

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11333.85 As on Sep 04, 2020 15:27:55 IST

View Options Contracts for: NIFTY OR Search for an underlying stock GO Filter by: Expiry Date 24SEP2020 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
	-	-	-	-	-	-	150	5,916.05	6,506.20	150	5200.00	75	0.60	0.85	1,200	-2.00	0.90	113.40	17	975	1,725	
	-	-	-	-	-	-	7,350	5,455.70	6,701.45	7,350	5300.00	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,371.85	6,588.00	7,350	5400.00	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	5,593.70	6,149.90	225	5500.00	150	0.55	0.95	1,500	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,186.95	6,371.50	7,350	5600.00	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,098.50	6,256.15	7,350	5700.00	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	5,006.70	6,154.10	7,350	5800.00	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,919.75	6,040.15	7,350	5900.00	-	-	-	-	-	-	-	-	-	-	
	975	-	-	-	5,481.20	-	75	5,297.15	5,375.40	75	6000.00	75	0.70	0.80	75	-0.20	0.80	91.72	77	975	14,400	
	-	-	-	-	-	-	750	4,737.85	5,821.85	7,350	6100.00	3,600	0.20	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,650.15	5,714.00	7,350	6200.00	3,600	0.20	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,558.00	5,602.65	375	6300.00	3,600	0.20	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,470.50	5,493.70	7,350	6400.00	2,400	0.40	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	4,803.20	4,875.60	75	6500.00	3,600	0.65	0.70	375	-0.45	0.65	80.92	231	15,450	33,075	
	-	-	-	-	-	-	7,350	4,287.55	5,273.40	7,350	6600.00	2,400	0.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	750	4,194.55	5,162.00	7,350	6700.00	2,400	0.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,105.70	5,052.00	7,350	6800.00	2,400	0.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,015.95	4,942.60	375	6900.00	2,400	0.50	-	-	-	-	-	-	-	-	
	75	-	-	-	4,549.20	-	75	4,313.50	4,378.40	75	7000.00	75	0.95	1.00	75	-	0.90	73.90	614	7,650	45,900	
	-	-	-	-	-	-	7,350	3,831.85	4,726.45	7,350	7100.00	2,400	0.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,742.45	4,615.10	7,350	7200.00	2,400	0.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,640.85	4,506.75	7,350	7300.00	2,400	0.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,559.45	4,396.70	7,350	7400.00	2,400	0.50	-	-	-	-	-	-	-	-	
	2,250	-	-	-	3,960.00	-	75	3,847.30	3,874.75	75	7500.00	4,575	1.35	1.40	150	-0.05	1.30	65.22	458	-1,725	77,175	
	-	-	-	-	-	-	150	3,636.00	3,982.60	150	7600.00	2,400	0.60	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,541.30	3,876.10	75	7700.00	3,000	0.55	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	150	3,446.05	3,774.20	150	7800.00	3,000	0.55	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	150	3,351.15	3,700.55	150	7900.00	3,000	0.55	-	-	-	-	-	-	-	-	
