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Nifty50

Normal Market has Closed. Aug 26, 2020 Next Trading Date: Aug 27, 2020

(All prices in ₹)



Enter company name or symbol

Products Corporates Membership Domestic Investors International Investors Technology Education Research тыть и штетитес и организации и цаку всттасто

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11549.60 $\,$ As on Aug 26, 2020 15:29:53 IST $_{\circlearrowright}$

2,, 6	options Cor		or: NIFT			OR S	carcii T	Ji dil UN	derlying s	CUCF	GO		a. by.	Expiry Da	LC Z/A	UCZUZU	_		ruture	es contract	LS
				C	ALLS												PUT	S			
nart	OI	Chng in Ol	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 Of	OI
1	68,250	-18,225	334	275.18	3,554.15	81.35		-	3,554.00		8000.00		0.10			-		214.32	3,216	-97,950	
<i>,</i> 7	-	-	-	-	-	-		•	3,605.70			225	0.10		,	-	0.20		-	-	1,
1	-	-	-	-	-	-		-	3,589.65		8100.00	9,675	0.05					201.44	3,684	-150	10,
7	-	-	-	-	-	-			3,519.50		8150.00	1,500	0.05					198.15		- 450	40
/	-	-	-	-	-	-		-	3,493.30		8200.00		0.05			-0.15		194.88	2	-150	10,
7	-	-	-	-	-	-		•	3,422.00		8250.00	75 1 F00	0.10			0.25	0.30		7700		
,		-	-		-			,	3,427.95 3,369.45		8300.00 8350.00	1,500 150	0.05			-0.35	0.10	188.39	720		
<i>t</i>							,	-	3,287.25		8400.00		0.05				0.30				1,
7		_	_	-	_	-			3,301.20		8450.00	75	0.05				0.25		_		
7	333,000	-99,150	1,360	236.53	3,054.55	88.50			3,055.20				0.05		12,900	-0.10		175.62	3,308	-56,325	345
,	-	-	-	-	-	-		,			8550.00	1,800	0.05			-	-	-	-	-	
,	150	-	-	-	2,670.00	-	-	-	3,100.15		8600.00	-	0.05			-	2.25	-	-	-	
,	-	-	-	-	-	-	7,350	2,611.65	3,114.75	7,350	8650.00	-	-	1.35	3,000	-	-	-	-	-	
7	-	-	-	-	-	-	7,350	2,484.20	3,054.25	7,350	8700.00	-	-	0.70	975	-	0.90	-	-	-	
7	-	-	-	-	-	-	7,350	2,523.85	3,016.10	7,350	8750.00	75	0.05	1.00	75	-	2.00	-	-	-	
<i>t</i>	150	-	-	-	2,680.00	-	<i>7</i> 5	2,630.05	2,867.75	75	8800.00	-	-	0.80		-0.05	0.15	-	-	-	6
	-	-	-	-	-	-			2,906.95			-	-	1.35		-	-	-	-	-	
	375	-	1	-	2,585.00	50.00		-	2,744.20			-	0.05			0.15		176.32	3	-	5
	-	-	-	-	-	-			2,792.00			75	0.05				4.75		-	. <u> </u>	
	164,850	-84,825	1,279	198.79	2,554.95	85.95		-	2,554.75		9000.00		0.10			-0.25		144.78			
′	- 22 (50	-	-	-	- 425.00	-			2,592.30		9050.00	300	0.15			-0.20		141.77	1	-75	
	22,650	-	2	-	2,425.00	54.55		-	2,526.45		9100.00	4,050	0.10			0.20	0.55	159.95	66	1,425	28
	17,700	2 150	- 44		2 250 00	90.00			2,566.65		9200.00	150 825	0.05		,	0.15		147.04	77	-3,300	18
	17,700	-3,150	44		2,350.00	09.00		-	2,356.80 2,464.95			023	0.03	1.60			1.60		1	-5,300 75	
	12,375	-1,350	18		2,250.00	100.00			2,338.30		9300.00	150	0.20			-0.10		136.56	78		
	12,373	-1,550	-		2,230.00	100.00		-	2,369.25			130	0.20	1.30		-0.10	0.23	130.30	70	-/3	13
	5,250	-1,350	20	179.11	2,156.95	101.95	-	-	2,191.25		9400.00	2,925	0.05			0.20	0.50	138.66	51	-1,875	25
,	-	- 1,550	-	-	-	-			2,232.75				-	1.90	,	- 0.20	6.95		-	- 1,075	
