

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11132.60** As on Jul 22, 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	
	9,600	-225	5	-	3,765.00	-80.15	75	3,768.20	3,842.00	150	7300.00	75	1.05	1.20	1,800	-0.30	1.05	102.47	781	-6,600	151,950		
	-	-	-	-	-	-	7,350	3,566.20	3,929.70	7,350	7350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,519.25	3,878.20	7,350	7400.00	1,500	0.60	2.85	1,800	-	1.00	-	-	-	150		
	-	-	-	-	-	-	7,350	3,451.10	3,848.95	7,350	7450.00	3,750	0.10	-	-	-	-	-	-	-	-		
	363,225	-675	25	-	3,620.45	-49.75	150	3,612.70	3,620.80	75	7500.00	6,675	1.00	1.05	7,425	-0.20	1.00	95.97	1,472	-10,800	657,225		
	-	-	-	-	-	-	7,350	3,351.10	3,748.95	7,350	7550.00	75	1.00	2.25	75	-	15.80	-	-	-	150		
	-	-	-	-	-	-	7,350	3,311.50	3,669.30	7,350	7600.00	3,000	0.50	2.95	900	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,251.10	3,648.95	7,350	7650.00	150	1.00	1.90	300	-	1.90	-	-	-	3,150		
	150	-	-	-	2,558.75	-	7,350	3,192.35	3,564.35	375	7700.00	75	1.35	1.65	900	0.30	1.70	95.07	21	375	29,250		
	-	-	-	-	-	-	7,350	3,151.10	3,548.95	7,350	7750.00	45,225	0.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,160.60	3,416.25	75	7800.00	75	2.05	2.40	300	0.65	2.40	95.57	102	5,325	8,700		
	-	-	-	-	-	-	7,350	3,051.10	3,448.95	7,350	7850.00	15,075	0.20	-	-	-	-	-	-	-	-		
	75	-	-	-	3,065.80	-	75	3,073.20	3,317.10	75	7900.00	150	1.60	2.85	900	-0.35	1.50	87.88	3	-225	1,725		
	-	-	-	-	-	-	7,350	2,951.10	3,348.95	7,350	7950.00	15,075	0.20	-	-	-	-	-	-	-	-		
	183,750	-10,725	370	-	3,123.70	-26.30	75	3,123.00	3,134.90	75	8000.00	450	1.90	2.25	75	-0.30	1.90	87.12	4,017	-8,775	845,475		
	-	-	-	-	-	-	7,350	2,851.10	3,248.95	7,350	8050.00	75	0.65	-	-	-	3.70	-	-	-	675		
	975	-	-	-	3,045.00	-	7,350	2,853.30	3,145.20	375	8100.00	75	2.05	2.60	75	-0.85	2.00	84.64	30	-375	9,150		
	-	-	-	-	-	-	7,350	2,751.10	3,148.95	7,350	8150.00	900	0.40	3.80	150	-0.05	3.00	87.13	1	75	600		
	1,125	-150	796.23	-	2,957.95	-37.05	7,350	2,711.45	3,082.75	7,350	8200.00	1,500	2.00	2.95	600	-0.40	2.60	84.17	16	-525	8,475		
	-	-	-	-	-	-	7,350	2,651.10	3,048.95	7,350	8250.00	25,125	0.20	-	-	-	7.15	-	-	-	75		
	7,575	-	-	-	2,664.80	-	7,350	2,666.75	2,980.15	7,350	8300.00	75	2.10	2.85	75	-	2.05	78.99	47	-1,575	11,775		
	-	-	-	-	-	-	7,350	2,551.10	2,948.95	7,350	8350.00	300	0.85	-	-	0.35	6.60	-	-	-	675		
	4,500	-	-	-	2,563.35	-	7,350	2,537.50	2,888.25	375	8400.00	900	2.00	2.95	75	-0.95	2.00	75.88	59	-	14,100		
	-	-	-	-	-	-	7,350	2,451.10	2,848.95	7,350	8450.00	1,800	0.55	-	-	-	-	-	-	-	-		
	489,225	-13,050	177	-	2,623.50	-46.95	75	2,621.60	2,627.80	75	8500.00	2,925	2.10	2.20	150	-0.50	2.30	74.20	3,082	5,850	931,350		
	-	-	-	-	-	-	7,350	2,351.10	2,748.95	7,350	8550.00	300	1.35	-	-	-	-	-	-	-	-		
	4,350	-	-	-	2,357.60	-	600	2,382.35	2,638.20	600	8600.00	75	2.35	2.85	600	-0.65	2.50	72.03	27	-600	31,500		
	-	-	-	-	-	-	7,350	2,251.10	2,648.95	7,350	8650.00	900	1.20	-	-	-5.55	3.00	72.16	1	-75	-		