	75,825	375	11	-	3,323.30	221.65	75	3,351.95	3,364.20	75	8000.00	2,775	1.95	2.05	75	0.05	2.00	58.81	665	-3,450	235,275	
	-	-	-	-	-	-	150	3,161.20	3,492.40	75	8100.00	525	1.10	-	-	-	-	-	-	-	-	
	75	-	-	-	3,300.00	-	150	2,774.75	3,386.30	150	8200.00	525	1.15	-	-	-	1.90	-	-	-	75	
	-	-	-	-	-	-	150	2,881.90	3,220.00	75	8300.00	75	1.50	3.05	825	0.10	3.05	55.56	2	75	900	
	-	-	-	-	-	-	75	2,603.30	3,245.45	375	8400.00	300	1.50	3.05	900	-	-	-	-	-	-	
	366,900	3,225	52	-	2,850.00	200.00	75	2,855.75	2,863.55	150	8500.00	75	2.65	2.75	7,500	0.20	2.75	51.05	410	1,875	216,600	
	75	-	-	-	2,930.00	-	75	2,421.10	3,009.35	225	8600.00	300	2.00	3.00	75	1.35	2.90	49.64	3	-225	75	
	595,125	-525	47	-	2,645.00	187.50	75	2,531.70	2,777.75	375	8700.00	75	3.20	3.25	1,350	-0.45	3.35	48.65	83	2,925	4,125	
	75	-	-	-	2,700.00	-	150	2,415.95	2,781.20	150	8800.00	525	1.90	-	-	-	3.00	-	-	-	75	
	-	-	-	-	-	-	7,350	2,360.15	2,732.30	7,350	8850.00	525	0.65	-	-	-	-	-	-	-	-	
	75	-	-	-	2,610.00	-	75	2,227.55	2,669.60	150	8900.00	900	2.00	-	-	-	5.75	-	-	-	1,350	
	-	-	-	-	-	-	7,350	2,148.40	2,640.50	7,350	8950.00	525	0.65	-	-	-	5.75	-	-	-	375	
	158,025	-1,500	56	-	2,357.15	192.35	75	2,359.00	2,368.65	75	9000.00	1,350	3.85	3.90	450	0.40	4.15	43.95	2,408	-2,325	498,300	
	-	-	-	-	-	-	7,350	2,058.90	2,594.00	7,350	9050.00	525	2.25	-	-	-	3.05	-	-	-	225	
	675	-	-	-	2,455.00	-	7,350	2,136.30	2,442.70	7,350	9100.00	900	2.90	-	-	-	3.10	-	-	-	1,650	
	-	-	-	-	-	-	7,350	1,969.35	2,472.40	7,350	9150.00	525	0.95	-	-	-	8.10	-	-	-	300	
	1,800	-	-	-	2,440.00	-	150	2,094.35	2,338.05	150	9200.00	900	3.05	-	-	-	5.50	-	-	-	3,375	
	-	-	-	-	-	-	7,350	1,877.40	2,364.20	7,350	9250.00	525	1.65	-	-	-	-	-	-	-	-	
	7,725	-	8	46.46	2,098.00	122.00	75	2,052.75	2,085.35	75	9300.00	150	3.75	4.95	1,575	0.50	4.95	39.85	23	75	8,400	
	-	-	-	-	-	-	7,350	1,787.10	2,254.45	7,350	9350.00	525	2.75	-	-	-	3.30	-	-	-	225	
	21,300	-	1	57.87	2,033.90	-70.75	75	1,959.15	1,974.40	75	9400.00	2,775	5.00	5.95	300	1.50	5.00	39.68	25	300	22,050	
	-	-	-	-	-	-	7,350	1,716.35	2,145.00	7,350	9450.00	300	3.60	-	-	-	10.55	-	-	-	750	
	474,300	-5,925	115	-	1,870.15	164.15	75	1,864.95	1,871.80	75	9500.00	2,475	5.20	5.30	675	0.75	5.40	36.54	4,396	-9,525	802,125	
	-	-	-	-	-	-	7,350	1,628.75	1,983.05	7,350	9550.00	75	4.75	7.85	75	-	-	-	-	-	-	
	7,275	-	9	52.83	1,834.80	-85.60	75	1,692.15	1,895.65	75	9600.00	150	5.80	6.05	1,350	0.80	5.95	35.26	1,666	8,925	29,400	
	-	-	-	-	-	-	1,275	1,600.80	1,915.10	1,275	9650.00	150	4.80	8.95	300	-	-	-	-	-	-	
	22,050	-525	8	47.89	1,726.35	100.90	150	1,659.90	1,681.30	150	9700.00	75	6.25	7.30	75	1.90	7.40	34.19	1,197	8,250	25,275	
	-	-	-	-	-	-	75	1,526.05	1,679.35	75	9750.00	75	5.65	8.30	75	-	9.60	-	-	-	75	
	10,425	-225	14	-	1,555.55	196.60	75	1,558.65	1,577.00	75	9800.00	75	7.65	7.75	1,800	1.55	7.80	32.90	3,927	-3,300	53,025	