,	368,550	-32,475	560	-	2,052.00	82.60			2,052.65		9500.00	12,000	0.15			-0.30		118.99	2,128	-54,000	651
	-	-	-	-	-	-			2,133.15			-	-	1.85		-	1.10	-	-		
,	5,550	-1,425	23	-	1,940.00	61.65	75	1,870.90	2,013.50	75	9600.00	3,000	0.15	0.35	2,250	0.05	0.35	121.56	165	-8,025	121
7	-	-	-	-	-	-	1,275	1,792.25	2,038.45	7,350	9650.00	2,100	0.10	1.90	3,000	-	-	-	-	-	
7	6,900	-2,100	29	-	1,844.00	112.75	150	1,850.00	1,857.50	75	9700.00	75	0.15	0.30	1,050	-0.15	0.20	109.78	242	-5,700	111
	-	-	-	-	-	-	1,275	1,729.85	1,868.95	75	9750.00	-	-	0.80	600	-	0.60	-	-	-	1
	14,325	-33,375	472	-	1,752.00	102.00			1,790.15		9800.00	3,075	0.25			-0.25		105.84	1,071	-15,075	997
	-	-	-	-	-	-		,	1,765.75		9850.00	300	0.25			-	1.40		-	-	1
	9,075	-825	26	-	1,615.00	71.20			1,711.90		9900.00	3,450	0.25	0.40			0.25		1,758	-18,225	539
	75	- 40 450	-	-	990.45	-		,	1,651.45	,		225	0.20				0.30		-	-	20
′	237,825	-60,450	1,477		1,551.50	78.15			1,555.75		10000.00		0.25	0.60		-		101.09	15,129		
	75	45 (00	-		1,342.25	-		,	1,507.05		10050.00		0.20		150		0.45		35	,	
		-15,600	275		1,444.40		,	-		,	10100.00		0.50				0.65		3,916	-10,650 600	
	300 51,075	-4,200	69		1,003.15 1,371.65			•	1,468.95 1,356.00		10150.00		0.20			1.30	0.65 1.80		4,176		
	150	-1 ,200	09		1,075.50				1,364.10		10250.00	_	0.70			0.75	1.30	_	103		
	27,975	-9,150	144		1,245.00				1,316.70		10300.00		0.25				1.20				
	525	-, 130	-		1,067.60			,	1,208.25		10350.00		1.00			0.55	1.35			300	
	24,750	-2,700	60		1,150.50				1,156.00		10400.00		1.25			0.35	1.25				
	600		2		1,029.00				1,118.70		10450.00		0.80				1.60			-1,050	
,	289,575	-38,775			1,053.10			,	1,055.15		10500.00		1.45		_		1.50			50,250	
	1,125	-150	2	-	940.00	40.35	75	996.55	1,005.20	150	10550.00	75	1.20	1.80			1.50	74.83	710	-3,225	27
	52,425	-7,650	165	-		81.40		954.00	956.00	75	10600.00	75	1.65			0.25	1.60	72.29	18,745	-54,975	909
П	675	-75	4	-	824.75	-34.40	375	897.50	906.85	525	10650.00	75	1.60	2.05	600	0.55	1.90	70.14	1,462	-2,400	113
,	142,800	-10 275	107		950 7 0	74 45	1.050	852.20	855.90	7F	10700.00	7F	1 00	2 00	2 700	0.25	1 00	67 10	24 000	-140 425	1 215
	1,350	-10,2/3	187	-	850.70 713.10		1,050 75	852.20 801.55			10700.00		1.90 1.65			0.35	1.90 2.30		21,808 1,590	-140,625 4,425	
	167,100	-22 /25	463	60.60		83.10		753.05			10800.00		2.25			0.65	2.40		42,373		
	3,675	-22,423	3			134.80	625 75	694.00			10850.00		2.25			0.55	2.40		3,147	-296,275	
7	174,450	-3,825				81.80	525	653.30			10900.00		2.60				3.00			-95,850	
,	6,750	-3,623				121.15		603.10			10950.00		2.90				2.95		14,139	· ·	
,	549 075	-	4 821	52.99		83.30	-	556.05			11000.00		3.25				3.30		148,391	-337,800	
_	·	133,425	·																		,
*	6,300						375	504.05			11050.00		3.40			0.10	4.25		25,225		
_	200 700	38,250	2,866	44.08	457.05	81.90	7,500	456.00	457.80	300	11100.00	4,125	3.65	3.75	1,125	-1.15	3.70	42.46	123,699	-451,050	1,779
7	38,175		-	35.82			<i>7</i> 5	403.50		4 -00	11150.00	75	4.05	4.10	225	-2.10	3.95	39.37	53,172	-252,975	603

