

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11466.45** As on Aug 24, 2020 15:30:25 IST

View Options Contracts for: **NIFTY** OR **GO** Filter by: Expiry Date **24SEP2020** [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	
	-	-	-	-	-	-	3,750	6,146.80	6,450.95	3,750	5200.00	3,600	0.20	3.00	7,500	-	-	-	-	-	-		
	-	-	-	-	-	-	375	5,930.75	6,448.95	3,750	5300.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	5,832.45	6,348.95	3,750	5400.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	225	5,818.65	6,115.30	225	5500.00	525	0.75	3.00	7,500	-	-	-	-	-	-		
	-	-	-	-	-	-	450	5,628.75	6,148.95	3,750	5600.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	5,529.25	6,048.95	3,750	5700.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	600	5,427.15	5,948.40	3,750	5800.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	675	5,326.65	5,848.20	3,750	5900.00	-	-	-	-	-	-	-	-	-	-		
	975	-	2	-	5,481.20	116.20	75	5,386.15	5,601.00	225	6000.00	75	1.80	2.70	7,275	-0.25	2.70	85.53	6	75	7,350		
	-	-	-	-	-	-	375	5,124.95	5,646.90	3,750	6100.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	5,025.60	5,546.60	3,750	6200.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	4,928.40	5,446.80	3,750	6300.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	4,831.35	5,347.10	3,750	6400.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,849.35	5,095.10	225	6500.00	75	1.70	2.45	1,275	-0.50	2.40	74.87	5	-	1,650		
	-	-	-	-	-	-	375	4,632.60	5,146.20	3,750	6600.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	4,533.15	5,045.25	7,350	6700.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	600	4,434.90	4,943.00	3,750	6800.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	600	4,335.85	4,840.75	7,350	6900.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,363.35	4,588.85	225	7000.00	75	2.05	2.90	900	-	2.00	-	-	-	3,450		
	-	-	-	-	-	-	450	4,138.50	4,638.65	7,350	7100.00	2,400	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,035.20	4,538.35	7,350	7200.00	2,400	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,937.10	4,437.85	7,350	7300.00	2,400	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,834.35	4,339.15	7,350	7400.00	2,400	0.60	-	-	-	-	-	-	-	-		
	2,325	-	2	-	4,004.55	176.55	150	3,935.05	3,998.85	75	7500.00	150	2.35	2.80	675	-1.15	2.75	58.43	119	-1,575	67,050		
	-	-	-	-	-	-	3,750	3,786.25	4,035.40	3,750	7600.00	1,200	0.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	3,750	3,689.20	3,929.05	3,750	7700.00	1,200	0.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	3,750	3,586.05	3,818.85	3,750	7800.00	1,200	0.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	3,750	3,419.35	3,736.20	3,750	7900.00	1,200	0.75	-	-	-	-	-	-	-	-		
	29,550	7,875	106	-	3,460.00	63.30	75	3,461.95	3,480.55	150	8000.00	1,200	2.90	3.10	525	-1.10	2.95	50.86	538	28,725	170,775		
	-	-	-	-	-	-	3,750	3,240.70	3,515.40	3,750	8100.00	1,200	1.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	3,750	3,125.75	3,410.45	3,750	8200.00	1,200	1.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	3,750	3,041.65	3,358.10	3,750	8300.00	1,200	1.60	-	-	-	9.00	-	-	-	750		
	-	-	-	-	-	-	3,750	2,931.30	3,202.35	3,750	8400.00	1,200	1.10	-	-	-	-	-	-	-	-		