	11,850	75	1	-	2,400.15	-39.55	7,350	2,283.45	2,575.85	450	8700.00	75	2.55	2.80	600	-0.85	2.60	69.48	54	-225	24,600		
	-	-	-	-	-	-	7,350	2,151.10	2,548.95	7,350	8750.00	300	0.70	-	-	-	-	-	-	-	-		
	6,675	-150	3	-	2,316.60	-76.00	7,350	2,140.85	2,486.40	7,350	8800.00	300	2.65	3.00	75	-1.25	2.75	67.07	293	-525	93,600		
	-	-	-	-	-	-	7,350	2,051.10	2,448.70	7,350	8850.00	75	2.85	5.80	75	-0.10	4.25	69.40	20	75	3,075		
	1,350	-	-	-	2,067.20	-	7,350	2,025.40	2,350.25	450	8900.00	375	2.45	3.65	75	-1.30	2.55	63.63	379	-5,625	44,925		
	-	-	-	-	-	-	7,350	1,951.10	2,348.95	7,350	8950.00	300	1.65	-	-	-	2.40	-	-	-	1,050		
	269,475	-5,700	262	-	2,127.00	-44.50	75	2,123.80	2,130.45	150	9000.00	1,125	3.05	3.25	1,350	-1.25	3.05	62.19	9,884	-27,075	1,495,050		
	-	-	-	-	-	-	75	1,976.65	2,121.70	75	9050.00	75	2.85	4.20	75	-1.00	4.00	62.95	11	375	5,550		
	31,800	-600	9	-	1,955.15	-96.70	75	2,008.35	2,038.20	75	9100.00	900	2.75	3.35	75	-1.55	2.70	58.44	2,247	-2,550	359,850		
	150	-	-	-	904.70	-	7,350	1,755.85	2,148.95	7,350	9150.00	900	2.55	-	-	-	832.10	2.70	57.04	18	750	750	
	22,425	-3,750	50	-	1,902.00	-46.80	75	1,918.05	1,939.90	75	9200.00	225	3.05	3.30	900	-1.45	3.05	56.52	1,502	-4,275	466,950		
	-	-	-	-	-	-	7,350	1,664.75	2,048.95	7,350	9250.00	900	2.55	-	-	-	-0.45	2.50	53.74	17	900	3,450	
	33,525	-675	28	-	1,822.10	-68.45	75	1,822.45	1,832.70	75	9300.00	1,650	3.55	3.75	375	-1.45	3.55	54.80	3,491	-3,750	1,104,075		
	75	-	-	-	928.80	-	7,350	1,518.10	1,906.80	7,350	9350.00	75	3.25	4.30	75	-1.30	4.00	54.25	41	-150	6,600		
	36,750	-450	13	-	1,652.65	125.40	75	1,713.55	1,770.35	75	9400.00	750	3.10	3.65	75	-1.70	3.40	51.66	2,817	-42,975	351,300		
	4,125	-	-	-	948.35	-	375	1,574.65	1,785.25	375	9450.00	75	2.75	3.95	75	-2.10	3.40	50.26	112	-900	4,650		
	296,175	-8,475	240	-	1,625.00	-53.50	75	1,625.05	1,630.45	450	9500.00	750	3.95	4.00	600	-1.70	3.95	49.88	13,541	-78,975	1,313,625		
	825	-	-	-	1,184.45	-	75	1,554.60	1,589.30	75	9550.00	600	3.05	4.00	150	-2.30	3.05	46.77	214	-750	32,550		
	69,075	-675	23	-	1,490.50	-76.00	75	1,522.30	1,540.75	75	9600.00	75	3.70	4.40	450	-1.70	4.10	47.29	6,329	11,250	567,900		
	675	-	-	-	994.50	-	5,925	1,374.75	1,522.95	600	9650.00	75	4.05	5.40	150	-1.40	4.30	46.18	71	-75	4,725		
	87,525	-1,800	27	-	1,413.00	-62.85	75	1,424.75	1,433.10	75	9700.00	75	4.40	4.80	75	-2.00	4.45	44.98	5,631	17,400	782,625		
	600	-	-	-	853.25	-	75	1,362.45	1,395.80	75	9750.00	150	4.20	6.95	900	-1.50	5.85	45.40	5	-75	14,475		
	109,275	-375	23	-	1,332.50	-44.50	75	1,324.65	1,333.60	75	9800.00	150	4.80	5.35	75	-2.25	5.00	42.87	12,413	-	1,392,450		
	1,125	-	3	-	1,270.70	275.70	5,925	1,155.90	1,293.70	75	9850.00	75	5.45	6.70	150	-1.75	6.05	42.68	173	8,100	17,550		
	107,625	-2,100	81	-	1,211.80	-63.30	150	1,225.55	1,														

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
