

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11215.45** As on Jul 23, 2020 15:30:31 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	Char
	9,750	150	2	-	3,873.40	108.40	3,300	3,809.50	3,921.65	75	7300.00	4,350	0.60	0.70	450	-0.55	0.60	105.58	519	2,475	154,425	
	-	-	-	-	-	-	7,350	3,614.30	3,999.00	75	7350.00	3,750	0.10	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,602.85	3,949.00	75	7400.00	1,500	0.55	2.45	1,800	-	1.00	-	-	-	150	
	-	-	-	-	-	-	7,350	3,373.65	3,899.00	75	7450.00	3,750	0.10	-	-	-	-	-	-	-	-	
	361,425	-1,800	25	-	3,703.25	109.70	75	3,702.45	3,718.35	75	7500.00	4,575	0.65	0.70	225	-0.50	0.65	100.13	1,124	22,200	679,425	
	-	-	-	-	-	-	7,350	3,283.40	3,799.00	75	7550.00	900	0.15	3.05	900	-	15.80	-	-	-	150	
	-	-	-	-	-	-	7,350	3,387.55	3,749.00	75	7600.00	600	0.65	1.70	150	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,193.15	3,699.00	75	7650.00	150	1.00	1.90	600	-	1.90	-	-	-	3,150	
	150	-	-	-	2,558.75	-	7,350	3,317.30	3,648.95	375	7700.00	2,325	0.80	1.00	75	-0.90	0.80	95.89	102	-5,400	23,850	
	-	-	-	-	-	-	7,350	3,102.65	3,599.00	75	7750.00	900	0.15	3.05	900	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,196.30	3,548.95	375	7800.00	3,000	0.75	1.05	1,500	-1.40	0.85	93.39	337	19,125	27,825	
	-	-	-	-	-	-	7,350	3,012.15	3,499.00	75	7850.00	1,800	0.15	-	-	-	-	-	-	-	-	
	75	-	-	-	3,065.80	-	7,350	3,103.10	3,448.95	375	7900.00	900	0.70	1.30	150	-	1.50	-	-	-	1,725	
	-	-	-	-	-	-	7,350	2,922.15	3,399.00	75	7950.00	900	0.20	3.05	900	-	-	-	-	-	-	
	175,800	-7,950	109	-	3,215.00	97.90	75	3,203.25	3,228.10	75	8000.00	3,375	0.85	1.00	450	-1.35	0.85	87.41	3,964	-22,575	822,900	
	-	-	-	-	-	-	7,350	2,756.10	3,299.00	75	8050.00	4,650	0.10	-	-	-	3.70	-	-	-	675	
	975	-	-	-	3,045.00	-	7,350	2,938.10	3,248.95	375	8100.00	2,175	0.90	1.35	600	-1.05	1.00	85.81	22	-	9,150	
	-	-	-	-	-	-	7,350	2,741.90	3,199.00	75	8150.00	75	0.75	3.00	900	-	3.00	-	-	-	600	
	1,125	-	6	-	3,025.00	67.05	7,350	2,808.30	3,148.95	375	8200.00	1,050	1.05	1.75	600	-1.55	1.05	83.26	8	-75	8,400	
	-	-	-	-	-	-	7,350	2,651.40	3,099.00	75	8250.00	900	0.35	-	-	-	7.15	-	-	-	75	
	7,575	-	1	-	2,901.85	237.05	7,350	2,748.50	3,049.00	75	8300.00	600	0.90	2.40	300	-0.85	1.20	81.41	49	-525	11,250	
	-	-	-	-	-	-	7,350	2,561.40	2,999.00	75	8350.00	300	0.65	3.05	75	0.35	6.60	-	-	-	675	
	4,500	-	1	-	2,808.30	244.95	7,350	2,658.50	3,129.15	7,350	8400.00	300	1.05	2.40	75	-1.00	1.00	77.03	36	-375	13,725	
	-	-	-	-	-	-	7,350	2,471.15	2,899.00	75	8450.00	3,750	0.10	-	-	-	-	-	-	-	-	
	478,050	-11,175	175	-	2,720.00	104.85	75	2,710.00	2,723.45	75	8500.00	1,500	0.90	0.95	2,700	-1.60	0.95	73.78	3,111	-7,425	923,925	
	-	-	-	-	-	-	7,350	2,306.10	2,799.00	75	8550.00	300	0.15	3.05	75	-	-	-	-	-	-	
	4,350	-	-	-	2,357.60	-	7,350	2,466.00	2,895.50	7,350	8600.00	75	1.25	1.95	600	-1.30	1.20	72.67	59	375	31,875	
	-	-	-	-	-	-	7,350	2,290.65	2,699.00	75	8650.00	900	0.50	2.95	750	-	-	-	-	-	-	
