

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 1162.25** As on Jul 21, 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	Char	
	9,825	-300	4	-	3,845.15	160.15	150	3,803.25	3,886.65	75	7300.00	600	1.30	1.35	1,800	-0.55	1.30	99.25	858	1,350	158,550		
	-	-	-	-	-	-	7,350	3,551.10	3,998.95	7,350	7350.00	4,650	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,501.10	3,948.90	7,350	7400.00	900	0.80	2.45	1,800	-1.55	1.00	93.89	8	-600	150		
	-	-	-	-	-	-	7,350	3,451.10	3,898.95	7,350	7450.00	4,650	0.10	-	-	-	-	-	-	-	-		
	363,900	-8,400	116	-	3,670.20	166.20	225	3,656.05	3,671.05	75	7500.00	3,750	1.05	1.20	1,950	-0.55	1.10	91.92	4,173	-36,975	668,025		
	-	-	-	-	-	-	7,350	3,351.10	3,798.95	7,350	7550.00	10,050	0.20	-	-	-	15.80	-	-	-	150		
	-	-	-	-	-	-	375	3,381.85	3,734.40	7,350	7600.00	900	0.65	2.85	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,251.10	3,698.80	7,350	7650.00	150	1.00	1.95	900	-0.50	1.90	92.78	2	75	3,150		
	150	-	-	-	2,558.75	-	375	3,286.90	3,629.60	375	7700.00	150	1.30	2.70	75	-0.05	1.40	88.45	32	-1,350	28,875		
	-	-	-	-	-	-	7,350	3,151.10	3,598.95	7,350	7750.00	5,025	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,195.50	3,523.00	75	7800.00	750	1.25	2.25	1,050	-1.20	1.75	87.67	50	150	3,375		
	-	-	-	-	-	-	7,350	3,051.10	3,498.95	7,350	7850.00	15,075	0.40	-	-	-	-	-	-	-	-		
	75	-	-	-	3,065.80	-	75	3,097.30	3,398.70	75	7900.00	1,725	1.15	1.95	225	-0.30	1.85	85.35	5	-	1,950		
	-	-	-	-	-	-	7,350	2,951.10	3,398.95	7,350	7950.00	5,025	0.40	-	-	-	-	-	-	-	-		
	194,475	-2,400	56	-	3,150.00	144.10	75	3,160.10	3,179.95	75	8000.00	1,650	1.85	2.00	750	-1.15	1.80	82.29	6,186	-98,550	854,250		
	-	-	-	-	-	-	7,350	2,851.10	3,298.95	7,350	8050.00	5,025	0.75	-	-	-	3.70	-	-	-	675		
	975	-675	15	-	3,045.00	196.60	75	3,055.05	3,226.70	7,350	8100.00	300	2.05	2.70	75	-0.25	2.85	83.75	245	-2,475	9,525		
	-	-	-	-	-	-	7,350	2,751.10	3,198.95	7,350	8150.00	5,025	0.75	-	-	-	3.05	-	-	-	525		
	1,275	-	1	98.95	2,995.00	227.30	375	2,811.90	3,105.35	375	8200.00	75	2.10	2.85	900	-0.25	3.00	81.37	75	825	9,000		
	-	-	-	-	-	-	7,350	2,651.10	3,098.95	7,350	8250.00	5,025	0.65	3.05	3,000	-	7.15	-	-	-	75		
	7,575	-	-	-	2,664.80	-	7,350	2,703.70	3,089.50	7,350	8300.00	75	2.30	2.70	75	-1.65	2.05	75.12	82	-1,650	13,350		
	-	-	-	-	-	-	7,350	2,551.10	2,998.95	7,350	8350.00	450	1.60	3.00	900	0.35	6.60	-	-	-	675		
	4,500	-	-	-	2,563.35	-	375	2,621.65	2,919.35	375	8400.00	300	2.00	3.45	900	0.10	2.95	75.53	90	-2,625	14,100		
	-	-	-	-	-	-	7,350	2,451.10	2,898.95	7,350	8450.00	5,025	0.60	-	-	-	-	-	-	-	-		
	502,275	-20,850	282	-	2,666.20	152.50	75	2,670.65	2,678.10	75	8500.00	600	2.20	2.85	75	-1.45	2.20	70.25	9,623	-102,750	925,500		
	-	-	-	-	-	-	7,350	2,351.10	2,798.95	7,350	8550.00	15,075	1.00	-	-	-	-	-	-	-	-		