	13,425	-600	8	-	781.35	-28.65	75	765.05	792.10	75	10350.00	75	12.25	12.60	75	-1.55	12.40	32.09	1,380	-25,200	80,250	
	335,400	-14,250	408	-	735.85	-44.95	75	735.30	741.55	75	10400.00	150	14.25	14.70	450	-0.90	14.25	31.39	26,342	313,875	1,803,825	
	10,200	-825	25	-	688.00	-42.95	150	688.15	694.60	150	10450.00	75	16.10	16.25	3,600	-0.90	16.25	30.63	3,749	38,475	136,875	
	700,575	-14,400	1,812	-	644.00	-42.75	75	642.15	647.00	75	10500.00	150	19.00	19.40	150	-0.45	19.00	30.03	61,783	129,150	2,662,350	
	10,425	-2,700	78	-	597.10	-16.45	75	595.30	597.10	75	10550.00	75	21.55	22.25	75	0.35	22.25	29.44	3,477	18,225	85,950	
	483,900	-7,575	1,092	-	548.15	-43.80	75	548.20	552.00	75	10600.00	300	25.35	25.90	75	0.75	25.50	28.67	41,576	-59,325	1,573,200	
	24,600	-750	75	-	503.55	-42.50	75	498.00	509.00	75	10650.00	75	29.65	30.00	225	1.40	29.65	28.01	4,306	-1,350	94,500	
	546,675	-33,075	2,443	15.16	459.00	-44.25	75	457.25	460.00	75	10700.00	75	34.80	34.85	2,325	2.70	34.85	27.44	47,362	-38,700	1,343,475	
	71,700	-1,500	216	11.16	406.90	-48.30	75	406.80	422.40	75	10750.00	1,050	40.40	42.00	75	4.30	41.00	26.87	4,487	-1,125	118,575	
	888,975	-22,500	4,701	18.02	372.00	-41.40	375	372.00	375.85	75	10800.00	75	47.85	48.10	150	5.70	48.00	26.27	74,784	137,925	1,783,800	
	68,325	-1,200	206	19.13	333.00	-36.30	75	325.70	335.95	150	10850.00	75	56.00	57.45	600	6.70	56.00	25.62	5,110	-13,650	112,200	
	491,775	-67,500	6,866	18.56	289.80	-37.40	450	290.40	292.00	75	10900.00	750	66.05	66.40	300	8.65	66.05	25.12	63,412	-55,275	964,275	
	36,975	-10,650	630	19.28	255.00	-32.65	75	248.85	260.20	75	10950.00	75	77.40	78.00	75	10.20	77.90	24.64	6,493	-12,750	102,000	
	2,223,975	164,100	42,158	18.54	215.15	-33.95	900	215.15	216.00	1,725	11000.00	900	91.25	92.00	5,100	11.50	91.25	24.10	148,228	423,825	2,849,400	
	62,175	-3,000	2,800	18.56	182.25	-33.45	75	180.00	185.00	825	11050.00	75	107.50	111.15	75	13.90	108.15	23.80	7,904	-4,800	72,750	
	1,097,775	256,950	62,475	18.67	153.00	-28.40	4,425	153.00	153.50	825	11100.00	675	127.30	127.70	5,475	15.75	127.70	23.56	91,949	324,450	1,009,875	
	169,425	900	15,952	18.63	126.00	-27.20	225	125.50	126.00	375	11150.00	75	150.50	151.50	1,050	17.90	150.50	23.43	17,563	3,450	102,675	
	1,433,025	315,825	110,495	18.40	101.00	-25.55	2,400	101.00	101.50	1,800	11200.00	75	175.15	176.00	750	20.85	176.00	23.32	49,324	66,975	448,800	
	236,700	93,975	15,485	18.29	80.00	-23.50	450	79.50	80.00	300	11250.00	75	200.75	208.10	150	24.45	206.00	23.51	807	1,275	9,825	
	1,339,200	215,400	80,287	18.23	62.50	-20.20	150	62.50	63.00	4,650	11300.00	825	235.20	238.00	75	23.05	235.20	23.19	8,646	32,775	121,875	
	124,125	68,175	8,987	18.37	49.00	-16.60	225	46.65	48.70	75	11350.00	75	269.85	276.60	150	28.25	272.35	23.79	518	2,925	4,725	
	1,241,625	106,425	56,841	18.31	37.00	-14.80	75	36.60	37.00	975	11400.00	75	311.00	313.15	75	33.45	312.95	24.68	3,090	-19,425	58,125	