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 C
nt.	138,525	-13,350	776	30.80	309.00		150	306.40	308.35		11250.00		4.85	4.90			4.60	32.38	135,782	41,775	1,156,500
M	1,090,200	-97,575	30,202	29.95	259.55	73.50	375	258.55	259.55	300	11300.00	750	5.65	5.80	975	-8.95	5.60	29.25	432,713	68,925	3,142,725
M	123,900	-67,725	16,224	25.01	208.35	66.60	75	209.35	210.85	150	11350.00	975	7.00	7.10			7.00	25.93	281,352	641,025	1,777,800
ANT.	1,416,825	391,050	246,169	22.77	163.00	60.65	150	161.75	162.65	150	11400,00	1,200	9.35	9.50	2,850	-22.00	9.10	23.10	726,044	641,925	3,984,750
ANT.	735,450	397,875	249,526	20.07	117.00	48.70	<i>7</i> 5	115.95	116.95	150	11450,00	675	13.75	13.90	1,275	-33.65	13.65	20.44	538,058	1,325,400	2,436,825
ANT.	3,225,000	883,050	1,010,880	18.30	74.85	32.75	300	75.40	75.85	75	11500.00	675	22.65	22.80	2,700	-48.05	22.80	18.40	,	2,450,325	3,987,975
M	1,469,250	405,900	583,373	17.05	42.70	19.45	150	42.45	42.50	225	11550.00	225	39.65	39.95	150	-61.55	40.00	17.05	183,388	775,575	951,825
M	3,340,725	-,	802,496		20.50		15,375	20.00	20.05		11600.00	300	67.35	67.65	300		67.85		132,567	448,950	836,025
M	1,914,825		326,053		7.55	1.65	675	7.55	7.65		11650.00	75	104.60		75		104.00		6,532	75,000	102,225
M	3,107,325	,	302,277	16.10	2.85	-0.40	,	2.80	2.85		11700.00	75	150.00		75		150.95		13,026	-9,525	118,950
M	795,225	71,325	93,730		1.45	-0.90	.,	1.35		-, -	11750.00	75	193.15		150		199.55		225	-2,550	6,300
and .	2,567,025	960,900	177,653		1.05	-0.95		1.05			11800.00	150	247.30		375		249.00		1,337	8,100	39,075
M	300,450		30,666	23.05	0.90	-0.85	975	0.90	0.95		11850.00	75	292.35	300.40	75		301.20		110		2,175
ANT.	1,010,850	2/2,1/5	51,074	25.13	0.75	-0.75	.,	0.65	0.80		11900,00	225	346.10		75		347.85		129	-3,000	5,775
part.		-20,775	6,806	28.46	0.65	-0.70	300	0.65			11950,00	75	391.55			123.30	401.00		11	225	1,200
M	2,110,125		60,441	30.87	0.60	-0.65	,	0.60		,	12000.00	150	447.10		75	-80.85	448.05		2,148	-67,125	145,425
part.	46,125	_ ′	1,245		0.25	-0.90	150	0.25			12050,00	75	489.50		450	136.45	498.15		8		375
