

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11247.55 As on Sep 30, 2020 15:30:26 IST

View Options Contracts for:  OR   Filter by:  [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	
	375	75	1	-	1,908.10	-21.50	750	1,848.75	2,029.85	750	9300.00	375	6.20	7.70	375	1.30	7.70	34.29	342	-9,150	46,650		
	-	-	-	-	-	-	750	1,841.90	2,017.30	750	9350.00	900	3.05	10.95	450	1.65	9.85	34.82	2	-	225		
	62,250	150	3	-	1,846.05	3.75	150	1,832.20	1,847.25	75	9400.00	75	6.85	7.25	75	-0.20	7.00	32.20	551	4,125	173,325		
	-	-	-	-	-	-	1,350	1,743.75	1,869.75	75	9450.00	75	6.40	11.90	300	1.60	7.50	31.74	43	-1,950	4,275		
	984,450	9,600	321	-	1,739.00	1.95	75	1,734.65	1,744.20	150	9500.00	150	8.00	8.15	225	0.30	8.10	31.32	2,120	23,775	1,165,425		
	-	-	-	-	-	-	75	1,631.85	1,760.15	75	9550.00	150	7.65	16.75	900	-	8.25	-	-	-	9,000		
	6,075	-	2	-	1,655.00	23.80	75	1,620.05	1,682.30	75	9600.00	150	8.70	9.75	75	-0.35	8.65	30.03	626	1,875	125,100		
	-	-	-	-	-	-	75	1,526.45	1,658.35	75	9650.00	300	4.15	17.70	300	-	9.95	29.92	2	150	1,125		
	8,550	-75	4	-	1,520.85	159.50	75	1,537.80	1,570.05	75	9700.00	75	9.05	15.75	300	0.30	10.90	29.56	650	-2,100	106,800		
	-	-	-	-	-	-	75	1,424.20	1,546.70	75	9750.00	300	5.35	17.25	150	-0.10	12.50	-	-	-	1,200		
	25,950	-	-	-	1,457.65	-	75	1,440.60	1,466.15	75	9800.00	75	11.70	12.60	75	-0.55	12.10	28.43	1,711	32,325	259,650		
	-	-	-	-	-	-	1,275	1,339.90	1,503.70	750	9850.00	7,500	5.10	32.90	3,000	-	-	-	-	-	-		
	14,100	-75	1	-	1,380.45	36.90	75	1,332.40	1,382.55	75	9900.00	75	15.10	17.90	150	1.20	16.70	28.46	1,627	-24,975	111,750		
	-	-	-	-	-	-	75	1,238.20	1,345.30	75	9950.00	75	13.05	18.45	75	0.50	15.50	27.18	19	-	2,250		
	417,075	8,550	298	-	1,255.00	2.05	75	1,251.35	1,259.60	150	10000.00	300	18.60	18.80	525	-0.10	18.80	27.37	5,684	17,025	1,956,750		
	150	-	2	-	1,182.70	18.25	1,275	1,107.15	1,265.80	1,275	10050.00	75	18.65	20.80	75	-0.40	17.95	26.22	16	-375	6,000		
	32,850	-150	3	-	1,185.35	27.35	150	1,142.00	1,193.30	75	10100.00	75	20.20	23.30	75	-1.00	21.80	26.43	1,981	-19,125	198,750		
	75	-	2	-	1,131.40	87.20	1,275	1,060.85	1,145.15	75	10150.00	75	21.95	28.50	75	-2.15	23.40	25.93	14	-225	1,350		
	20,700	75	15	-	1,077.40	17.75	75	1,053.15	1,083.05	75	10200.00	600	25.40	27.35	75	-2.35	25.40	25.49	3,472	-26,925	587,625		
	150	-	-	-	954.45	-	75	1,003.75	1,036.60	75	10250.00	75	28.00	34.35	75	-1.60	29.35	25.44	77	-825	9,450		
	24,225	-75	20	-	972.85	2.85	150	955.70	993.70	75	10300.00	150	31.55	33.20	75	-1.00	32.60	25.15	4,126	31,050	609,750		
	225	75	1	-	936.10	72.95	75	903.70	943.70	75	10350.00	75	33.05	39.50	450	1.15	35.95	24.81	40	-900	29,400		
	24,300	525	24	-	895.20	11.35	75	859.05	897.10	75	10400.00	750	39.45	40.00	75	-1.80	40.00	24.53	6,873	100,875	878,250		
	375	75	2	15.65	865.90	13.45	75	819.15	866.95	75	10450.00	75	39.20	44.80	75	-2.45	44.40	24.25	338	5,400	19,950		
	220,575	-5,925	380	-	786.50	3.70	75	783.45	793.00	75	10500.00	225	49.00	50.25	300	-0.60	51.00	24.22	16,818	290,025	3,788,400		
