

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10607.35** As on Jul 14, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR 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	
	9,825	-225	7	-	3,270.00	190.00	75	3,288.05	3,300.80	75	7300.00	225	2.70	2.95	1,350	0.05	2.70	72.37	1,304	7,350	194,325		
	-	-	-	-	-	-	375	3,101.05	3,399.00	75	7350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,051.10	3,372.90	75	7400.00	2,700	2.15	2.40	75	-8.45	2.00	67.68	27	600	750		
	-	-	-	-	-	-	375	3,001.05	3,299.00	75	7450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	364,050	-1,650	146	-	3,104.30	197.80	75	3,094.35	3,101.95	75	7500.00	75	3.30	3.45	300	0.70	3.50	69.78	4,369	-95,850	766,500		
	-	-	-	-	-	-	7,350	2,901.10	3,199.00	75	7550.00	300	0.30	-	-	-	15.80	-	-	-	-	150	
	-	-	-	-	-	-	375	2,861.80	3,145.50	7,350	7600.00	1,800	2.45	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,804.70	3,080.45	75	7650.00	75	3.00	4.25	75	-0.20	2.90	64.75	26	150	3,750		
	150	-	-	-	2,558.75	-	75	2,751.10	3,040.45	75	7700.00	75	3.60	4.30	75	-	3.20	64.35	78	-1,575	27,600		
	-	-	-	-	-	-	7,350	2,701.10	2,999.00	75	7750.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	2,672.80	2,936.00	7,350	7800.00	150	3.30	-	-	-12.55	3.30	62.28	11	-75	750		
	-	-	-	-	-	-	7,350	2,601.10	2,899.00	75	7850.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	2,577.60	2,831.00	7,350	7900.00	900	2.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,501.10	2,799.00	75	7950.00	3,750	0.10	-	-	-	-	-	-	-	-	-	
	200,850	-	22	-	2,602.00	174.00	75	2,596.70	2,612.20	75	8000.00	4,650	4.30	4.80	300	0.30	4.30	59.70	7,120	-81,300	1,014,450		
	-	-	-	-	-	-	7,350	2,401.10	2,699.00	75	8050.00	3,750	0.10	-	-	-	3.05	-	-	-	-	750	
	1,650	-	-	-	2,110.25	-	75	2,486.65	2,621.50	75	8100.00	75	4.30	4.90	75	0.90	4.95	58.48	446	-4,725	11,025		
	-	-	-	-	-	-	7,350	2,301.10	2,648.95	7,350	8150.00	900	3.10	-	-	-	3.05	-	-	-	-	525	
	1,200	-	-	-	2,060.00	-	75	2,377.85	2,553.25	75	8200.00	75	4.35	4.85	75	0.80	4.85	56.00	212	-5,550	11,625		
	-	-	-	-	-	-	7,350	2,201.10	2,548.95	7,350	8250.00	3,000	1.10	-	-	-	7.15	-	-	-	-	75	
	7,650	-	2	-	2,320.00	119.90	75	2,293.80	2,326.10	75	8300.00	75	3.45	6.60	525	0.60	4.80	53.63	654	-5,250	20,175		
	-	-	-	-	-	-	7,350	2,101.10	2,448.95	7,350	8350.00	450	3.05	-	-	0.35	6.60	-	-	-	-	675	
	4,425	-75	1	-	2,229.10	-71.00	75	2,188.65	2,379.00	75	8400.00	300	4.70	6.75	75	0.45	4.75	51.29	780	-5,250	17,400		
	-	-	-	-	-	-	7,350	2,001.10	2,348.95	7,350	8450.00	3,000	2.10	-	-	-	-	-	-	-	-	-	
	528,525	-7,650	234	-	2,112.55	195.90	375	2,103.95	2,112.25	75	8500.00	600	4.90	5.00	675	0.60	5.10	49.52	5,297	-16,950	1,126,425		
	-	-	-	-	-	-	7,350	1,901.10	2,248.95	7,350	8550.00	525	0.60	-	-	-	-	-	-	-	-	-	
	4,425	-	-	-	2,199.95	-	75	1,990.30	2,027.65	75	8600.00	75	5.25	5.95	75	0.95	5.70	48.03	744	-5,700	42,675		
	-	-	-	-	-	-	7,350	1,801.10	2,147.40	7,350	8650.00	525	0.80	-	-	0.45	9.00	-	-	-	-	75	
