

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10705.75** As on Jul 08, 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	Chart	
	10,350	375	5	74.30	3,459.10	65.50	75	3,352.00	3,377.35	75	7300.00	375	3.30	3.65	600	0.05	3.25	64.63	989	-5,475	199,725		
	-	-	-	-	-	-	75	3,179.15	3,664.95	7,350	7350.00	75	0.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,137.95	3,608.30	7,350	7400.00	1,800	1.80	-	-	-	10.45	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,836.00	3,589.65	7,350	7450.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	361,575	6,075	133	-	3,195.00	25.00	150	3,162.75	3,171.85	75	7500.00	75	4.25	4.50	3,000	0.60	4.65	63.28	2,115	41,250	942,450		
	-	-	-	-	-	-	7,350	2,810.15	3,448.95	7,350	7550.00	750	3.05	-	-	-	15.80	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,951.95	3,302.80	7,350	7600.00	750	3.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,655.75	3,392.65	7,350	7650.00	1,350	3.05	-	-	-4.30	0.20	43.94	2	-150	4,875		
	150	-	-	-	2,558.75	-	1,125	2,671.25	3,307.30	75	7700.00	75	4.65	4.95	300	-	4.65	59.15	36	-825	39,000		
	-	-	-	-	-	-	7,350	2,565.75	3,286.05	7,350	7750.00	750	3.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,757.40	3,095.40	7,350	7800.00	825	3.05	-	-	-	15.85	-	-	-	-	825	
	-	-	-	-	-	-	7,350	2,475.75	3,180.40	7,350	7850.00	750	3.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	1,125	2,691.85	3,085.15	75	7900.00	750	3.05	6.05	300	-	20.80	-	-	-	-	1,425	
	-	-	-	-	-	-	7,350	2,651.10	3,073.25	7,350	7950.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	202,200	-2,175	95	-	2,677.00	89.70	75	2,673.95	2,684.20	75	8000.00	75	5.95	6.15	7,500	0.20	5.95	54.89	2,271	-11,325	1,126,725		
	-	-	-	-	-	-	7,350	2,551.10	2,963.75	7,350	8050.00	3,750	0.10	-	-	-	30.00	-	-	-	-	825	
	1,650	-	-	-	2,110.25	-	75	2,531.95	2,800.35	75	8100.00	2,100	6.05	6.35	75	0.25	6.10	53.04	658	1,575	12,900		
	-	-	-	-	-	-	7,350	2,451.10	2,815.65	7,350	8150.00	3,750	0.10	-	-	-	60.00	-	-	-	-	600	
	1,200	-	-	-	2,060.00	-	75	2,401.15	2,533.65	75	8200.00	75	5.70	8.40	1,125	-0.20	7.00	52.03	133	-3,675	29,925		
	-	-	-	-	-	-	7,350	2,351.10	2,708.35	7,350	8250.00	7,500	3.05	-	-	-	7.15	-	-	-	-	75	
	7,650	-	-	-	2,439.90	-	75	2,333.95	2,412.00	75	8300.00	75	6.05	7.20	75	0.30	6.60	49.58	567	300	36,525		
	-	-	-	-	-	-	225	2,251.15	2,602.80	7,350	8350.00	900	6.15	8.25	600	0.10	6.60	48.58	4	-	675		
	4,500	-	3	-	2,300.10	24.25	75	2,270.55	2,385.70	75	8400.00	75	6.90	7.55	75	0.25	7.05	48.04	725	-6,675	26,400		
	-	-	-	-	-	-	7,350	2,151.10	2,497.80	7,350	8450.00	1,500	3.10	-	-	-	-	-	-	-	-	-	
	559,125	-21,900	490	-	2,185.65	73.05	75	2,174.95	2,183.85	75	8500.00	75	7.25	7.85	75	0.55	7.60	46.56	3,331	-27,075	1,245,000		
	-	-	-	-	-	-	7,350	1,890.65	2,391.60	7,350	8550.00	5,250	1.50	-	-	-	-	-	-	-	-	-	
	4,425	-	1	61.29	2,199.95	49.95	75	2,066.80	2,105.25	75	8600.00	75	7.90	11.95	75	0.45	8.25	45.12	944	-18,750	61,575		