	13,650	8,700	121	-	2,963.00	71.55	75	2,966.75	2,972.00	150	8500.00	1,275	3.55	3.90	300	-1.65	3.65	44.36	676	23,250	123,075		
	-	-	-	-	-	-	3,750	2,740.25	2,993.10	3,750	8600.00	750	2.00	-	-	-	-	-	-	-	-		
	595,575	75	3	-	2,765.00	95.00	150	2,715.75	2,870.05	3,750	8700.00	75	3.25	-	-	-0.35	3.20	40.68	2	-	1,275		
	-	-	-	-	-	-	3,750	2,575.15	2,784.75	3,750	8800.00	750	2.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	3,750	2,503.55	2,728.05	3,750	8850.00	750	1.75	-	-	-	-	-	-	-	-		
	75	-75	2	-	2,610.00	121.30	75	2,518.75	2,752.80	75	8900.00	75	3.50	5.75	900	-0.25	5.75	40.75	2	75	1,350		
	-	-	-	-	-	-	7,350	2,328.85	2,672.15	375	8950.00	75	4.00	5.95	600	-8.45	5.75	39.98	9	225	375		
	57,600	5,175	72	-	2,461.25	79.40	75	2,471.60	2,479.00	75	9000.00	450	3.85	4.20	600	-2.65	4.25	37.66	1,273	20,475	369,750		
	-	-	-	-	-	-	7,350	2,227.70	2,653.85	7,350	9050.00	600	3.50	6.00	300	-	7.45	-	-	-	1,575		
	150	-	-	-	2,280.00	-	75	2,320.15	2,459.10	75	9100.00	900	4.20	5.40	75	0.15	4.00	35.90	2	-150	1,200		
	-	-	-	-	-	-	7,350	2,124.90	2,547.45	7,350	9150.00	600	2.80	7.00	300	-	8.10	-	-	-	300		
	975	600	8	-	2,257.10	92.10	75	2,154.55	2,312.95	75	9200.00	75	4.20	8.00	150	-0.95	4.10	34.56	8	600	2,550		
	-	-	-	-	-	-	7,350	2,026.15	2,438.05	7,350	9250.00	1,200	1.20	5.00	750	-	-	-	-	-	-		
	225	225	3	-	2,200.00	927.85	75	2,059.20	2,200.00	75	9300.00	150	4.50	7.95	900	4.20	4.75	33.77	64	1,800	3,225		
	-	-	-	-	-	-	7,350	1,923.35	2,262.15	3,750	9350.00	150	3.40	14.95	900	-14.00	3.30	31.49	6	-	225		
	300	-	-	-	1,990.00	-	75	2,068.75	2,106.80	75	9400.00	900	4.15	9.10	1,800	-1.90	5.15	32.68	47	150	2,250		
	-	-	-	-	-	-	7,350	1,871.00	2,146.65	375	9450.00	750	3.95	14.95	600	4.50	11.50	36.12	8	-	750		
	195,300	70,725	983	-	1,976.10	97.15	150	1,976.10	1,984.75	150	9500.00	7,350	5.15	5.20	375	-3.75	5.20	31.26	3,247	65,925	651,000		
	-	-	-	-	-	-	7,350	1,775.30	2,103.15	7,350	9550.00	600	4.55	14.95	600	-	-	-	-	-	-		
	825	675	9	-	1,830.15	35.15	75	1,875.35	1,895.75	75	9600.00	75	5.55	6.25	75	-4.20	6.00	30.43	21	225	825		
	-	-	-	-	-	-	7,350	1,671.65	1,999.10	7,350	9650.00	750	4.65	9.95	300	-3.30	11.50	32.92	4	-	-		
	16,500	1,125	24	-	1,786.20	86.20	150	1,760.60	1,807.20	150	9700.00	2,250	6.00	9.25	150	-4.35	6.70	29.44	144	1,125	10,275		
	-	-	-	-	-	-	7,350	1,573.45	1,890.15	7,350	9750.00	750	5.55	18.00	150	-	-	-	-	-	-		
	750	150	3	-	1,685.00	95.00	75	1,676.75	1,704.45	75	9800.00	75	7.50	12.90	75	-5.35	7.55	28.48	599	-2,850	39,225		
	-	-	-	-	-	-	7,350	1,473.25	1,740.15	3,750	9850.00	750	6.70	18.90	600	-	-	-	-	-	-		
	450	300	4	-	1,575.00	86.05	75																

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	
	-	-	-	-	-	-	7,350	1,269.45	1,568.20	7,350	10050.00	600	9.15	24.90	600	549.65	18.20	29.01	6	-	-		
	8,925	-	2	-	1,413.20	97.05	75	1,386.80	1,400.70	75	10100.00	1,875	11.75	12.75	75	-7.00	12.55	26.22	810	-4,275	46,275		
	-	-	-	-	-	-	1,125	1,282.45	1,459.45	3,750	10150.00	750	11.30	43.65	600	-	-	-	-	-	-		
	5,925	750	28	-	1,293.85	68.85	150	1,290.80	1,300.25	75	10200.00	750	15.25	15.50	7,950	-7.90	15.25	25.58	1,276	5,325	134,925		
	-	-	-	-	-	-	1,125	1,162.85	1,329.10	1,125	10250.00	75	13.20	27.95	600	633.30	29.55	28.57	3	150	150		