	12,450	225	21	-	1,895.85	203.15	75	1,899.50	1,926.15	75	8700.00	75	5.25	7.30	75	1.25	6.10	46.22	853	-11,925	38,700		
	-	-	-	-	-	-	7,350	1,701.10	2,042.90	7,350	8750.00	5,250	1.60	-	-	-	-	-	-	-	-	-	
	9,525	-	-	-	1,988.50	-	75	1,795.85	1,826.85	75	8800.00	750	6.20	7.75	75	0.95	6.15	44.01	695	-1,725	135,675		
	-	-	-	-	-	-	7,350	1,601.10	1,921.50	7,350	8850.00	75	4.80	-	-	1.20	6.35	43.08	17	-225	5,700		
	1,650	-	-	-	1,894.15	-	75	1,696.90	1,722.30	75	8900.00	75	6.20	8.40	225	3.00	8.40	43.84	1,413	-12,150	67,725		
	-	-	-	-	-	-	375	1,585.55	1,826.15	7,350	8950.00	300	2.70	7.95	300	-1.00	4.85	39.22	8	-300	750		
	330,075	-4,275	960	-	1,615.45	189.55	1,050	1,614.00	1,615.40	75	9000.00	75	6.55	7.20	300	1.50	7.20	40.49	13,183	-75,225	1,933,875		
	-	-	-	-	-	-	75	1,503.75	1,610.30	75	9050.00	75	6.70	8.00	300	1.80	7.60	39.69	25	300	1,800		
	34,125	-75	54	-	1,510.75	183.05	75	1,503.70	1,514.40	75	9100.00	75	5.10	7.90	450	1.75	7.90	38.79	3,440	-3,300	410,175		
	150	-	-	-	904.70	-	375	1,398.75	1,550.50	375	9150.00	300	6.05	10.00	75	-	-	-	-	-	-	-	
	27,075	-375	21	-	1,410.00	160.00	75	1,401.00	1,418.45	150	9200.00	75	8.05	9.60	150	2.25	9.00	37.31	3,123	-16,350	528,150		
	-	-	-	-	-	-	75	1,320.80	1,408.90	75	9250.00	75	8.25	10.50	75	3.55	10.40	37.08	28	-300	2,775		
	35,850	-825	98	-	1,323.75	168.25	75	1,304.70	1,318.55	75	9300.00	675	9.55	10.70	75	3.00	10.40	35.89	3,937	-14,925	1,025,700		
	75	-	-	-	928.80	-	150	1,203.40	1,346.00	375	9350.00	300	9.15	12.05	150	3.35	9.90	34.41	7	-375	5,025		
	46,050	-75	4	-	1,237.95	155.45	75	1,214.35	1,222.45	75	9400.00	675	11.95	12.50	150	4.10	12.20	34.55	3,668	-17,400	479,625		
	4,125	-	-	-	948.35	-	375	1,103.50	1,237.65	525	9450.00	75	10.85	13.55	75	2.85	11.00	32.69	35	-600	5,850		
	336,450	-8,925	409	-	1,122.00	190.10	75	1,120.00	1,124.20	150	9500.00	75	14.80	15.00	225	5.45	14.80	33.39	17,300	219,975	1,730,925		
	825	-	-	-	1,184.45	-	375	1,016.35	1,086.50	75	9550.00	75	13.10	16.85	75	6.40	16.25	32.78	161	-525	31,425		
	73,725	-1,575	41	-	1,034.00	174.25	75	1,018.15	1,027.85	75	9600.00	750	16.75	16.95	75	6.95	17.00	31.83	5,907	-19,725	719,025		
	675	75	1	-	994.50	187.00	150	949.30	983.65	75	9650.00	750	5.80	19.70	75	6.25	17.60	30.80	89	1,725	6,525		
	93,675	-2,025	102	-	931.35	176.65	75	921.50	933.15	75	9700.00	525	21.50	22.05	75	8.95	21.50	30.91	6,422	-20,550	789,375		
	600	75	1	-	853.25	142.15	375	790.15	919.50	375	9750.00	75	24.15	25.10	75	10.40	25.15	30.74	86	525	9,675		
	113,550	-2,025	67	21.74	856.25	161.60	75	833.00	837.95	75	9800.00	75	27.75	27.95	525	12.85	27.95	30.19	15,482	-9,675	1,545,900		
	1,200	-	-	-	903.60	-	375	755.75	798.75	75	9850.00	75	27.45	35.95	825	14.25	31.90	29.86	101	150	8,325		
	115,350	-4,350	96	-	745.00	187.65	75	740.00	746.40	75	9900.00	4,950	36.15	36.40	75	16.60	36.10	29.46	12,520	38,175	993,300		

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
	4,425	-75	3	-	700.00	-140.70	75	683.45	718.80	75	9950.00	75	39.05	44.75	75	19.15	41.65	29.24	800	975	35,250	