	-	-	-	-	-	-	7,350	1,800.90	2,288.75	7,350	8650.00	5,250	2.50	-	-	-	0.45	9.00	-	-	-	75	
	7,875	-5,325	76	-	1,995.00	25.50	75	1,837.95	2,026.25	75	8700.00	75	8.45	14.45	75	0.60	8.80	43.55	962	-3,075	45,600		
	-	-	-	-	-	-	7,350	1,709.00	2,153.25	7,350	8750.00	300	7.35	-	-	-	-	-	-	-	-	-	
	9,525	4,650	90	52.10	1,988.75	43.75	75	1,844.10	1,925.40	75	8800.00	75	9.05	13.00	75	0.50	9.45	42.02	1,667	-5,700	154,425		
	-	-	-	-	-	-	7,350	1,620.70	2,061.90	7,350	8850.00	75	8.75	10.40	75	1.60	10.40	41.66	22	900	4,350		
	1,275	-	-	-	1,810.50	-	7,350	1,667.25	2,001.85	7,350	8900.00	375	9.50	10.45	150	0.60	10.15	40.48	2,236	4,050	75,225		
	-	-	-	-	-	-	7,350	1,531.00	1,968.25	7,350	8950.00	150	10.00	12.00	150	0.25	10.25	39.53	9	-225	750		
	348,300	16,650	475	-	1,683.75	90.65	75	1,682.55	1,690.05	75	9000.00	75	11.10	11.50	300	0.35	10.85	38.89	11,112	-96,150	2,160,075		
	-	-	-	-	-	-	7,350	1,440.75	1,937.50	7,350	9050.00	75	10.30	12.85	300	2.65	12.70	38.94	8	375	750		
	33,825	-	10	-	1,619.50	0.35	150	1,578.30	1,591.35	75	9100.00	75	9.80	12.45	75	1.10	12.20	37.63	2,889	10,050	516,675		
	150	-	-	-	904.70	-	375	1,478.10	1,635.60	375	9150.00	300	11.00	15.90	150	-	-	-	-	-	-	-	
	28,500	-150	35	-	1,525.00	25.00	75	1,480.60	1,493.55	75	9200.00	75	13.55	14.05	225	1.10	13.50	36.24	3,315	-10,350	676,200		
	-	-	-	-	-	-	75	1,382.25	1,488.20	450	9250.00	300	12.60	16.45	300	2.80	16.30	36.49	12	75	3,150		
	37,350	-375	9	-	1,425.00	50.65	75	1,384.30	1,396.85	75	9300.00	75	15.00	16.35	225	1.90	16.25	35.41	6,885	-164,700	1,150,275		
	75	-	-	-	928.80	-	375	1,217.40	1,435.90	375	9350.00	150	13.95	19.30	150	1.30	16.15	34.31	23	300	5,250		
	48,000	-2,400	33	-	1,325.00	25.10	75	1,286.50	1,300.65	75	9400.00	75	18.55	19.50	75	2.00	18.65	34.23	2,971	9,300	529,125		
	4,125	-	-	-	948.35	-	375	1,184.95	1,330.55	375	9450.00	300	15.10	22.35	300	0.30	19.30	33.39	7	-150	7,950		
	358,875	-4,950	181	-	1,200.00	82.20	75	1,198.00	1,204.60	75	9500.00	150	22.75	22.80	150	2.65	22.75	33.48	15,536	-123,075	2,198,700		
	825	-	-	-	1,184.45	-	375	1,078.85	1,195.95	375	9550.00	75	25.00	26.00	75	3.50	25.00	33.07	169	3,825	26,775		
	77,625	-1,125	27	-	1,110.00	80.80	75	1,094.65	1,108.50	75	9600.00	75	26.15	27.20	75	3.45	26.65	32.42	4,481	32,625	719,700		
	750	-	-	-	956.45	-2.85	75	986.35	1,084.65	75	9650.00	75	23.50	29.75	75	4.60	29.70	32.11	92	-375	5,025		
	96,075	-1,575	81	-	1,012.00	81.60	75	1,002.25	1,018.70	75	9700.00	75	31.10	32.95	75	4.65	32.50	31.66	6,224	77,625	713,625		
	525	-	-	-	995.40	-	450	888.50	986.20	75	9750.00	225	25.00	38.00	75	-4.35	26.05	28.83	82	225	8,475		
	117,150	-2,550	78	-	915.00	78.95	75	911.25	924.40	75	9800.00	75	38.60	40.20	1,950	6.35	40.10	31.01	8,818	39,075	1,365,450		
	1,200	-	-	-	903.60	-	375	787.35	896.15	75	9850.00	75	35.05	45.35	75	7.40	44.50	30.68	307	2,850	19,125		
	121,350	-5,400	96	-	835.00	71.55	75	822.10	833.10	75	9900.00	750	47.75	50.20	825	7.95	49.35	30.36	9,980	-64,125			

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	
