





Enter company name or symbol

Normal Market has Closed. Sep 03, 2020 Next Trading Date: Sep 04, 2020

(All prices in ₹)

Products

Corporates

Membership

Domestic Investors

International Investors

Technology

Education

Research

le after August 2020. Please refer Circular 45032

## Option Chain (Equity Derivatives)

Underlying Index: NIFTY 11527.45 As on Sep 03, 2020 15:28:52 IST  $_{\mbox{\tiny C}}$ 

CALLS																	PUTS					
hart	OI	Chng in Oi	Volume	IV	LTP	Net	Bid Qty	Bid	Ask	Ask	Strike	Bid	Bid	Ask	Ask Qty	Net	LTP	IV	Volume	Chng in O	OI .	Ch
	<u> </u>	ın Ol				Chng	_	Price	Price	Qty	Price	Qty	Price	Price		Chng			, 6,42	in OI		
ANT .	-	_	-		-	-	_	-	6,639.45 6,921.55		5200.00	900 2,400	0.55	1.23	1,500		2.90	-	-	-	750	-
,n,7	-	_	_		-				6,805.40			-	0.23		_		-	-	_	-		Н
A <sup>2</sup>						_			6,131.75			900	0.50	1.00	1,500			-				Н
not							_		6,593.30				0.50	1.00	1,500							-
MAT .	_		_		_		-		6,484.75	-		-	0.50				_	_		_		Н
n <sup>a</sup>	-	_	_		-			-	6,368.35				0.50		-	-	-	-	_	_		- 1
m².	-	_	_		-				6,267.05			-	0.50		-	-	-	-	_	_		-
M.	975	-	-	-	5,481.20			,	5,546.60		6000.00	300	0.85	1.00	1,500	-0.05	1.00	94.67	3	150	13,425	
n.T	-	-	-	-	-			,	6,043.25				0.50	-	-	-	-	-	-	-	-	-
n.T	-	-	-	-	-				5,933.20			-	0.30	-	-	-	-	-	-	-	-	-
n <sup>o</sup>	-	-	-	-	-	_	-		5,827.55	-		-	0.30	-	-	-	-	-	-	-		-
m <sup>2</sup>	-	-	-	-	-	-	7,350	4,677.85	5,713.35	7,350	6400.00	2,400	0.30	-	-	-	-	-	-	-		T
not.	-	-	-	-	-	-	150	4,957.30	5,067.45	75	6500.00	450	0.75	0.95	2,100	0.15	1.10	84.59	1	-	17,625	_
<sub>A</sub> N <sup>‡</sup>	-	-	-	-	-	-	7,350	4,495.95	5,492.50	7,350	6600.00	2,400	0.40	-	-	-	-	-	-	-	-	-17
n <sup>a</sup>	-	-	-	-	-	-	7,350	4,402.85	5,389.65	7,350	6700.00	2,400	0.40	-	-	-	-	-	-	-	-	-
A.T	-	-	-	-	-	-	7,350	4,315.55	5,271.40	7,350	6800.00	2,400	0.40	-	-	-	-	-	-	-	-	-
n <sup>a</sup>	-	-	-	-	-	-	7,350	4,226.25	5,171.15	7,350	6900.00	2,400	0.40	-	-	-	-	-	-	-	-	-
M.	75	-	-	-	4,549.20	-	75	4,489.70	4,576.65	75	7000.00	75	0.85	0.95	750	-0.35	0.90	73.08	418	20,775	38,250	ו
n <sup>a</sup>	-	-	-	-	-		-		4,948.55	-		,	0.35		-	-	-	-	-	-		-
part.	-	-	-	-	-			,	4,833.50	,			0.35		-	-	-	-	-	-		-
and the	-	-	-	-	-				4,730.95			-	0.40	-	-	-	-	-	-	-	-	
n <sup>n</sup>	-	-	-		-		-		4,620.20	-		-	0.40		-	-	-	-	-	-		
art.	2,250	-	-		3,960.00	-			4,059.65		7500.00	525	1.20	1.30	150	-0.05	1.35	66.30	36	-	78,900	
art.	-	-	-		-	-	_		4,134.30		7600.00	-	0.55		-	-	-	-		-		1
<i>J</i>	-	-	-		-	-			4,031.05		7700.00		0.55		-	-	-	-		-		_
, of	-	-	-		-	-			3,924.45		7800.00	-	0.65	-	-	-	-	-	-	-		-
,n <sup>2</sup>	- - -	-	-		2 552 00	7.05	_		3,819.20		7900.00	,	0.65	2.00	-	-	4.05		- 246	-	220 725	
, T	75,450	-	-		3,552.00	7.05			3,543.85		8000.00	675	1.85	2.00	75	-	1.95	59.45	316	-300	238,725	