	764,550	-5,850	1,913	17.29	657.10	-174.10	75	651.65	658.55	75	10000.00	1,125	47.60	47.80	75	21.90	47.70	28.97	57,767	-304,575	3,211,500	
	4,500	-75	5	27.87	651.35	-119.65	75	594.55	617.80	75	10050.00	75	50.80	54.65	75	21.85	50.85	28.02	731	-4,200	14,250	
	99,975	-6,750	222	20.10	572.65	-165.90	75	563.75	572.70	75	10100.00	75	61.25	61.50	75	28.80	61.25	28.29	14,574	-65,625	563,025	
	3,225	75	2	20.60	531.00	-157.40	75	510.30	535.65	75	10150.00	75	67.05	72.95	75	32.60	69.45	27.98	1,026	1,725	24,375	
	206,550	-12,450	560	20.11	486.05	-160.45	75	486.05	489.65	75	10200.00	75	76.45	79.50	225	37.60	79.50	27.80	25,043	-120,075	1,267,275	
	11,925	-900	25	23.49	465.20	-144.80	75	440.75	458.20	75	10250.00	75	89.10	95.15	600	41.65	89.45	27.45	1,415	-10,950	34,200	
	378,525	-9,525	2,134	20.91	410.05	-149.70	75	410.05	412.10	75	10300.00	75	102.00	102.45	1,050	47.35	102.45	27.36	34,155	-46,050	1,168,650	
	16,575	750	69	21.40	375.90	-148.25	75	365.60	380.25	75	10350.00	75	111.00	116.50	150	53.00	116.50	27.23	1,362	-14,625	37,650	
	456,600	9,075	2,706	21.10	338.00	-140.60	75	337.00	339.20	1,500	10400.00	300	128.30	129.50	1,050	57.60	129.50	26.80	35,744	284,025	1,174,350	
	14,625	375	123	21.11	304.20	-135.60	75	299.60	309.85	75	10450.00	75	143.05	146.00	375	62.05	145.00	26.51	1,694	-37,650	36,900	
	959,475	23,025	11,918	21.32	274.00	-125.15	75	273.20	275.95	75	10500.00	150	163.75	164.00	75	69.85	163.75	26.42	63,110	-95,925	1,847,400	
	20,025	750	615	21.41	245.00	-114.10	75	242.05	249.70	75	10550.00	825	179.75	187.00	75	76.70	184.00	26.33	2,739	-16,350	35,100	
	743,325	299,175	23,842	21.49	217.95	-109.35	75	215.55	218.30	1,350	10600.00	300	205.00	206.40	525	83.25	206.40	26.29	52,999	328,350	1,170,300	
	97,425	83,925	4,299	21.25	190.20	-104.40	75	190.10	191.50	225	10650.00	75	228.10	232.00	975	92.05	232.00	26.41	4,269	6,525	55,875	
	1,001,550	276,150	42,806	21.41	168.00	-94.85	75	166.10	168.70	150	10700.00	450	256.00	258.95	300	100.20	257.00	26.29	45,928	-2,850	1,019,475	
	67,200	23,250	3,357	21.46	146.95	-86.95	75	141.70	147.00	75	10750.00	75	279.35	289.80	75	108.80	285.00	26.31	3,297	-44,625	30,600	
	1,149,225	52,875	54,627	21.17	125.00	-79.70	600	125.00	126.40	450	10800.00	75	311.75	314.00	75	105.90	305.55	25.27	27,181	225,225	776,775	
	79,050	8,775	3,556	21.30	108.50	-70.90	75	107.10	110.85	75	10850.00	75	342.30	353.40	75	130.35	350.00	26.83	860	-9,525	16,200	
	711,450	-27,450	31,973	21.13	91.50	-62.95	225	91.50	92.00	75	10900.00	75	378.80	385.00	75	136.75	384.70	27.10	5,295	17,250	237,900	
	34,500	10,425	1,885	21.63	81.45	-51.60	75	75.00	81.50	75	10950.00	150	411.45	424.00	75	137.55	414.10	26.53	51	-675	5,775	
	2,457,900	160,350	70,570	21.21	66.10	-47.35	675	66.00	66.10	450	11000.00	750	453.60	459.10	75	149.65	456.00	27.37	7,091	-28,725	504,375	
	33,375	4,050	1,915	21.31	56.10	-38.75	75	54.05	57.05	150	11050.00	300	484.60	503.40	75	130.20	478.00	25.36	4	-150	1,725	
	750,075	27,450	21,530	21.29	46.70	-33.30	75	45.75	46.95	75	11100.00	75	530.40	540.15	75	166.60	535.00	28.02	415	-2,925	25,650	
