

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 11095.25** As on Aug 04, 2020 15:28:38 IST

View Options Contracts for: **NIFTY** OR   Filter by: Expiry Date **27AUG2020** [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	
	235,875	-3,675	80	-	3,102.45	204.65	1,950	3,090.00	3,097.50	75	8000.00	75	2.60	2.65	3,000	-1.10	2.55	53.56	4,661	11,550	654,375		
	-	-	-	-	-	-	75	2,995.80	3,199.65	75	8050.00	525	0.65	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,836.25	3,067.55	75	8100.00	1,350	2.65	2.80	1,500	-1.25	2.65	51.76	721	15,675	29,700		
	-	-	-	-	-	-	7,350	2,601.10	3,048.95	7,350	8150.00	525	0.70	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,742.00	2,993.60	75	8200.00	1,800	2.80	3.10	450	-0.85	2.80	50.51	277	6,150	13,725		
	-	-	-	-	-	-	7,350	2,601.10	2,949.00	75	8250.00	600	0.70	-	-	-	6.60	-	-	-	-	75	
	-	-	-	-	-	-	75	2,738.15	2,894.25	75	8300.00	2,400	1.35	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,501.10	2,848.95	7,350	8350.00	525	0.60	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,551.75	2,849.65	75	8400.00	3,000	1.70	-	-	-	14.00	-	-	-	-	300	
	-	-	-	-	-	-	7,350	2,401.10	2,749.00	75	8450.00	525	0.65	-	-	-	-	-	-	-	-	-	
	494,250	-1,650	30	-	2,605.05	199.05	75	2,593.40	2,604.20	150	8500.00	3,825	3.00	3.05	150	-1.35	2.95	45.48	3,356	40,650	581,175		
	-	-	-	-	-	-	7,350	2,301.10	2,649.00	75	8550.00	1,500	1.50	-	-	-	-	-	-	-	-	-	
	150	-	-	-	2,670.00	-	75	2,362.15	2,634.30	75	8600.00	2,400	2.20	-	-	-	3.15	-	-	-	-	150	
	-	-	-	-	-	-	7,350	2,201.10	2,549.00	75	8650.00	1,500	1.35	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,267.05	2,529.30	75	8700.00	1,500	2.30	-	-	-	16.00	-	-	-	-	225	
	-	-	-	-	-	-	7,350	2,001.10	2,398.95	7,350	8750.00	1,500	1.55	-	-	-	-	-	-	-	-	-	
	150	-75	1	-	2,310.00	119.55	75	2,253.90	2,427.60	75	8800.00	75	3.50	4.40	75	-1.70	3.90	41.58	23	450	12,450		
	-	-	-	-	-	-	7,350	1,901.10	2,298.95	7,350	8850.00	1,200	1.65	-	-	-	-	-	-	-	-	-	
	450	-	-	-	2,363.00	-	75	2,155.40	2,324.00	75	8900.00	75	3.80	4.15	375	-1.95	4.15	40.16	58	1,800	7,800		
	-	-	-	-	-	-	7,350	1,901.10	2,299.55	7,350	8950.00	1,200	1.60	8.30	225	-	-	-	-	-	-	-	
	534,225	-1,350	223	-	2,103.80	200.00	75	2,096.60	2,102.55	75	9000.00	1,650	4.10	4.15	1,800	-2.10	3.95	38.35	4,169	36,150	1,320,000		
	-	-	-	-	-	-	75	2,039.60	2,084.80	75	9050.00	75	3.80	6.00	75	-0.10	4.65	38.13	5	-	600		
	3,975	-	-	-	1,831.30	-	75	1,992.55	2,014.10	75	9100.00	75	4.05	4.60	1,350	-2.20	4.35	36.92	127	225	25,200		
	-	-	-	-	-	-	7,350	1,701.10	2,048.90	7,350	9150.00	525	3.20	9.30	225	-	-	-	-	-	-	-	
	26,250	-750	12	-	1,885.00	113.40	75	1,901.00	1,911.85	75	9200.00	75	4.45	4.90	1,200	-2.30	4.90	35.78	421	-5,325	36,450		
	-	-	-	-	-	-	1,350	1,744.65	1,954.70	1,350	9250.00	525	3.60	9.25	300	-	-	-	-	-	-	-	
	21,300	-	-	-	1,607.35	-	75	1,795.10	1,814.80	75	9300.00	75	5.05	5.35	1,350	-2.30	5.35	34.23	233	1,575	23,100		
	-	-	-	-	-	-	7,350	1,639.80	1,856.75	1,350	9350.00	300	4.60	10.20	225	-	-	-	-	-	-	-	