	4,350	-	-	-	2,357.60	-	7,350	2,424.75	2,685.85	375	8600.00	75	2.35	3.60	75	-1.70	2.50	68.57	187	-2,850	32,100		
	-	-	-	-	-	-	7,350	2,251.10	2,698.95	7,350	8650.00	900	1.65	-	-	-	0.45	9.00	-	-	75		
	11,775	-	6	-	2,448.10	130.30	7,350	2,322.85	2,611.05	375	8700.00	225	3.45	4.20	75	-1.20	3.40	68.39	428	-10,650	24,825		
	-	-	-	-	-	-	7,350	2,152.20	2,598.95	7,350	8750.00	5,025	1.20	-	-	-	-	-	-	-	-		
	6,825	-	8	74.74	2,392.60	235.25	75	2,340.20	2,579.00	7,350	8800.00	750	3.85	4.50	1,650	-1.10	3.85	66.68	1,041	-8,475	94,125		
	-	-	-	-	-	-	75	2,211.05	2,424.55	7,350	8850.00	75	3.55	4.90	375	0.60	4.35	66.34	58	300	3,000		
	1,350	-	-	-	2,067.20	-	7,350	2,084.25	2,449.05	7,350	8900.00	900	4.00	4.65	75	-0.85	4.00	64.21	928	-10,350	50,550		
	-	-	-	-	-	-	7,350	1,971.75	2,398.95	7,350	8950.00	300	2.30	-	-	-	2.40	58.90	21	-300	1,050		
	275,175	-30,225	684	-	2,181.15	173.25	150	2,177.15	2,183.05	75	9000.00	600	4.25	4.45	4,050	-1.10	4.45	62.32	18,144	-192,675	1,522,125		
	-	-	-	-	-	-	75	2,019.90	2,212.65	75	9050.00	75	3.70	4.95	75	-1.15	4.40	60.83	88	2,700	5,175		
	32,400	-225	6	-	2,051.85	182.90	75	2,060.85	2,124.80	75	9100.00	1,500	4.05	4.20	75	-1.35	4.25	59.17	5,258	-9,975	362,400		
	150	-	-	-	904.70	-	7,350	1,791.25	2,198.95	7,350	9150.00	6,600	3.05	-	-	-	-	-	-	-	-		
	26,175	-225	6	-	1,948.80	143.05	75	1,951.70	1,983.60	75	9200.00	300	3.75	5.45	525	-2.05	3.65	55.27	7,680	-36,225	471,225		
	-	-	-	-	-	-	7,350	1,701.00	2,134.25	7,350	9250.00	150	3.00	-	-	-	-1.75	2.95	52.44	10	-375	2,550	
	34,200	-600	25	-	1,872.00	170.15	75	1,866.85	1,883.80	75	9300.00	1,200	4.10	6.00	1,500	-0.50	5.85	56.18	6,687	-127,950	1,107,825		
	75	-	-	-	928.80	-	375	1,719.35	1,899.90	375	9350.00	4,500	3.65	5.25	75	-2.75	3.80	51.51	258	525	6,750		
	37,200	-6,525	162	-	1,772.70	158.65	75	1,764.10	1,786.00	75	9400.00	75	4.85	5.95	1,800	-1.35	5.20	52.44	4,175	-26,175	394,275		
	4,125	-	-	-	948.35	-	375	1,624.15	1,796.65	375	9450.00	75	4.95	5.95	75	-1.80	4.65	50.23	161	1,200	5,550		
	304,650	-16,200	367	-	1,680.00	167.45	75	1,680.00	1,684.25	150	9500.00	75	5.35	6.30	150	-2.00	5.65	50.29	22,830	-210,825	1,392,600		
	825	-	-	-	1,184.45	-	75	1,574.30	1,657.15	75	9550.00	75	5.20	8.80	75	-1.10	5.50	48.70	201	450	33,300		
	69,750	-1,500	49	-	1,579.75	154.75	75	1,568.10	1,586.60	75	9600.00	150	5.55	5.80	225	-1.30	5.80	47.69	8,933	-40,200	556,650		
	675	-	-	-	994.50	-	825	1,435.10	1,569.80	600	9650.00	600	4.65	7.00	225	-2.05	5.95	46.48	108	-450	4,800		
	89,325	-1,725	32	-	1,478.55	167.20	75	1,474.65	1,512.85	150	9700.00	75	5.15	6.45	600	-1.80	6.25	45.44	10,865	-41,775	765,225		
	600	-	-	-	853.25	-	75	1,379.05	1,469.00	75	9750.00	300	4.60	6.75	75	-0.35	7.35	45.20	948	1,275	14,550		
	109,650	-1,125	70	-	1,380.60	179.60	75	1,376.15	1,385.05	150	9800.00	225	6.10	6.80	150	-1.50	6.75	43.17	21,311	-432,000	1,520,775		