	-	-	-	-	-	-	1,275	1,410.15	1,667.00	1,275	9850.00	75	7.60	11.50	75	-	7.00	-	-	-	150	

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			
	10,350	-	1	-	1,455.65	230.00	150	1,464.55	1,479.45	75	9900.00	300	8.90	9.00	1,275	1.95	8.90	31.86	3,161	44,775	74,325				
	75	-	-	-	1,500.65	-	1,275	1,316.30	1,560.70	1,275	9950.00	600	8.30	14.95	600	-	5.85	-	-	-	75				
	683,175	2,250	491	-	1,376.55	159.20	75	1,371.60	1,377.05	150	10000.00	525	11.00	11.05	225	4.15	11.90	31.02	13,232	112,125	2,000,475				
	-	-	-	-	-	-	75	1,233.70	1,367.80	75	10050.00	75	10.50	14.10	75	1.10	10.95	30.01	18	825	2,100				
	39,525	150	5	-	1,255.20	174.80	150	1,273.40	1,281.25	75	10100.00	1,350	13.25	13.40	225	4.75	13.80	30.08	2,789	40,125	183,600				
	-	-	-	-	-	-	1,275	1,125.50	1,322.75	1,275	10150.00	300	11.10	19.65	300	9.60	19.00	31.50	10	150	825				
	26,625	-525	25	-	1,174.20	164.55	75	1,177.75	1,189.75	75	10200.00	75	16.25	16.40	150	6.10	16.75	29.24	7,409	122,550	335,550				
	-	-	-	-	-	-	75	1,032.65	1,153.60	75	10250.00	600	15.15	24.10	75	0.85	22.30	30.20	4	-75	750				
	18,825	2,100	47	-	1,084.15	171.85	150	1,083.15	1,093.85	75	10300.00	600	20.35	20.50	675	7.60	20.55	28.51	6,878	73,725	348,300				
	-	-	-	-	-	-	1,200	936.95	1,055.20	75	10350.00	1,200	22.85	26.70	75	9.50	22.80	28.22	32	300	1,275				
	25,125	-450	36	-	959.25	187.75	150	990.15	1,007.15	75	10400.00	75	25.55	25.60	150	9.15	25.05	27.78	8,517	-	439,725				
	-	-	-	-	-	-	825	844.10	1,031.45	1,200	10450.00	225	26.15	31.10	150	3.55	25.55	26.69	11	750	750				
	239,100	-6,825	391	20.23	902.00	153.55	150	898.10	900.00	150	10500.00	75	31.90	32.05	225	12.70	32.20	27.07	26,301	305,325	2,001,450				
	150	-	-	-	1,008.90	-	2,850	788.05	907.75	75	10550.00	1,200	35.35	38.15	75	13.85	35.85	26.75	122	-75	8,400				
	66,000	-4,500	99	16.64	797.00	198.00	75	802.55	813.05	75	10600.00	1,200	39.30	39.50	75	15.15	39.30	26.26	7,805	55,500	492,975				
	75	-	-	-	941.85	23.45	450	683.85	811.40	1,200	10650.00	300	31.30	47.55	150	5.40	47.10	26.45	12	-75	75				
	53,025	-9,225	399	21.06	718.20	141.80	450	717.35	721.30	450	10700.00	75	48.60	48.85	1,275	19.50	49.00	25.47	8,000	25,050	375,375				
	225	-	-	-	823.75	-	1,200	618.85	706.30	1,200	10750.00	1,350	54.05	55.35	75	3.45	36.20	25.07	1,842	24,300	89,250				
	90,750	-2,325	127	20.87	628.60	149.65	375	629.80	633.45	450	10800.00	75	60.50	60.75	225	23.80	60.50	24.67	14,501	84,675	769,650				
	225	-	-	-	713.45	-	75	534.95	619.35	75	10850.00	75	67.85	68.10	375	26.85	67.70	24.37	1,180	9,750	25,500				
	109,050	975	227	20.96	550.05	136.30	450	546.35	549.65	450	10900.00	75	75.75	76.10	75	30.10	76.85	24.03	13,742	54,000	858,900				
	525	-	-	-	628.25	-	75	462.60	547.10	75	10950.00	975	85.15	86.65	75	29.70	82.05	23.71	1,092	11,025	33,450				
	484,275	-4,950	2,339	20.86	470.00	130.40	75	468.10	469.05	150	11000.00	150	95.40	95.65	75	37.10	96.00	23.35	54,275	6,375	2,794,500				