	16,350	-	-	-	1,513.30	-	75	1,694.80	1,716.90	75	9400.00	225	5.35	5.80	75	-3.35	5.85	33.07	408	4,350	59,550		
	-	-	-	-	-	-	7,350	1,543.90	1,746.65	675	9450.00	750	4.70	10.25	300	-837.00	10.25	35.30	7	300	300		
	431,700	-1,950	108	-	1,603.75	188.95	75	1,604.70	1,608.60	75	9500.00	225	6.75	6.85	1,725	-4.40	6.85	32.17	5,370	30,450	992,775		
	-	-	-	-	-	-	75	1,539.60	1,590.45	75	9550.00	300	5.35	11.45	600	-	-	-	-	-	-	-	
	9,975	75	4	-	1,469.55	134.30	75	1,501.70	1,509.85	75	9600.00	150	7.30	7.45	375	-5.40	7.35	30.73	2,030	-15,075	159,150		
	-	-	-	-	-	-	1,275	1,364.60	1,535.40	7,350	9650.00	300	6.15	11.65	300	-	-	-	-	-	-	-	
	28,950	-450	16	-	1,371.10	144.10	75	1,403.20	1,410.95	75	9700.00	75	8.45	8.60	225	-7.00	8.65	29.64	1,459	16,050	154,575		
	-	-	-	-	-	-	1,275	1,269.65	1,432.45	1,275	9750.00	75	9.00	9.90	75	-13.45	10.10	29.60	25	1,050	1,275		
	51,000	-	7	-	1,305.30	183.55	75	1,307.20	1,313.45	150	9800.00	675	10.25	10.50	300	-8.40	10.75	28.79	5,613	-13,425	1,383,900		
	-	-	-	-	-	-	1,275	1,174.65	1,332.35	1,275	9850.00	300	8.45	14.75	600	1,053.95	13.00	29.06	12	525	525		
	16,800	-300	10	-	1,223.00	191.55	75	1,208.45	1,224.80	75	9900.00	75	13.00	13.20	150	-11.45	13.25	28.17	6,090	42,000	734,550		
	75	-	-	-	990.45	-	75	1,131.90	1,224.15	7,350	9950.00	75	13.20	21.80	75	-13.95	14.05	27.56	9	375	750		
	477,375	6,450	441	-	1,122.60	179.15	75	1,118.15	1,122.55	150	10000.00	75	17.40	17.55	900	-15.20	17.75	27.80	26,187	2,989,050			
	75	-	2	-	913.35	16.15	75	1,066.05	1,128.15	6,075	10050.00	75	19.35	19.45	1,275	-17.00	19.70	27.46	388	12,075	14,100		
	35,325	-225	15	-	1,013.95	164.85	75	1,021.05	1,028.65	75	10100.00	75	21.45	21.70	75	-21.25	20.15	27.07	7,090	1,950	799,650		
	75	-	-	-	800.00	-	150	969.00	986.30	75	10150.00	75	22.25	24.90	300	-22.05	27.95	27.66	23	225	375		
	77,025	225	95	-	930.00	169.00	75	928.00	933.60	75	10200.00	300	27.20	27.35	300	-25.70	27.00	26.47	15,966	-	1,123,575		
	225	-	2	-	738.15	191.35	75	875.35	892.60	75	10250.00	75	26.90	31.10	1,200	-28.75	31.10	26.28	346	-8,100	10,200		
	55,350	-1,800	135	-	834.65	156.95	150	834.25	842.85	75	10300.00	225	34.90	35.10	75	-33.10	34.30	25.89	14,902	113,925	825,075		
	150	-	2	-	660.50	289.50	75	776.05	801.60	75	10350.00	1,125	39.55	40.00	1,500	-36.15	39.50	25.66	223	1,350	16,200		
	40,875	375	138	-	750.00	155.00	225	750.00	752.45	75	10400.00	75	44.90	45.00	2,025	-39.60	45.55	25.47	12,653	122,175	971,325		
	450	75	5	-	702.55	92.55	150	700.15	717.15	75	10450.00	300	51.95	52.00	150	-43.45	51.50	25.41	264	3,225	13,875		
	476,475	-16,650	1,954	-	663.00	143.35	450	663.60	666.05	150	10500.00	300	59.20	59.30	225	-48.65	59.30	25.29	39,962	298,275	2,512,950		
	525	-75	4	16.81	637.35	114.20	75	617.60	626.75	75	10550.00	1,050	66.75	67.35	1,050	-52.60	67.10	25.12	964	5,175	18,000		
	102,375	-2,850	588	14.67	583.10	137.95	75	580.15	583.00	75	10600.00	150	75.45	75.80	75	-57.15	76.85	24.					