	6,075	675	58	-	1,199.55	93.75	150	1,194.00	1,204.85	150	10300.00	75	17.10	20.00	150	-7.70	19.95	25.32	2,404	-23,400	192,600		
	-	-	-	-	-	-	1,125	1,068.90	1,256.50	3,750	10350.00	75	15.15	50.25	600	-	-	-	-	-	-		
	11,925	2,775	56	-	1,099.25	81.70	75	1,097.40	1,118.75	75	10400.00	225	20.00	25.00	225	-12.65	21.00	23.89	2,699	-33,750	801,675		
	-	-	-	-	-	-	1,125	970.10	1,155.60	7,350	10450.00	75	17.15	55.70	150	-	-	-	-	-	-		
	125,850	6,300	283	-	1,011.50	88.15	75	1,005.45	1,012.50	75	10500.00	300	27.20	28.20	75	-15.00	27.60	23.66	9,393	25,275	1,419,150		
	-	-	-	-	-	-	1,125	877.50	1,033.05	7,350	10550.00	150	21.80	35.85	75	-5.40	39.15	24.94	9	-225	900		
	51,600	11,475	265	-	912.10	76.70	75	910.65	915.40	75	10600.00	150	31.90	33.90	225	-17.70	33.90	23.06	5,755	31,650	366,750		
	-	-	-	-	-	-	1,125	756.55	959.95	1,125	10650.00	75	24.05	70.20	7,350	-	-	-	-	-	-		
	47,775	5,175	153	-	811.45	60.60	75	819.95	831.60	75	10700.00	450	41.70	42.45	225	-22.30	41.70	22.47	6,332	75,600	345,600		
	-	-	-	-	-	-	1,125	655.05	866.95	1,125	10750.00	75	31.05	80.10	150	-	-	-	-	-	-		
	43,275	8,925	279	-	731.65	67.65	75	731.00	745.55	75	10800.00	75	51.50	52.15	75	-26.15	52.15	22.01	7,610	19,800	428,700		
	-	-	-	-	-	-	1,125	574.45	739.50	3,750	10850.00	150	37.70	-	-	-25.20	59.05	21.89	164	2,550	3,450		
	67,875	8,925	183	-	643.00	60.40	75	643.90	658.50	75	10900.00	150	64.55	65.50	300	-31.45	65.50	21.61	5,108	43,800	283,200		
	-	-	-	-	-	-	675	459.45	701.45	7,350	10950.00	150	67.00	96.65	150	-34.50	73.15	21.40	201	1,575	4,500		
	400,275	-14,475	2,122	11.30	569.80	64.05	75	564.40	570.00	75	11000.00	1,725	82.35	82.95	75	-36.45	82.75	21.32	16,550	161,025	2,118,825		
	-	-	-	-	-	-	3,750	369.85	587.00	7,350	11050.00	75	85.55	109.85	150	-39.20	91.75	21.08	348	1,575	12,375		
	63,675	450	295	12.14	484.60	55.40	75	482.90	494.10	75	11100.00	750	101.35	103.00	300	-41.40	102.45	20.91	7,770	147,675	460,800		
	9,750	2,475	133	12.77	447.00	50.25	1,125	361.20	538.80	7,350	11150.00	75	108.00	117.00	75	-46.00	114.10	20.74	444	3,975	18,300		
	242,475	21,825	1,304	13.86	416.65	56.65	75	408.40	420.90	75	11200.00	150	127.00	127.90	75	-48.55	127.00	20.58	12,056	167,850	789,525		
	9,900	-975	260	13.71	377.35	46.70	3,000	11.60	402.80	150	11250.00	75	121.35	150.00	75	-52.15	141.40	20.46	236	600	19,725		
	359,475	-19,200	2,593	14.33	348.05	49.10	675	342.05	348.15	75	11300.00	75	157.45	158.20	225	-53.70	158.20	20.43	9,828	112,725	977,700		
	11,100	-3,750	363	13.92	309.25	39.50	150	304.80	320.00	75	11350.00	75	170.05	175.00	300	-58.60	173.00	20.13	555	-2,100	15,750		
	471,825	52,275	6,609	14.20	280.50	40.40	750	276.95	281.55	75	11400.00	75	192.05	192.70	375	-61.50	192.10	20.07	9,787	187,275	606,750		
	30,150	12,825	899	14.38	252.75	38.70	75	242.00	252.75	675	11450.00	75	210.00	216.05	75	-62.90	212.20	19.98	1,381	32,250	45,450		
	884,550	142,050	14,693	14.02	220.00	31.35	75	218.85	220.00	1,050	11500.00	300	231.00	233.00	2,625	-67.45	233.00	19.83	9,916	223,200	602,625		
	11,550	3,225	459	13.88	192.10	27.30	75	191.05	194.95	750	11550.00	75	235.00	304.85	75	-69.40	255.30	19.69	354	4,950	8,025		
	334,950	-26,250	6,875	13.96	169.15	26.20	750	167.85	169.95	750	11600.00	300	281.00	281.05	75	-75.05	281.00	19.69	1,261	18,825	147,300		