	450	225	5	19.14	417.05	159.95	75	400.60	429.85	75	11050.00	900	106.70	107.00	75	38.35	104.65	23.07	1,572	14,325	59,025				
	73,650	7,725	876	20.27	392.00	125.45	525	390.30	392.95	900	11100.00	225	119.15	119.70	1,575	45.00	119.55	22.86	22,817	49,350	803,400				
	11,400	2,025	96	20.49	355.80	132.20	75	333.70	356.20	525	11150.00	75	132.85	132.95	450	49.25	132.50	22.48	1,703	600	48,300				
	353,925	48,300	3,374	19.94	322.05	114.70	225	320.85	320.95	225	11200.00	150	148.40	148.75	600	54.10	148.00	22.25	35,332	-56,100	1,428,750				
	11,475	1,875	210	19.79	280.05	120.30	75	280.05	289.00	600	11250.00	150	164.80	165.95	75	59.40	165.00	21.97	1,989	5,175	60,675				
	330,750	85,500	11,489	19.55	259.90	102.40	750	256.35	257.55	150	11300.00	375	184.00	184.35	75	63.65	183.00	21.69	39,111	204,975	1,740,675				
	44,400	31,575	2,521	19.17	236.85	-87.15	75	226.40	227.20	75	11350.00	150	203.05	204.00	225	71.65	204.85	21.33	3,706	18,000	80,025				
	828,300	214,200	34,576	18.84	200.00	-91.60	900	197.50	198.00	375	11400.00	75	224.05	224.95	75	73.95	223.00	21.01	43,709	-87,825	1,152,975				
	79,200	23,550	4,286	18.63	174.95	-84.55	750	170.45	171.85	75	11450.00	225	247.50	249.95	75	85.95	251.95	20.78	2,407	-4,425	74,550				
	2,071,650	323,550	50,735	18.36	148.05	-79.65	300	147.65	147.90	150	11500.00	75	273.35	274.00	1,200	86.50	271.65	20.54	37,056	-	1,652,025				
	93,225	19,500	2,941	18.21	125.05	-74.15	675	126.50	126.85	75	11550.00	225	302.30	306.55	75	89.95	295.95	20.44	1,297	-13,275	36,225				
	1,348,725	168,975	36,088	18.05	108.00	-64.50	150	107.50	107.90	75	11600.00	1,050	331.85	332.10	600	100.00	330.35	20.20	9,714	-69,825	907,125				
	96,375	35,100	3,259	17.93	92.00	-58.35	6,750	91.30	91.65	375	11650.00	225	366.80	374.95	75	109.55	367.05	20.34	199	225	20,025				
	1,153,125	129,225	37,502	17.84	77.40	-49.35	1,050	77.00	77.30	975	11700.00	450	401.55	404.10	825	116.30	400.00	20.60	3,189	-17,625	349,200				
	112,350	27,600	4,128	17.78	65.00	-41.70	75	62.25	64.90	225	11750.00	450	438.75	442.30	75	124.70	439.10	20.42	241	-5,475	24,375				
	1,451,175	28,500	29,915	17.77	53.55	-36.80	75	53.80	53.85	75	11800.00	450	478.00	480.90	150	132.75	477.00	20.75	2,840	-14,175	108,075				
	96,750	18,075	2,229	17.72	42.70	-32.25	150	42.50	44.75	225	11850.00	75	513.00	525.05	75	178.65	559.70	25.72	16	450	9,825				
	789,825	-50,025	21,753	17.70	36.50	-24.65	75	36.55	36.85	600	11900.00	450	560.05	566.50	75	148.30	566.75	21.85	753	1,500	98,625				
	97,725	37,575	1,701	17.66	30.00	-19.75	1,200	29.95	30.30	1,350	11950.00	75	593.00	662.30	75	7.20	540.25	-	1	-	4,875				
	1,824,075	139,725	35,236	17.70	24.25	-15.90	900	24.40	24.50	375	12000.00	150	646.65	650.00	75	153.90	648.45	21.41	1,439	-16,050	407,475				
	84,750	51,075	1,414	17.71	19.45	-12.85	75	19.90	20.15	1,425	12050.00	75	648.80	701.20	75	140.95	725.00	26.78	1	-75	600				