	1,500	75	2	-	748.60	241.60	75	723.80	769.05	75	10550.00	75	47.40	54.95	75	-4.10	54.75	23.68	519	1,950	26,475		
	47,325	975	80	-	695.00	-3.00	75	692.30	710.70	75	10600.00	75	58.85	62.25	150	-1.65	61.35	23.49	7,089	-10,725	1,491,600		
	1,425	-	2	-	630.00	24.45	75	637.80	718.25	900	10650.00	150	65.65	74.15	75	-4.20	66.85	23.06	250	750	24,825		
	76,650	1,350	159	9.26	612.80	2.95	75	608.95	622.10	75	10700.00	300	74.75	75.00	1,875	-2.60	75.00	22.89	7,909	36,225	1,154,100		
	3,000	-	1	-	551.60	-33.40	75	528.20	607.95	75	10750.00	75	81.05	90.15	75	-2.55	83.00	22.61	665	450	27,150		
	281,250	8,025	750	13.13	532.00	4.25	150	528.50	533.00	75	10800.00	9,675	92.00	92.95	75	-3.95	92.90	22.44	13,982	61,125	1,759,125		
	17,550	-	2	7.25	464.00	-22.00	450	440.60	526.00	75	10850.00	75	93.05	112.85	75	-7.70	100.25	21.92	439	8,100	53,025		
	372,375	-4,800	549	14.92	460.05	5.80	150	450.75	462.80	75	10900.00	375	114.20	115.00	150	-4.55	114.20	21.98	11,630	75,825	891,225		
	25,650	525	44	14.21	414.35	-5.15	75	407.80	427.00	75	10950.00	75	125.00	128.85	75	-7.90	125.75	21.69	1,054	2,925	62,700		
	1,052,400	-14,700	5,545	14.91	382.95	0.70	750	380.05	383.00	75	11000.00	225	139.20	139.90	75	-7.35	139.20	21.47	35,598	191,175	2,069,925		
	29,025	2,475	254	14.78	345.65	-2.30	225	337.50	355.75	75	11050.00	225	144.20	156.95	75	-9.20	152.90	21.18	551	6,225	42,300		
	559,875	-18,825	2,953	14.69	310.40	-3.55	525	311.00	318.95	150	11100.00	75	169.10	171.30	75	-9.45	169.05	20.99	13,551	24,825	815,250		
	37,575	-2,175	421	15.00	281.65	2.60	75	272.70	288.75	75	11150.00	75	187.00	189.45	75	-10.90	186.80	20.83	1,157	-2,775	38,100		
	878,700	105,525	17,131	15.01	251.60	0.60	450	248.25	251.90	225	11200.00	75	207.00	207.95	75	-8.70	207.00	20.75	30,215	175,050	1,446,375		
	78,300	6,975	2,644	14.77	220.50	-3.00	750	220.65	222.00	525	11250.00	2,550	225.50	234.60	75	-7.30	230.00	20.77	2,490	15,900	60,225		
	1,023,975	75,075	18,483	15.20	199.85	2.45	750	194.15	197.55	150	11300.00	75	249.00	255.00	150	-7.50	255.00	20.84	12,130	57,150	1,191,825		
	40,425	5,325	1,345	14.66	169.00	-1.55	75	168.00	173.65	75	11350.00	75	267.00	293.15	75	-7.15	278.80	20.70	343	6,075	10,425		
	768,150	-20,400	12,401	14.62	146.55	-3.00	675	146.55	147.20	150	11400.00	75	297.50	307.85	75	-11.80	300.30	20.25	3,091	9,600	354,150		
	72,450	2,100	1,042	14.48	125.00	-3.05	75	124.50	132.85	75	11450.00	75	323.00	376.65	450	-26.30	320.50	19.56	124	-	17,625		
	1,803,750	1,275	25,793	14.40	106.25	-2.80	750	106.05	107.75	75	11500.00	75	359.80	364.45	75	-12.55	360.70	20.38	3,798	-4,950	828,525		
	83,850	15,000	1,402	14.33	89.65	-3.55	150	89.70	96.00	75	11550.00	75	384.85	409.75	75	3.55	383.55	19.65	63	1,200	37,950		
	885,525	18,150	12,353	14.30	75.40	-1.90	150	74.90	76.00	75	11600.00	75	422.00	433.95	75	-8.10	433.00	21.05	1,180	14,775	124,875		
	37,800	8,550	651	14.22	62.45	-1.60	75	61.90	62.50	225	11650.00	600	396.00	509.65	75	1.90	451.85	19.70	9	-75	8,250		
	878,925	66,600	13,302	14.44	53.95	-0.05	525	51.25	53.95	75	11700.00	75	495.70	5185									