	1,125	-	-	-	995.00	-	75	1,282.85	1,351.45	75	9850.00	75	6.95	7.80	1,050	-0.85	7.50	42.49	1,000	-3,075	9,450		
	109,725	-975	80	-	1,275.20	158.55	75	1,277.40	1,285.00	75	9900.00	750	7.50	7.60	1,950	-1.30	7.60	41.16	14,477	-245,700	76		

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	Char	
	11,025	-150	17	-	732.20	142.25	150	738.95	747.30	75	10450.00	75	16.60	17.80	225	-14.30	16.90	30.13	2,309	24,300	98,400		
	714,975	-42,000	1,968	21.27	692.05	147.70	75	692.00	696.05	75	10500.00	4,200	18.75	18.80	4,650	-17.05	18.75	29.23	58,450	167,550	2,533,200		
	13,125	-2,250	72	-	613.55	115.20	150	642.30	653.95	75	10550.00	75	21.05	23.90	75	-19.60	21.50	28.55	2,267	12,750	67,725		
	491,475	-29,175	1,920	-	562.95	108.45	375	598.50	602.00	75	10600.00	300	23.65	24.00	150	-23.15	23.75	27.57	43,513	61,650	1,632,525		
	25,350	-1,725	138	19.38	545.75	138.00	75	547.00	561.45	75	10650.00	75	27.35	28.20	75	-26.55	27.30	26.87	3,424	10,050	95,850		
	579,750	-88,425	5,025	22.06	506.10	136.40	75	506.00	509.25	150	10700.00	75	31.05	31.35	150	-30.80	31.35	26.15	48,363	-83,475	1,382,175		
	73,200	-4,275	322	22.06	461.90	133.10	75	453.90	469.25	75	10750.00	75	35.25	36.80	75	-36.95	35.50	25.28	3,379	8,250	119,700		
	911,475	-96,525	7,315	22.20	419.65	127.45	300	416.85	419.10	150	10800.00	75	41.10	41.35	450	-42.75	41.10	24.59	61,411	133,725	1,921,725		
	69,525	-10,650	377	19.86	368.15	113.00	75	367.35	380.75	75	10850.00	75	47.05	51.00	150	-48.75	49.00	24.16	5,508	22,500	125,850		
	559,275	-	9,658	21.15	333.85	113.05	300	330.15	333.30	75	10900.00	150	55.15	55.50	1,200	-58.30	55.50	23.22	51,079	211,500	1,019,550		
	47,625	-14,550	1,164	20.07	290.00	100.85	75	287.65	294.95	75	10950.00	150	65.00	65.40	375	-66.40	65.40	22.67	5,639	41,925	114,750		
	2,059,875	-	51,131	20.27	255.00	95.95	375	253.00	254.10	150	11000.00	150	76.80	76.90	75	-75.45	76.50	22.05	113,240	1,101,375	2,425,575		
	65,175	-31,875	2,437	19.85	218.75	84.90	75	213.50	218.75	75	11050.00	75	90.55	97.35	75	-83.85	91.00	21.67	4,668	53,025	77,550		
	840,825	-67,125	45,796	19.61	186.00	75.75	825	184.30	185.90	75	11100.00	225	108.00	109.00	3,150	-93.65	108.05	21.33	51,799	587,325	685,425		
	168,525	37,125	8,356	19.37	156.00	67.00	750	154.35	156.45	75	11150.00	75	128.00	128.55	525	-	128.55	21.14	6,234	93,375	99,225		
	1,117,200	-	76,619	19.16	129.00	58.10	2,400	129.00	130.00	1,125	11200.00	75	151.45	153.35	300	-	151.45	20.91	24,235	273,075	381,825		
	142,725	38,625	8,938	19.24	107.00	50.30	75	106.00	107.00	225	11250.00	75	176.25	181.00	375	-	179.05	20.98	416	6,000	8,550		
	1,123,800	67,800	55,769	19.05	86.00	41.75	1,500	85.00	86.00	375	11300.00	75	206.10	209.50	3,000	-	208.00	20.85	4,632	59,550	89,100		
	55,950	6,975	4,905	19.19	70.00	35.55	150	67.05	70.00	750	11350.00	75	235.35	287.50	75	-	239.15	20.66	48	1,425	1,800		