	11,850	-	2	-	2,504.95	104.80	7,350	2,314.75	2,801.50	7,350	8700.00	1,050	1.15	2.65	600	-1.45	1.15	69.50	45	-975	23,625	
	-	-	-	-	-	-	7,350	2,200.25	2,648.95	7,350	8750.00	300	0.45	3.00	900	-	-	-	-	-	-	
	6,450	-225	4	-	2,397.60	81.00	75	2,238.70	2,605.40	7,350	8800.00	75	1.25	1.95	75	-2.05	1.30	67.54	370	-5,850	87,750	
	-	-	-	-	-	-	7,350	2,217.75	2,607.95	7,350	8850.00	900	1.20	2.90	900	-2.55	1.70	68.10	14	150	3,225	
	1,350	-	-	-	2,067.20	-	7,350	1,993.75	2,575.15	7,350	8900.00	75	1.45	1.75	75	-1.80	1.35	64.97	128	75	45,000	
	-	-	-	-	-	-	7,350	2,034.10	2,451.60	7,350	8950.00	900	0.15	3.00	900	0.05	2.45	68.04	4	75	1,125	
	251,775	-17,700	411	-	2,217.60	97.90	375	2,212.60	2,222.25	75	9000.00	3,300	1.40	1.65	750	-1.70	1.65	63.55	17,580	207,975	1,703,025	
	-	-	-	-	-	-	7,350	1,868.30	2,404.10	12,975	9050.00	75	2.00	2.90	900	-1.15	2.85	66.29	1	75	5,625	
	31,800	-	2	-	2,026.70	71.55	75	1,940.40	2,162.55	75	9100.00	3,375	1.30	1.75	225	-1.50	1.70	60.91	914	3,075	362,925	
	150	-	-	-	904.70	-	7,350	1,924.50	2,279.05	12,975	9150.00	300	1.05	3.05	75	-	2.70	-	-	-	750	
	22,425	-	-	-	1,902.00	-	7,350	1,853.60	2,255.70	7,350	9200.00	1,800	1.50	2.40	900	-1.45	2.00	59.18	690	2,625	469,575	
	-	-	-	-	-	-	7,350	1,832.65	2,168.75	12,975	9250.00	900	1.45	2.90	300	-1.10	1.40	55.42	1	-75	3,375	
	33,150	-375	7	-	1,905.00	79.95	150	1,776.75	1,961.15	150	9300.00	1,500	2.05	2.25	4,500	-1.90	2.10	56.65	3,923	-3,075	1,101,000	
	75	-	-	-	928.80	-	7,350	1,611.50	2,082.95	7,350	9350.00	75	2.00	3.65	1,800	-0.25	3.80	59.57	15	150	6,750	
	36,600	-150	3	-	1,815.65	163.00	7,350	1,663.70	1,960.90	7,350	9400.00	75	2.00	2.40	75	-1.85	2.10	53.79	1,882	9,150	360,450	
	4,125	-	-	-	948.35	-	375	1,591.05	1,884.25	375	9450.00	75	2.00	2.50	750	-2.00	2.30	52.95	59	525	5,175	
	291,300	-4,875	212	-	1,722.75	111.15	750	1,714.65	1,722.90	375	9500.00	150	2.30	2.35	75	-1.95	2.35	51.66	19,641	381,675	1,695,300	
	825	-	-	-	1,184.45	-	75	1,657.40	1,676.50	75	9550.00	75	2.45	2.90	1,500	-1.55	2.55	50.75	88	150	32,700	
	68,850	-225	9	-	1,610.00	119.50	75	1,582.05	1,656.90	75	9600.00	1,050	2.25	2.45	1,200	-1.90	2.50	49.19	6,992	-54,675	513,225	
	675	-	-	-	994.50	-	75	1,539.05	1,584.40	75	9650.00	75	2.80	3.30	75	-1.60	2.80	48.47	61	750	5,475	
	86,850	-675	17	-	1,527.10	114.10	1,275	1,386.35	1,573.55	375	9700.00	75	2.25	3.35	300	-2.95	2.25	45.70	4,490	17,550	800,175	
	600	-	-	-	853.25	-	75	1,442.60	1,485.55	75	9750.00	75	2.00	3.80	750	-2.75	3.10	46.21	147	2,550	17,025	
	109,200	-75	18	-	1,400.65	90.65	3,300	1,348.15	1,462.35	75	9800.00	450	2.65	3.65	600	-2.30	3.55	45.60	13,433	123,075	1,515,525	
	1,125	-	-	-	1,270.70	-	75	1,357.80	1,375.95	75	9850.00	825	2.30	3.00	5,925	-3.05	3.00	43.10	170	-2,400	15,150	
	106,800	-825	19	-	1,292																	

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