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
	8,325	-8,175	1,486	18.17	327.90	93.60	150	328.30	330.05	75	10950.00	750	170.45	171.50	75	-99.45	170.00	24.27	1,687	-5,625	21,375	
	1,454,250	-	43,964	18.21	299.00	89.40	1,575	298.25	299.00	150	11000.00	75	190.10	190.65	75	-107.25	189.30	24.22	51,809	-	3,171,525	
	19,500	75	1,686	18.29	268.05	81.20	300	268.05	270.90	150	11050.00	300	211.00	211.60	150	-112.20	210.00	24.21	1,482	15,075	31,875	
	662,700	73,950	24,956	18.23	241.00	75.45	1,425	240.45	241.00	750	11100.00	75	232.20	233.00	600	-120.25	232.55	24.15	14,781	107,775	1,106,325	
	38,475	-9,975	1,410	18.43	216.35	69.45	225	215.15	219.05	75	11150.00	75	253.45	258.05	750	-124.65	257.00	24.16	201	-1,950	28,350	
	943,275	-71,925	22,539	18.36	190.95	62.00	75	191.20	191.90	75	11200.00	75	281.35	282.55	825	-129.40	284.80	24.13	7,313	1,575	1,053,225	
	44,850	-6,600	1,281	18.37	169.50	56.00	75	168.60	169.65	75	11250.00	150	304.80	310.75	600	-137.70	310.00	24.23	174	-4,050	16,275	
	981,150	-93,150	21,642	18.34	149.00	49.25	150	148.05	148.70	150	11300.00	150	338.25	339.85	75	-145.20	339.00	24.29	2,307	-25,650	402,150	
	47,475	5,025	1,227	18.68	133.00	45.65	825	129.10	133.95	150	11350.00	75	367.35	376.05	75	-133.50	389.00	26.12	21	-450	5,475	
	587,100	46,725	18,289	18.40	112.85	37.35	75	112.40	112.75	150	11400.00	75	399.65	404.00	750	-158.15	402.70	24.52	709	450	79,050	
	30,900	6,225	1,003	18.42	97.45	32.25	225	97.60	98.30	150	11450.00	75	434.50	442.20	75	-158.40	440.00	24.99	9	-300	1,725	
	2,132,850	-4,200	38,638	18.46	85.00	28.70	600	84.60	84.75	225	11500.00	225	475.00	476.05	75	-166.05	474.50	25.13	2,355	-6,150	545,250	
	26,100	7,350	587	18.46	74.10	25.35	975	72.20	72.95	975	11550.00	75	505.75	520.65	75	-92.10	579.45	32.00	3	-	1,125	
	549,150	-	15,597	18.46	62.75	20.40	75	62.05	62.20	300	11600.00	75	551.50	554.05	75	-174.50	553.50	25.95	170	675	150,300	
	17,550	-16,800	1,333	18.49	52.80	15.60	1,050	52.65	54.95	75	11650.00	75	580.10	598.25	75	-42.70	663.30	33.50	1	-75	150	
	567,000	-19,200	9,955	18.56	44.00	11.60	2,175	45.00	45.15	75	11700.00	75	632.40	636.80	75	-181.50	631.55	26.35	128	-450	21,450	
	34,650	1,350	334	18.61	33.60	6.25	1,125	38.10	39.95	75	11750.00	75	668.15	687.15	75	-870.00	732.55	33.23	6	300	300	
	734,475	23,325	9,193	18.74	32.20	8.05	150	32.30	32.55	75	11800.00	75	718.95	723.85	75	-184.00	722.00	27.83	141	-900	15,300	
