	75	0.55	0.75	1,050	12700.00	75	1,467.00	1,515.35	75	-	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	1.30	6,000	12750.00	7,350	1,351.25	1,636.60	7,350	-	-	-	-	-	-	-	
	7,500	7,500	100	92.04	0.50	0.45	5,100	0.05	0.65	1,050	12800.00	375	1,493.25	1,730.30	375	-	-	-	-	-	-	-	
Total	38,621,700		5,653,708																5,470,626		43,540,950		

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](#) [NSETTECH](#) [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](#)