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
	-	-	-	-	-	-	300	5.00	13.00	1,500	12350.00	1,350	1,057.70	1,203.90	750	-	-	-	-	-	-	
	130,800	-15,825	1,224	17.62	7.50	-1.05	75	7.55	8.25	75	12400.00	75	1,145.60	1,165.90	75	-27.35	1,122.30	26.52	2	-	300	
	-	-	-	-	-	-	300	5.00	12.95	1,500	12450.00	975	1,152.90	1,311.40	7,350	-	-	-	-	-	-	
	1,632,600	19,500	3,205	18.77	7.25	-0.70	1,500	7.10	7.25	375	12500.00	75	1,253.05	1,261.70	75	-9.00	1,258.00	33.47	219	-7,650	245,625	
	75	-	-	-	11.85	-	75	8.00	12.45	1,875	12550.00	1,350	1,235.05	1,403.15	750	-	-	-	-	-	-	
	126,300	-825	84	19.64	6.50	-0.75	975	6.45	6.80	75	12600.00	150	1,337.40	1,390.50	75	4.95	1,357.80	35.30	40	-450	14,550	
	-	-	-	-	-	-	1,500	3.05	12.00	150	12650.00	975	1,340.25	1,566.50	975	-	-	-	-	-	-	
	4,200	300	6	21.30	7.45	0.95	150	4.35	7.70	900	12700.00	75	1,431.95	1,582.15	75	-	1,763.20	-	-	-	1,650	
	-	-	-	-	-	-	300	3.15	12.00	150	12750.00	975	1,437.05	1,651.35	975	-	-	-	-	-	-	
	2,700	75	3	22.23	6.95	0.70	150	4.05	6.50	75	12800.00	150	1,538.05	1,600.90	75	215.05	1,542.95	36.74	1	-	975	
	-	-	-	-	-	-	600	2.60	12.00	300	12850.00	975	1,534.00	1,761.75	975	-	-	-	-	-	-	
	3,150	1,050	16	21.01	3.35	-2.65	150	3.80	5.80	75	12900.00	150	1,636.80	1,688.20	75	-35.00	1,625.00	35.52	15	1,050	1,950	
	75	-	-	-	8.00	-	1,500	2.20	11.85	300	12950.00	975	1,613.10	1,899.90	975	-	-	-	-	-	-	
	443,625	1,575	786	22.84	4.30	-0.85	750	4.25	4.35	300	13000.00	75	1,744.65	1,755.75	75	-16.10	1,743.25	40.19	58	-1,950	216,975	
	75	-	-	-	5.00	-	600	2.15	7.45	3,000	13050.00	450	1,737.05	1,879.40	375	-	-	-	-	-	-	
	6,300	-75	4	23.67	4.00	-1.00	1,500	3.65	4.75	2,400	13100.00	75	1,832.80	1,860.35	300	-	1,864.85	-	-	-	3,000	
	10,500	-525	21	24.02	3.80	-0.75	1,500	3.65	4.85	900	13150.00	150	1,841.80	1,986.85	75	-	2,070.00	-	-	-	150	
Total	17,601,450		160,158																196,625		23,682,900	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.

NSE group companies [NSE Clearing](#) [NSETTECH](#) [NSE Indices](#) [NSE Data & Analytics](#) [NSEIT](#)

[NSE Investments](#)

[Terms of Use](#) | [Disclaimer](#) | [Sitemap](#)

Copyright © 2017 National Stock Exchange of India Ltd. All rights reserved. Best viewed in IE8+ and 1024 x 768 resolution.

[NCFM Online](#) [EMERGE](#) [EMERGE-ITP](#) [KRA](#)

[Ticker](#)

[Recently Viewed Quotes](#)

[Hide](#)