<i>M</i> <sup>2</sup>	-	_	-		3,300.00	-	_		3,610.25		8100.00	-	0.65		_		1.90	-	_	-	- 75	
<i>~</i> <sup>2</sup>	75	_	-		3,300.00	-			3,506.35		8200.00 8300.00	,	0.65	-	-		2.95		-	-	75 825	
net.								,	3,295.10		8400.00	900	0.75	2.95	900		2.93	-			023	-
	363,675	-75	9		3,050.00	5.00		,	3,045.85		8500.00	675	2.50		1,275	0.05	2 50	52.10	94	150	214,725	- 5
net .	75		,		2,930.00				3,086.70		8600.00	300	1.30	2.90		0.03	1.55			130	300	
ANT .	595,650		5		2,830.00				2,861.25		8700.00	900	1.55		1,500	0.80		50.97	13	-75	1,200	
Mark I	75				2,700.00			,	2,877.90		8800.00	900	1.05	-1.50	1,500	- 0.00	3.00		-	-	75	-
M <sup>2</sup>	-	_	_			-	_	-	2,825.00		8850.00		0.10		-	-	3.00	-	_	_		-
m <sup>t</sup>	75	-	-	-	2,610.00	-	_		2,773.50		8900.00	900	1.00	-	-	-	5.75	-	-	-	1,350	_
MT.	-	-	-	-	-	-		,	2,914.85			900	1.30	-	-	-	5.75		-	-	375	
at .	159,525	-225	5	-	2,549.50	59.50			2,550.90		9000.00	13,950	3.70	3.75	1,500	-0.10		45.51	1,008	750	500,625	-
MT.	-			-	-				2,809.60			600	1.50	•	-	-	3.05		- ,	-	225	
<sub>M</sub> T	675	-	-	-	2,455.00				2,564.15		9100.00	900	2.55	-	-	-	3.10		-	-	1,650	
ant.	-	-	-	-	-	-	7,350	2,117.10	2,694.55			600	0.70	-	-	-	8.10	-	-	-	300	_
1	1,800	-	-	-	2,440.00	-	75	2,244.25	2,459.00	150	9200.00	600	2.55	-	-	-	5.50	-	-	-	3,375	_
, of	-	-	-	-	-	-	7,350	2,030.95	2,583.70	7,350	9250.00	3,750	0.10	-	-	-	-	-	-	-	-	- 1
J	7,725	-	6	-	2,220.00				2,253.10		9300.00	300	3.00	4.45	2,325	-0.55	4.45	41.18	3	-	8,325	
art.	-	-	-	-	-	-	7,350	1,940.75	2,479.25	7,350	9350.00	225	1.85		-	-	3.30				225	
<sub>m</sub> t	21,300	-	-	-	2,104.65				2,150.65		9400.00	300	3.50	3.75		-1.60		38.53	9	-225	21,750	)
art.	-	-	-	-	-				2,364.20			600	2.05	6.20		-	10.55		-	-	750	-
art.	480,225	-1,725	55	-	2,043.95				2,049.35		9500.00	-	4.65		1,275	-0.65	4.60	37.85	1,206	-1,200	811,650	
1	-	-	-	-	-				2,262.00			600	2.95	6.50		-	-	-	-	-		·L
<b>√</b>	7,275	-	-	-	1,920.40				1,955.40		9600.00	-	5.05		1,275		5.15	36.68	75	2,250	20,475	5
<i>A</i>	-	-	-	-	-	-	7,350	1,687.95	2,143.75	7,350	9650.00	300	0.15	12.85	300	-	-	-	-	-	-	1
.1	22,575				1,827.25		75	1 8/0 20	1,854.35	75	9700.00	1,350	5.50	5.65	75	-0.50	E OF	35.67	450	-8,775	17,025	5
A	22,373				1,027.23			,	1,844.20		9750.00	300	1.75	14.85		-0.30	9.60		430	-0,773	75	_
at at	10,650	-150	2		1,758.40				1,756.90		9800.00		6.15		1,275	-0.70		34.27	164	225	56,325	
N N	10,030	-130	Z		1,730.40	33.40		,	1,811.70			600	1.05	16.45	-	0.70	7.00		104	- 223	150	_
_	10,350		3	-	1,685.65	82.30		,	1,656.40	,	9900.00	75	6.85		1,275	-0.65		32.98	203	-5,550	29,550	
nt.	75		3		1,500.65				1,705.35			600	5.05	16.50			5.85		203	-3,330	75	
n <sup>ot</sup>	680,925		389		1,546.50			,	1,551.95	,	10000.00		7.80		1,425			31.77	6,878	60,825	1,888,350	
not	000,723	20,4/3	307		1,5-10.50				1,545.30		10050.00		7.25	9.75				32.02	9	300	1,275	