	1,135,200	105,900	51,863	18.76	53.15	26.35	600	53.15	54.00	375	11400.00	300	275.00	280.60	75	-	275.00	20.83	2,383	30,825	77,550		
	122,775	3,675	6,116	18.97	42.50	20.80	300	42.50	44.05	75	11450.00	75	307.10	322.75	75	-	317.00	21.71	35	1,875	1,950		
	2,883,525	168,525	72,396	19.09	33.30	16.05	600	33.30	33.60	75	11500.00	75	355.30	358.85	375	-	358.80	22.32	6,162	160,875	855,150		
	44,775	10,800	3,876	19.36	26.50	12.60	375	26.50	27.00	75	11550.00	75	387.15	428.30	75	-	443.80	30.80	1	75	2,400		
	673,425	336,450	25,950	19.64	21.00	9.85	825	20.60	21.40	300	11600.00	75	438.40	447.25	75	-	446.10	23.57	203	-2,400	27,675		
	59,925	5,700	2,729	19.98	16.80	7.65	75	16.25	16.85	150	11650.00	75	464.10	514.55	375	-	526.85	31.86	1	75	225		
	317,700	60,000	16,586	20.31	13.40	5.70	900	13.40	14.00	75	11700.00	75	535.00	541.70	75	-	540.25	25.70	171	6,750	48,675		
	14,475	3,675	499	20.75	10.95	4.60	75	10.45	11.00	75	11750.00	375	546.15	621.20	375	-	635.00	37.38	2	-	75		
	296,850	94,725	14,813	21.16	8.90	3.85	8,775	8.20	8.85	75	11800.00	75	625.70	637.25	75	-	640.55	29.13	17	-375	8,700		
	41,250	25,350	1,254	21.43	7.00	2.05	75	6.80	8.00	75	11850.00	75	651.85	736.75	75	-	-	-	-	-	-		
	246,000	23,850	5,864	21.65	5.45	1.75	75	4.85	5.75	300	11900.00	75	714.35	743.00	75	-	735.00	30.70	18	-75	52,275		
	41,925	-7,200	493	22.35	4.80	1.20	75	4.40	5.00	150	11950.00	375	738.25	807.95	375	-	714.25	-	2	-	75		
	386,550	32,175	8,614	22.77	3.95	1.00	75	3.60	3.95	7,575	12000.00	75	821.75	826.80	225	-	831.85	32.69	488	11,700	58,275		
	13,950	-525	162	22.34	2.55	-0.25	75	2.45	3.45	75	12050.00	450	832.75	923.00	75	-	1,074.15	-	-	-	75		
	81,375	56,100	1,183	23.20	2.40	0.15	75	2.35	3.00	1,125	12100.00	75	907.55	934.55	150	-	972.25	47.17	1	-	150		
	8,550	-375	108	23.30	1.80	-0.25	75	1.80	2.25	75	12150.00	1,725	926.40	1,040.60	375	-	1,530.30	-	-	-	75		
	22,125	1,275	322	23.83	1.55	-0.40	75	1.65	2.00	900	12200.00	75	1,012.75	1,036.90	150	-	1,036.40	40.15	1	75	225		
	12,150	1,425	72	26.36	2.45	0.65	75	1.75	2.50	1,500	12250.00	75	1,030.40	1,145.65	75	-	-	-	-	-	-		
	73,425	-9,225	616	25.66	1.50	-	75	1.40	1.60	75	12300.00	75	1,115.15	1,130.55	75	-	1,135.00	42.50	4	-75	1,500		
	-	-	-	-	-	-	900	1.05	2.95	300	12350.00	375	1,108.75	1,250.75	375	-	-	-	-	-	-		
	7,950	5,775	126	28.30	1.85	0.65	75	1.45	1.80	975	12400.00	75	1,154.40	1,312.65	150	-	1,241.20	47.57	2	-	3,825		
	-	-	-	-	-	-	900	1.05	3.75	600	12450.00	375	1,203.55	1,355.45	375	-	-	-	-	-	-		
	3,525	3,525	107	29.66	1.60	-2.45	1,125	1.30	1.90	900	12500.00	375	1,243.40	1,430.20	375	-	1,330.00	45.95	6	450	450		
Total	19,440,000		501,242																788,925		34,708,425	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

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