	810,525	-3,300	2,153	-	744.85	64.15	75	735.40	745.35	75	10000.00	75	61.05	61.50	225	10.05	61.00	29.78	35,474	48,600	3,250,725		
	4,500	-	1	27.33	770.50	-9.60	1,125	581.80	727.65	375	10050.00	75	63.60	71.05	75	8.50	65.05	29.07	1,414	7,500	32,625		
	113,325	150	325	-	661.00	64.30	75	649.25	659.20	75	10100.00	75	73.60	74.75	600	12.45	74.20	29.07	11,890	-30,525	641,250		
	3,225	-	2	31.23	717.00	74.60	75	514.10	646.70	375	10150.00	75	79.05	89.60	75	14.10	83.00	28.89	1,268	-8,325	27,975		
	281,775	-26,400	896	12.70	572.35	69.80	75	572.00	576.65	75	10200.00	75	91.05	92.80	150	16.80	92.80	28.73	17,701	9,900	1,463,475		
	13,800	-600	12	15.06	533.50	33.75	75	497.15	559.40	375	10250.00	75	80.05	105.05	75	-4.85	80.05	25.53	1,293	5,550	44,400		
	390,600	-5,700	1,647	16.75	498.00	58.30	75	490.75	497.50	75	10300.00	75	113.05	114.00	1,875	19.95	114.00	28.26	21,538	-203,625	928,650		
	17,100	-825	40	17.72	462.50	57.90	75	449.20	482.20	75	10350.00	150	121.00	129.65	75	22.50	127.25	28.17	1,310	675	45,000		
	453,750	-19,425	2,500	17.75	423.00	56.70	75	416.45	422.55	75	10400.00	75	138.50	139.70	75	23.90	140.00	27.89	23,291	59,325	879,150		
	14,625	-525	43	18.78	393.45	16.60	75	378.50	393.75	75	10450.00	75	149.25	159.80	75	26.15	155.00	27.75	1,278	9,375	45,075		
	1,037,550	-53,100	7,877	18.35	353.90	53.90	75	354.00	357.00	150	10500.00	300	171.00	172.90	75	28.55	171.00	27.58	48,700	125,475	1,907,850		
	18,375	-13,875	453	18.87	324.60	49.65	75	316.70	328.45	75	10550.00	75	188.05	194.00	75	34.45	193.10	27.91	1,479	-4,125	35,475		
	544,575	-60,225	7,611	19.21	295.90	42.75	750	292.05	294.85	75	10600.00	75	207.10	209.95	450	30.25	206.30	27.21	24,540	63,075	958,200		
	16,050	-1,650	292	19.13	265.00	41.85	75	257.10	270.80	75	10650.00	75	208.05	235.95	750	41.55	234.45	27.86	1,639	-3,750	27,750		
	942,450	96,150	19,639	18.85	234.00	43.10	150	234.85	236.05	300	10700.00	225	250.85	252.95	450	39.70	252.95	27.43	36,679	175,425	881,100		
	45,975	-7,275	2,898	19.08	210.20	39.60	75	210.10	216.00	75	10750.00	75	272.60	277.95	750	43.15	276.70	27.38	3,033	-10,875	38,250		
	896,925	22,200	43,027	18.99	185.00	36.05	75	183.70	186.00	75	10800.00	150	299.55	302.90	75	43.85	299.55	27.11	29,864	54,825	416,100		
	42,825	10,500	3,487	19.06	163.50	33.60	75	160.00	165.45	75	10850.00	75	323.00	328.00	825	49.65	327.95	27.25	1,405	8,175	16,725		
	523,875	-9,675	25,436	18.85	141.05	29.25	75	141.05	143.95	75	10900.00	75	354.95	363.75	75	49.70	355.00	27.12	4,852	48,750	102,000		
	15,525	3,975	1,184	19.09	125.00	21.80	75	120.50	131.00	75	10950.00	75	348.80	394.95	75	57.35	396.25	28.25	48	1,725	1,950		
	2,210,250	-29,400	56,994	18.79	105.50	23.70	75	105.30	106.00	5,100	11000.00	75	419.35	425.15	75	54.65	418.10	27.36	6,627	-375	504,300		
	35,775	15,525	1,633	18.96	92.15	17.55	225	90.00	93.55	75	11050.00	150	447.25	478.90	75	1,541.15	371.70	19.14	1	75	75		
	611,475	24,000	15,722	18.50	75.00	18.15	225	75.00	77.95	75	11100.00	75	485.20	497.40	75	62.60	487.20	27.71	460	4,875	23,850		