	900	-375	57	18.71	27.00	5.25	75	23.80	29.00	150	11850.00	75	752.20	778.35	75	-	-	-	-	-	-	
	430,425	-5,625	5,122	19.05	23.55	5.05	150	23.65	23.80	1,200	11900.00	75	807.85	816.75	75	-174.65	816.15	29.59	21	225	4,350	
	26,025	-2,100	199	19.18	18.75	2.45	1,200	20.05	20.50	1,200	11950.00	75	850.10	866.75	75	-54.25	935.20	38.89	9	75	225	
	1,759,800	62,025	15,452	19.37	17.60	3.05	2,475	17.60	17.70	600	12000.00	75	901.15	906.15	225	-187.50	907.05	29.82	886	5,625	724,200	
	3,750	1,275	53	19.94	16.55	3.60	75	13.50	18.95	300	12050.00	150	935.60	961.15	75	-	-	-	-	-	-	
	283,125	48,375	3,234	19.58	12.80	0.70	450	12.50	12.55	525	12100.00	150	993.25	1,006.15	75	-110.00	1,060.00	39.76	9	-450	1,050	
	3,600	1,050	92	20.04	11.55	0.55	75	10.85	12.90	75	12150.00	7,350	999.50	1,096.00	75	-	-	-	-	-	-	
	248,400	6,825	3,475	20.09	9.40	-0.10	1,275	9.45	9.55	225	12200.00	75	1,088.65	1,098.10	225	-196.30	1,088.70	32.56	19	825	30,075	
	8,700	1,875	70	20.31	8.35	-0.50	1,275	8.50	8.90	825	12250.00	75	1,115.25	1,191.65	75	-	940.15	-	-	-	150	
	146,700	1,800	2,724	20.74	7.65	-0.25	375	7.70	7.80	375	12300.00	450	1,186.90	1,196.30	75	-184.05	1,185.95	34.21	3	225	7,575	
	11,775	-300	113	21.40	7.60	0.20	75	6.30	7.80	450	12350.00	75	1,211.05	1,295.45	75	-	-	-	-	-	-	
	101,025	-2,475	1,183	21.59	6.05	-1.25	75	6.65	6.85	75	12400.00	225	1,284.65	1,296.05	75	-66.05	1,284.00	35.92	5	375	525	
	1,800	1,575	164	22.10	6.70	-0.30	225	6.35	6.70	75	12450.00	75	1,304.45	1,398.10	75	-	-	-	-	-	-	
	633,675	83,775	9,442	22.60	5.90	-0.65	1,200	6.00	6.05	150	12500.00	75	1,384.95	1,390.65	75	-194.15	1,384.60	37.93	64	900	216,000	
	2,025	375	161	22.76	5.20	-1.65	75	5.25	6.00	75	12550.00	75	1,372.05	1,542.00	75	-	-	-	-	-	-	
	102,525	14,700	1,104	23.68	5.10	-0.95	225	5.25	5.60	525	12600.00	150	1,483.35	1,496.45	75	-134.60	1,565.45	51.85	2	-150	3,525	
	2,925	1,050	328	23.98	5.10	-1.00	1,350	4.95	5.10	600	12650.00	75	1,468.20	1,600.85	75	-	-	-	-	-	-	
	68,925	3,675	673	24.55	4.95	-0.60	1,350	4.95	5.00	3,525	12700.00	75	1,580.60	1,589.85	75	19.40	1,663.30	53.72	1	75	10,575	
	1,800	600	67	24.75	4.45	-1.45	75	4.05	4.75	75	12750.00	75	1,574.20	1,739.95	75	-	-	-	-	-	-	
	64,350	6,675	1,068	25.17	3.70	-1.50	1,350	4.40	4.60	75	12800.00	75	1,679.00	1,689.05	75	-170.00	1,695.00	45.61	2	75	3,075	
Total	16,732,650		277,626																317,637		26,858,475	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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