	20,400	-2,175	324	13.53	141.65	18.25	75	142.45	156.95	150	11650.00	1,050	230.30	395.50	1,050	-70.50	307.05	19.61	211	1,800	6,750		
	600,600	87,900	9,035	13.91	126.90	21.05	375	126.30	127.05	75	11700.00	150	333.85	344.45	75	-78.10	335.10	19.57	730	3,300	28,800		
	23,025	-3,300	876	13.65	105.90	16.10	75	105.00	138.25	150	11750.00	75	313.00	458.10	1,050	-67.80	368.45	19.82	176	7,575	7,950		
	792,150	135,300	11,469	13.65	90.05	13.50	450	90.05	93.25	375	11800.00	750	400.05	406.00	375	-81.30	401.85	19.98	274	9,300	21,600		
	16,350	6,975	655	13.50	74.45	10.05	150	62.20	76.85	75	11850.00	7,350	320.95	583.60	1,050	210.25	492.50	24.59	2	-	75		
	357,675	85,650	7,860	13.66	64.10	10.30	750	62.80	64.90	150	11900.00	750	471.30	482.55	150	-80.20	475.00	20.51	91	4,725	8,025		
	-	-	-	-	-	-	150	25.45	142.55	7,350	11950.00	1,050	421.70	738.40	1,050	-	-	-	-	-	-		
	1,316,175	99,975	16,271	13.63	44.00	5.20	75	44.75	45.00	525	12000.00	225	553.60	557.75	75	-86.40	557.55	21.51	1,455	27,675	207,450		
	8,400	-12,150	502	13.77	37.30	4.70	75	30.00	37.30	75	12050.00	375	526.60	699.10	1,050	-	-	-	-	-	-		
	324,600	94,350	6,271	13.70	30.00	3.05	150	27.00	32.00	150	12100.00	75	620.35	662.80	150	633.65	675.00	25.42	1	75	75		
	-	-	-	-	-	-	75	11.55	54.95	1,500	12150.00	1,050	620.50	809.65	7,350	-	-	-	-	-	-		
	328,200	79,950	4,436	13.92	20.90	1.60	75	17.00	22.00	75	12200.00	75	694.85	758.40	150	108.00	712.00	21.62	11	750	900		
	-	-	-	-	-	-	75	8.65	44.95	900	12250.00	7,350	716.80	958.80	7,350	-	-	-	-	-	-		
	278,775	156,075	4,701	14.47	15.90	2.00	300	15.50	15.90	1,050	12300.00	75	807.50	836.75	150	-	905.60	-	-	-	150		
	225	225	4	15.43	17.00	205.15	75	11.95	21.95	225	12350.00	375	811.20	961.75	1,050	-	-	-	-	-	-		
	39,900	15,525	1,108	15.07	12.45	2.30	300	10.00	14.50	75	12400.00	150	901.85	951.65	150	-	-	-	-	-	-		
	-	-	-	-	-	-	75	5.55	62.90	600	12450.00	7,350	906.60	1,073.45	7,350	-	-	-	-	-	-		
	410,475	82,800	3,743	15.30	8.70	0.85	675	8.65	9.20	1,200	12500.00	300	1,012.30	1,016.65	675	-92.95	1,019.35	28.35	227	11,025	38,325		
	-	-	-	-	-	-	600	5.00	14.50	300	12550.00	375	1,001.25	1,257.85	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	2.75	43.05	1,500	12600.00	75	1,089.75	1,184.25	150	-	-	-	-	-	-		
	-	-	-	-	-	-	1,200	2.20	34.95	1,500	12650.00	3,750	1,103.05	1,367.95	7,350	-	-	-	-	-	-		
	900	-	-	-	5.00	-	900	2.35	36.00	1,500	12700.00	75	1,189.35	1,253.95	75	-	1,267.90	-	-	-	75		
	-	-	-	-	-	-	1,200	1.70	29.95	1,500	12750.00	1,275	1,191.40	1,346.55	3,750	-	-	-	-	-	-		
	-	-	-	-	-	-	900	2.25	37.60	1,500	12800.00	150	1,289.15	1,355.55	75	-	-	-	-	-	-		
	-	-	-	-	-	-	1,200	1.70	34.95	1,500	12850.00	7,350	1,261.50	1,609.40	7,350	-	-	-					

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	
	33,300	-1,575	88	30.93	2.25	-0.20	975	1.95	2.25	600	14500.00	150	2,991.40	3,016.70	75	175.00	2,995.00	56.88	3	-150	1,350		
	-	-	-	-	-	-	300	1.05	3.75	900	14600.00	7,350	2,677.95	3,525.40	7,350	-	-	-	-	-	-		
	6,525	-375	8	33.10	2.60	0.30	75	1.75	2.35	525	14700.00	7,350	2,768.55	3,647.75	7,350	-	-	-	-	-	-		
	5,925	-75	1	30.80	1.05	-0.35	75	1.70	2.95	900	14800.00	75	3,179.55	3,492.65	75	-	-	-	-	-	-		
Total	9,144,450		108,694																128,468		13,272,150	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.