	338,850	3,450	272	-	825.00	100.35	75	817.95	847.95	75	10400.00	150	8.70	10.30	150	-6.05	8.70	32.68	41,946	368,325	1,435,500	
	10,125	-75	13	-	774.45	100.55	75	766.35	783.30	75	10450.00	75	9.85	10.95	600	-6.55	10.75	32.37	4,397	-18,600	118,275	
	705,900	5,325	1,633	-	726.25	95.60	75	726.00	732.15	75	10500.00	750	11.25	11.45	450	-9.05	11.45	31.07	60,442	440,625	3,102,975	
	10,725	300	15	-	657.35	60.25	75	672.70	685.10	75	10550.00	75	12.15	12.90	1,950	-10.60	12.90	30.11	7,846	113,325	199,275	
	480,900	-3,000	1,223	-	628.65	95.30	75	627.30	636.20	75	10600.00	3,300	13.50	23.00	1,575	-12.00	15.55	29.61	58,512	340,050	1,913,250	
	23,325	-1,275	74	-	575.10	82.25	75	576.75	587.15	75	10650.00	300	14.00	16.00	750	-18.55	14.00	27.07	3,910	17,625	112,125	
	534,525	-12,150	1,976	-	535.85	91.65	75	535.65	539.70	75	10700.00	75	18.00	18.95	1,275	-18.75	18.95	27.27	52,522	527,775	1,871,250	
	71,100	-600	138	-	472.00	68.15	150	485.20	491.25	75	10750.00	150	21.05	21.25	1,200	-22.55	21.00	26.07	6,922	82,800	201,375	
	903,075	14,100	4,577	16.61	440.50	78.65	75	440.50	445.10	75	10800.00	2,400	24.50	24.75	150	-27.05	24.75	25.28	70,900	242,400	2,026,200	
	67,050	-1,275	248	19.65	400.25	79.30	75	390.15	401.45	75	10850.00	75	28.20	30.95	150	-31.00	28.45	24.28	9,046	83,775	195,975	
	483,300	-8,475	6,292	18.30	352.00	71.00	450	350.80	354.00	75	10900.00	75	34.30	34.85	150	-36.10	34.90	23.78	68,227	504,600	1,468,875	
	43,575	6,600	1,158	16.74	303.50	55.05	75	302.85	314.35	75	10950.00	375	40.75	41.60	300	-40.80	40.75	22.83	12,659	185,250	287,250	
	2,189,100	-34,875	31,280	18.08	267.00	58.10	225	266.05	268.00	75	11000.00	75	49.80	50.00	3,525	-48.85	50.00	22.35	157,984	955,500	3,804,900	
	58,875	-3,300	2,089	16.57	221.20	43.20	75	222.20	234.35	75	11050.00	150	60.50	62.00	75	-54.20	60.25	21.69	12,291	97,950	170,700	
	1,051,725	-46,050	53,729	18.08	192.80	45.20	900	193.30	194.15	75	11100.00	8,700	75.00	76.00	300	-63.00	75.00	21.48	107,641	805,575	1,815,450	
	143,025	-26,400	16,144	17.68	158.00	35.70	600	154.00	162.90	75	11150.00	375	92.15	93.50	225	-67.65	92.25	21.24	22,688	148,500	251,175	
	1,944,225	511,200	155,539	18.09	131.35	33.70	150	131.55	133.00	600	11200.00	2,475	113.00	114.30	75	-72.25	114.00	21.28	94,098	941,025	1,389,825	
	411,825	175,125	28,268	18.22	106.55	28.65	75	106.55	107.15	150	11250.00	75	136.00	139.85	75	-77.95	139.85	21.49	4,889	45,525	55,350	
	1,683,225	344,025	98,653	18.13	84.00	23.35	1,950	83.55	84.00	675	11300.00	75	162.60	168.90	75	-80.45	166.00	21.27	15,610	142,800	264,675	
	230,100	105,975	17,183	17.80	63.45	17.05	900	63.35	64.65	75	11350.00	75	192.25	201.85	75	-100.65	194.50	20.94	429	12,225	16,950	
	1,825,125	583,500	80,060	17.87	48.55	12.95	2,100	48.30	48.55	3,375	11400.00	75	225.20	234.45	75	-95.15	229.00	21.15	4,582	56,175	114,300	
	181,050	28,125	13,386	17.86	36.15	8.15	2,025	36.05	36.95	300	11450.00	75	262.75	270.00	75	-85.40	275.00	23.10	165	-150	2,625	