	95,025	57,450	2,181	20.57	34.90	-31.35	600	34.35	41.80	75	11150.00	75	567.05	589.40	75	165.55	611.50	33.39	7	-150	525	
	1,078,275	185,325	28,381	21.26	31.75	-23.20	75	31.70	32.00	750	11200.00	75	617.25	625.20	75	173.60	620.00	29.03	464	-525	45,900	
	69,075	-12,300	2,102	21.32	26.20	-18.55	75	23.20	27.25	75	11250.00	75	655.45	675.05	75	132.55	648.50	27.00	4	-	75	
	789,825	4,050	17,589	21.42	21.70	-14.45	225	21.60	21.95	75	11300.00	75	706.85	714.95	75	183.25	712.00	30.75	67	-2,025	16,275	
	15,000	-3,825	548	21.42	17.55	-11.35	300	15.00	19.45	75	11350.00	375	675.10	811.55	375	55.70	724.10	24.90	3	75	225	
	723,900	35,475	15,878	21.88	15.50	-7.80	75	14.05	15.60	150	11400.00	75	797.50	809.15	75	181.90	793.90	30.33	114	-525	38,250	
	2,550	1,500	80	22.04	12.90	-6.10	75	10.60	12.45	75	11450.00	75	841.25	888.60	75	-	-	-	-	-	-	
	2,619,900	200,250	29,442	21.98	10.20	-6.15	75	10.10	10.20	1,200	11500.00	75	895.75	901.35	225	191.05	895.00	33.21	935	-27,075	756,525	
	24,750	-750	321	22.51	9.20	-4.40	75	8.60	9.25	75	11550.00	75	941.20	955.30	75	-	841.65	-	-	-	2,250	
	307,575	18,225	5,831	22.54	7.40	-4.00	225	7.35	7.80	75	11600.00	75	989.55	998.00	75	175.55	973.65	30.94	77	1,050	15,600	
	19,725	8,850	322	23.23	7.00	-3.85	75	6.65	7.40	75	11650.00	75	991.90	1,077.65	375	-	-	-	-	-	-	
	241,050	-11,775	3,885	23.77	6.40	-1.90	150	6.10	7.00	1,200	11700.00	150	1,086.65	1,097.30	75	151.40	1,050.95	25.49	6	-	39,900	
	12,150	150	139	24.04	5.50	-1.55	75	5.00	6.00	225	11750.00	375	1,074.95	1,206.30	375	-	937.45	-	-	-	75	
	191,550	6,075	3,631	24.60	5.10	-1.10	75	4.60	5.10	450	11800.00	75	1,185.80	1,197.80	75	198.80	1,194.10	40.62	8	-75	9,075	
	19,650	1,725	180	25.45	5.10	-0.45	75	4.40	5.25	75	11850.00	75	1,184.85	1,287.80	75	-	-	-	-	-	-	
	193,875	115,950	4,971	25.91	4.65	-0.25	75	4.30	4.70	150	11900.00	75	1,283.15	1,298.15	75	163.05	1,252.25	30.28	31	-750	53,850	
	57,300	-1,500	479	26.69	4.60	-0.15	75	4.25	4.60	525	11950.00	375	1,261.70	1,407.70	375	-	1,180.70	-	-	-	75	
	209,700	-68,625	9,427	27.23	4.30	-0.10	1,050	4.30	4.40	1,275	12000.00	75	1,386.10	1,393.60	375	201.20	1,391.50	44.80	561	2,325	47,175	
	17,250	75	325	27.68	3.95	-0.20	300	2.95	4.50	750	12050.00	75	1,360.55	1,485.30	75	-	-	-	-	-	-	
	26,025	5,400	869	28.26	3.75	-0.15	75	3.55	4.25	75	12100.00	75	1,474.65	1,588.35	450	-	-	-	-	-	-	
	7,425	675	359	28.81	3.55	-0.05	75	3.65	5.50	1,800	12150.00	75	1,487.30	1,584.80	75	-	-	-	-	-	-	
	15,450	-1,350	1,513	30.08	4.00	0.65	75	3.45	4.90	2,700	12200.00	75	1,543.90	1,615.50	150	-	-	-	-	-	-	
	10,425	-3,525	707	30.03	3.30	0.10	75	3.35	3.80	150	12250.00	450	1,558.55	1,701.40	75	-	-	-	-	-	-	
	36,000	-3,900	1,148	30.78	3.30	0.35	150	3.30	3.30	450	12300.00	75	1,653.65	1,778.50	75	195.35	1,675.35	47.17	3	-75	900	
Total	19,209,450		413,250			</																

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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.

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