M	462,225	,	9,431	34.48	0.45	-0.50		0.30	0.40		12100.00	75	543.55		525	-75.20	551.35		26	-150	2,025
M	15,525	2,550	538	35.10	0.20	-0.70	75	0.10	0.45	-	12150.00	75	576.70		,	-	801.25		-	-	75
,nt	665,400	110,025	5,581	39.88	0.30	-0.55	·	0.30			12200,00	300	647.55		150	-80.20			578	-24,675	6,600
M	6,375	-,	439		0.05	-0.75	75	0.10		,	12250.00	,	640.55		,	-	807.00		-	-	150
nt.	151,725	,	3,847	43.64	0.25	-0.40	-,	0.25		,	12300.00	300	743.50		300	-70.55	754.60	69.63	82	-3,525	5,850
m.	7,725	-1,950	106	47.02	0.30	-0.45	3,150	0.25		-,	12350.00	75	761.30		75	- 40.70	-	-	-	-	4 705
,n.t	61,575	,	1,213	47.65	0.20	-0.40	-,	0.15	0.20		12400,00	75	842.40		75	-40.70		111.86	12	-600	1,725
,m2	6,675	2,475	196	48.79	0.15	-0.30	-	0.10 0.15	0.25		12450.00	975 300	828.05 943.85		975 150	04.05	1,050.00 945.15		770	- 24.450	75 42F 27F
ANT.	388,725	100,125	14,220	51.16	0.15	-0.33	11,475	0.15	0.20	2,925	12500.00	300	943.03	946.85	150	-81.85	945.15	-	770	-21,150	135,375
M	16,350	14,475	353	51.67	0.10	-0.50	1,200	0.10	0.30	1,500	12550.00	75	961.10	1,064.30	75	-	-	-	-	-	-
M	56,250	-4,650	582	53.93	0.10	-0.40	300	0.10	0.45	75	12600.00	150	1,002.85	1,053.90	225	-23.85	1,116.90	154.08	1	-75	2,850
m.T	3,075	975	27	53.19	0.05	-0.35	525	0.05	0.30		12650.00	75	1,044.00	1,158.65	75	-	-	-	-	-	-
M	16,950	-2,700	2,193	55.32	0.10	-0.30	-	-		, .	12700.00		,	1,149.75	75	-78.70	1,144.10	-	83	-4,275	6,150
M	1,950	-	20	60.62	0.10	-0.10	, .	0.05		,	12750.00		,	1,272.65	75	-	-	-	-	-	-
M	106,350	-8,625	2,084	62.82	0.10	-0.20	10,200	0.10		,	12800.00		,	1,253.95	300	-81.45	1,244.05	-	36	-1,800	4,050
M	1,725	-	-	-	0.45	-	-	-	0.40		12850.00	-	,	1,361.05	75	-	-	-	-	-	-
M	7,125	600	54	74.95	0.30	-0.10	600	0.30		,	12900.00		,	1,419.50	75	-	1,479.90	-	-	-	75
M	-	-	- 4 OFO FCC	-	-	-	-	-	0.75	3,900	12950.00	975	1,342.55	1,486.45	975	-	-	-	- 424 700	-	- 4F (20 TF) T
Iotal	29,370,075		4,052,580																4,131,766		45,639,750 1

Note:

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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 NSETECH NSE Indices NSE Data & Analytics NSEIT NSE Investments

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