	444,225	-23,850	11,626	17.82	15.50	-10.50	150	16.30	16.45	150	12100.00	375	737.90	744.95	75	143.70	733.00	21.38	17	375	5,325				
	66,675	14,775	808	18.00	13.35	-7.80	1,275	13.40	13.65	450	12150.00	1,050	756.60	845.60	75	-	-	-	-	-	-				
	516,225	-20,025	9,453	18.15	11.35	-5.40	375	11.25	11.45	75	12200.00	75	832.10	838.95	75	161.20	831.25	23.92	199	-450	46,275				
	-	-	-	-	-	-	300	5.65	12.00	150	12250.00	1,050	823.60	1,047.30	75	-	-	-	-	-	-				
	656,925	-94,500	5,634	18.65	7.90	-3.40	1,125	7.95	8.35	150	12300.00	75	926.55	935.85	75	165.25	918.10	24.34	20	375	27,600				
	8,400	-600	26	19.07	7.50	-1.00	75	5.30	9.30	75	12350.00	75	930.20	1,070.75	75	-	-	-	-	-	-				
	304,200	-33,750	2,967	19.45	6.00	-1.90	75	6.45	6.65	375	12400.00	75	1,023.50	1,037.20	75	182.75	1,039.30	28.96	3	-	375				
	375	150	4	20.11	6.50	-0.50	300	4.85	7.50	150	12450.00	975	1,010.15	1,107.90	975	-	-	-	-	-	-				
	838,875	-21,000	10,687	20.52	5.85	-0.45	975	5.90	6.05	75	12500.00	75	1,125.00	1,126.00	150	165.50	1,120.45	28.07	206	5,550	170,775				
	2,100	-	9	21.59	6.50	0.10	75	6.00	6.90	225	12550.00	1,050													

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
	825	-	8	30.48	3.50	-1.30	75	3.00	4.30	825	13400.00	7,350	1,879.65	2,194.30	7,350	-	-	-	-	-	-	
	46,950	-1,200	86	31.44	3.40	0.55	75	3.15	3.50	1,350	13500.00	75	2,116.75	2,124.15	75	199.75	2,134.75	48.67	16	300	9,900	
	-	-	-	-	-	-	900	1.25	6.85	3,000	13600.00	1,275	2,140.60	2,455.35	75	-	-	-	-	-	-	
	-	-	-	-	-	-	900	1.25	7.45	3,000	13700.00	150	2,164.45	2,570.80	150	-	-	-	-	-	-	
	-	-	-	-	-	-	900	1.25	7.45	3,000	13800.00	150	2,259.35	2,682.85	225	-	-	-	-	-	-	
	-	-	-	-	-	-	900	1.25	7.90	3,000	13900.00	75	2,353.95	2,797.20	225	-	-	-	-	-	-	
	61,575	3,750	191	36.35	2.75	-0.05	900	2.85	3.00	75	14000.00	75	2,612.60	2,623.45	75	205.00	2,645.00	59.87	18	600	23,175	
	-	-	-	-	-	-	3,000	0.35	6.00	600	14100.00	7,350	2,375.45	3,061.15	375	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.30	5.40	3,000	14200.00	7,350	2,466.35	3,159.15	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.30	-	-	14300.00	7,350	2,554.55	3,272.05	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	1,500	0.45	-	-	14400.00	7,350	2,644.25	3,392.40	7,350	-	-	-	-	-	-	
	55,875	-1,500	103	41.50	3.15	0.50	600	2.75	3.00	75	14500.00	75	3,112.65	3,121.75	75	181.35	3,100.00	51.47	7	-225	2,700	
	-	-	-	-	-	-	3,600	0.20	-	-	14600.00	7,350	2,889.90	3,602.85	7,350	-	-	-	-	-	-	
	12,975	-225	21	43.36	2.55	-0.15	225	2.15	2.50	225	14700.00	7,350	3,128.75	3,435.00	375	-	-	-	-	-	-	
	19,125	-	37	42.82	2.85	0.90	150	1.90	2.50	150	14800.00	7,350	3,288.40	3,598.65	75	-	3,240.00	-	-	-	150	
Total	18,347,250		333,653																396,805		22,762,275	Total

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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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