	152,925	30,150	8,849	18.52	28.55	-12.85	150	28.00	29.00	75	11450.00	75	348.20	356.05	150	38.15	355.15	25.61	41	825	2,775	
	3,166,275	282,750	78,337	18.76	21.95	-10.30	75	21.70	21.95	900	11500.00	1,500	396.00	397.20	150	33.90	397.00	26.25	3,580	-28,425	826,725	
	62,700	17,925	4,308	18.93	16.55	-8.70	600	16.25	19.00	75	11550.00	75	433.80	451.45	75	46.20	490.00	36.74	16	75	2,475	
	885,225	211,800	29,272	19.15	12.50	-7.50	525	12.15	12.50	1,050	11600.00	75	483.20	489.45	75	36.80	487.20	28.29	350	12,225	39,900	
	86,475	26,550	4,564	19.60	9.90	-6.25	75	9.55	11.00	675	11650.00	75	471.40	554.30	75	-	526.85	-	-	-	225	
	469,650	151,950	19,613	19.81	7.40	-5.45	75	7.70	7.80	75	11700.00	75	574.05	585.45	75	47.30	585.00	31.63	47	2,100	50,775	
	64,350	49,875	2,244	20.47	6.20	-4.05	75	6.10	6.35	300	11750.00	600	572.50	683.55	3,375	-	635.00	-	-	-	75	
	414,075	117,225	18,074	21.07	5.15	-3.15	1,950	5.00	5.15	2,400	11800.00	75	666.20	683.80	75	38.30	679.70	33.89	33	-1,200	7,500	
	51,450	10,200	2,142	21.84	4.50	-2.35	75	4.15	4.90	75	11850.00	75	682.70	776.95	450	-	-	-	-	-	-	
	251,025	5,025	5,155	22.39	3.75	-1.60	75	3.35	4.00	675	11900.00	75	764.05	782.95	75	44.35	779.35	37.29	75	150	52,425	
	44,700	2,775	510	22.96	3.15	-1.45	75	3.10	3.30	75	11950.00	7,350	752.70	888.65	375	-	714.25	-	-	-	75	
	467,250	80,700	10,763	23.57	2.70	-0.95	7,425	2.70	2.80	225	12000.00	375	873.10	877.05	75	40.90	876.00	39.63	161	-1,500	56,775	
	8,625	-5,325	243	24.14	2.30	-0.75	900	2.20	2.95	75	12050.00	450	865.55	983.70	75	-	1,074.15	-	-	-	75	
	84,975	3,600	1,422	25.25	2.30	-	600	1.95	2.20	225	12100.00	75	963.65	981.55	75	-23.90	948.35	30.43	2	75	225	
	9,750	1,200	86	26.65	2.50	0.45	75	1.75	2.50	600	12150.00	75	983.90	1,095.75	150	-	1,530.30	-	-	-	75	
	25,275	3,150	181	26.91	2.00	0.15	75	2.00	2.50	600	12200.00	75	1,062.15	1,082.45	150	41.75	1,078.15	46.78	16	1,125	1,350	
	12,150	-	60	27.05	1.55	-0.80	75	1.65	2.20	75	12250.00	75	993.20	1,244.70	75	-	-	-	-	-	-	
	71,175	-2,250	421	27.84	1.45	-0.10	450	1.35	1.65	75	12300.00	225	1,155.65	1,181.65	75	63.95	1,198.95	56.42	7	-75	1,425	
	-	-	-	-	-	-	6,000	0.75	2.70	300	12350.00	150	1,114.70	1,333.20	150	-	-	-	-	-	-	
	7,500	-450	112	29.84	1.45	-0.40	75	1.35	1.60	675	12400.00	75	1,195.95	1,317.75	375	40.05	1,281.25	54.07	3	-	3,825	
	-	-	-	-	-	-	3,600	0.70	2.65	300	12450.00	150	1,195.45	1,428.50	150	-	-	-	-	-	-	
	8,850	5,325	437	31.68	1.40	-0.25	675	1.45	1.90	300	12500.00	75	1,285.15	1,450.00	75	45.00	1,375.00	54.80	5	-75	375	
	-	-	-	-	-	-	2,400	0.60	2.45	300	12550.00	150	1,279.45	1,562.25	150	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.80	2.15	225	12600.00	375	1,373.40	1,643.05	375	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.55	2.45	300	12650.00	150	1,377.65	1,670.30	150	-	-	-	-	-	-	
Total	21,403,050		603,277																836,845		35,602,425	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.

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