	3,373,425	207,150	110,896	17.96	26.80	5.20	150	26.80	26.95	675	11500.00	150	306.00	312.00	75	-98.45	309.00	22.40	4,487	18,900	845,625	
	123,600	60,900	7,010	18.04	19.50	3.05	75	19.50	19.60	75	11550.00	75	340.25	359.05	75	-129.80	360.20	24.98	10	75	2,550	
	1,137,675	252,450	55,993	18.21	14.20	1.45	75	14.20	14.30	75	11600.00	75	390.00	397.45	75	-99.25	392.00	22.83	594	1,350	41,250	
	176,175	89,700	6,657	18.25	9.95	-0.25	450	9.00	9.95	1,500	11650.00	375	389.35	512.95	375	-65.05	461.80	29.80	2	-	225	
	930,825	461,175	33,371	18.66	7.50	-0.65	2,850	7.00	7.60	3,000	11700.00	75	483.95	492.00	75	-105.70	485.15	24.75	171	375	51,150	
	103,800	39,450	4,229	19.16	5.80	-0.90	2,850	5.75	6.00	150	11750.00	375	481.25	621.40	375	-87.90	547.10	30.19	1	75	150	
	722,025	307,950	27,508	19.69	4.55	-0.90	7,200	4.50	4.55	225	11800.00	4,950	539.20	642.35	150	-97.75	585.40	28.49	12	75	7,575	
	187,800	136,350	6,243	20.50	3.90	-0.90	75	3.65	3.90	1,650	11850.00	375	573.55	687.65	375	-	-	-	-	-	-	
	500,625	249,600	14,973	20.97	3.05	-0.80	150	3.00	3.20	75	11900.00	75	671.05	690.55	75	-96.75	681.10	30.39	90	-450	51,975	
	46,575	1,875	2,688	21.83	2.70	-0.75	300	2.25	3.05	600	11950.00	375	662.40	789.85	375	-	714.25	-	-	-	75	
	1,463,250	996,000	28,449	22.67	2.40	-0.55	3,600	2.20	2.55	375	12000.00	375	779.25	784.40	375	-101.15	781.40	33.84	146	4,200	60,975	
	16,425	7,800	277	23.95	2.45	0.10	7,500	2.15	2.75	1,500	12050.00	375	764.70	895.55	375	-	1,074.15	-	-	-	75	
	188,025	103,050	3,476	24.44	2.00	-0.20	2,625	1.40	2.40	1,500	12100.00	75	870.70	890.00	75	-	948.35	-	-	-	225	
	10,350	600	111	25.60	2.00	-0.50	675	1.65	2.00	375	12150.00	75	913.65	952.80	75	-	1,530.30	-	-	-	75	
	52,125	26,850	669	26.17	1.70	-0.20	750	1.40	1.75	1,575	12200.00	300	964.00	989.60	150	-98.10	978.80	39.03	25	1,800	3,150	
	24,825	12,675	244	27.40	1.75	-0.40	75	1.50	1.75	75	12250.00	3,150	973.35	1,155.45	75	-	-	-	-	-	-	
	103,350	32,175	873	27.71	1.40	-0.25	750	1.35	1.45	75	12300.00	75	1,063.95	1,089.35	75	-94.80	1,104.15	52.30	6	-75	1,350	
	-	-	-	-	-	-	2,400	0.35	5.10	3,600	12350.00	75	1,021.55	1,268.25	75	-	-	-	-	-	-	
	26,775	19,275	380	28.34	0.90	-0.70	75	0.90	1.40	75	12400.00	75	1,087.90	1,288.75	75	-91.25	1,190.00	50.31	6	450	4,275	
	-	-	-	-	-	-	2,400	0.20	14.00	1,800	12450.00	150	1,112.05	1,380.40	75	-	-	-	-	-	-	
	136,275	127,425	2,309	30.73	1.00	-0.75	225	1.00	1.20	2,100	12500.00	375	1,193.20	1,377.00	375	-94.00	1,285.00	51.18	7	150	525	
	-	-	-	-	-	-	3,675	0.35	-	-	12550.00	375	1,227.75	1,471.50	7,350	-	-	-	-	-	-	
	75	75	1	32.36	0.90	-2.60	1,500	0.65	1.25	1,500	12600.00	375	1,259.25	1,456.40	375	-	-	-	-	-	-	
	225	225	5	35.37	1.50	-1.35	75	0.65	1.50	6,750	12650.00	75	1,288.65	1,598.30	75	-	-	-	-	-	-	
Total	26,136,300		822,938																1,035,509		42,722,925	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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