	45,900	-7,800	2,071	18.84	66.25	12.00	75	65.05	78.95	75	11150.00	150	519.90	605.45	75	55.50	523.50	27.90	8	75	900		
	1,160,400	132,675	22,099	18.57	54.00	12.35	150	54.00	55.00	75	11200.00	75	564.50	574.00	75	71.80	570.00	29.09	446	3,150	22,350		
	48,900	-375	2,042	18.80	46.75	-9.60	75	45.05	46.75	975	11250.00	375	566.80	637.90	375	-	711.55	-	-	-	75		
	658,650	3,825	17,917	18.58	37.70	-8.60	225	37.10	38.05	75	11300.00	75	648.20	656.50	75	73.95	654.65	30.37	58	525	12,525		
	30,900	20,775	1,890	19.26	35.05	-3.40	75	30.10	34.85	1,350	11350.00	75	666.35	797.65	75	-	668.40	-	-	-	150		
	488,850	107,775	12,567	18.85	27.00	-5.00	75	25.80	26.95	600	11400.00	75	736.35	746.35	75	71.15	737.40	31.13	72	450	37,575		
	-	-	-	-	-	-	150	12.45	24.95	750	11450.00	450	651.30	846.10	75	-	-	-	-	-	-		
	2,443,050	-2,625	24,853	18.99	18.65	-4.05	675	18.65	18.85	75	11500.00	75	830.60	836.95	75	75.40	829.05	32.73	2,488	-30,075	819,300		
	15,600	-1,725	456	19.19	15.90	-3.15	300	15.50	15.80	75	11550.00	75	833.70	898.55	75	-	841.65	-	-	-	2,250		
	278,475	11,250	6,802	19.30	13.25	-2.40	4,500	13.05	13.30	225	11600.00	75	921.00	930.55	75	49.25	888.95	29.57	73	150	14,625		
	7,650	150	94	19.85	12.30	-0.90	75	9.70	12.30	75	11650.00	450	893.70	1,034.95	75	-	-	-	-	-	-		
	196,050	15,675	4,018	19.56	9.25	-1.90	75	9.15	9.60	75	11700.00	75	1,017.10	1,027.50	75	74.00	1,015.00	35.79	5	-225	39,825		
	11,250	-75	97	19.85	8.05	-1.15	75	6.70	11.30	600	11750.00	450	979.60	1,127.35	75	-	-	-	-	-	-		
	237,150	-20,175	5,533	19.92	6.60	-0.90	75	6.55	6.85	75	11800.00	75	1,110.50	1,125.55	75	60.35	1,102.00	36.19	16	675	9,300		
	4,800	225	38	20.40	6.10	-0.55	75	5.85	7.25	900	11850.00	450	1,062.05	1,213.25	75	-	-	-	-	-	-		
	260,550	-6,675	3,764	20.56	5.15	-0.50	75	4.80	5.95	75	11900.00	75	1,207.45	1,228.50	75	49.35	1,180.00	34.73	35	150	58,800		
	51,150	-7,050	317	21.15	4.95	-0.25	1,425	4.00	5.25	600	11950.00	675	1,144.85	1,350.10	375	-	1,390.00	-	-	-	150		
	305,250	55,950	8,845	21.61	4.60	-0.25	75	4.35	4.75	75	12000.00	75	1,308.65	1,321.50	75	90.95	1,317.00	43.00	373	23,025	37,575		
	9,375	1,500	287	22.04	4.25	0.05	75	3.60	4.80	225	12050.00	75	1,261.45	1,517.30	450	-	-	-	-	-	-		
	30,375	-9,525	267	22.31	3.75	0.05	75	3.30	3.90	75	12100.00	75	1,402.25	1,421.75	75	-	-	-	-	-	-		
	9,825	8,175	544	22.89	3.65	0.35	75	3.20	4.90	900	12150.00	75	1,413.35	1,516.90	75	-	-	-	-	-	-		
	24,525	21,300	1,509	23.32	3.40	0.60	75	2.90	3.80	225	12200.00	75	1,502.75	1,530.55	75	-100.85	1,379.15	-	9	75	450		
	11,475	3,750	960	23.87	3.30	0.90	75	2.35	3.75	75	12250.00	450	1,461.25	1,652.85	450	-	-	-	-	-	-		
	3,525	3,525	85	23.74	2.60	34.20	600	2.15	3.55	150	12300.00	75	1,597.55	1,628.60	150	99.20	1,603.00	47.16	14	975	975		
Total	17,829,300		312,848																370,390		28,091,025	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.

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