					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 Of	OI	Chart
ANT.	39,375	-1,125	17	-	1,430.00			1,449.05			10100.00	150	9.00			-1.20	9.10	30.67	1,836		143,475	no.
ANT.	-	-	-	-	-	-	1,275	1,297.10	1,482.00	1,275	10150.00	300	9.00	17.60	300	-1.90	9.70	30.08	10	225	675	M
ANT.	27,150	225	19	-	1,330.05	-30.85		1,349.35		75	10200.00		10.55	10.75	75			29.62	2,404	47,250	213,000	_
nt.	-		-	-	-	-		1,219.80			10250.00		8.10	21.20	600		21.45	-	-	-	825	-
pat .	16,725	75	3	-	1,256.00	19.30		1,254.70	-		10300.00		12.65	12.85	300			28.65	4,059	-	274,575	_
ANT.	7E E7E	92E	- 21	-	1 147 00	24.00		1,121.05	,		10350.00		13.35	18.60	75 1 250			27.98	18	675	975	
ANT.	25,575	825	21	-	1,147.00	-34.00	/5	1,157.90	1,167.40	/5	10400.00	1,275	15.45	15.70	1,350	-2.45	15.50	27.89	5,545	191,775	607,425	No.
mt.	-	-	-	-	-	-		,	1,178.70	,		300	12.90	27.60	300	-	-	-	-	-	-	pat .
M	245,925	-4,050	182	-	1,066.85	-13.10	75	1,066.85	1,070.15	75	10500.00	75	19.15	19.25	1,125	-1.80	20.00	27.10	17,583	442,575	1,696,125	M
n.T	150	-	-	-	1,008.90	-	1,200	987.50	1,048.70	1,200	10550.00	75	19.80	23.00	75	-1.70	22.00	26.88	11	75	8,475	No.
NAT.	70,500	-75	7	-	995.00	10.00	75	966.00	977.75	75	10600.00	75	23.70	23.95	225	-2.80	24.25	26.30	11,851		437,475	_
ANT.	75		_	_	941.85	23.45	1 200	844.65	071 8∩	1 200	10650.00	300	17.90	28.85	825		41.70	_		262,275	150	net.
ANT	62,250	-150	31		860.00		-	871.75	883.95	,	10700.00		29.10	29.30	75	-3.05		25.46	5 212	-92,625	350,325	
ANT	225	-	-	-	823.75		1,200	728.50			10750.00	-	22.25	33.40	75			25.13	628	9,450	64,950	-
n.T	93,075	-450	11	-	788.00	-9.60	-	778.35	791.30	,	10800.00		36.50		1,050			24.75			684,975	
m <sup>t</sup>	225	-	-	-	713.45	-	1,125	703.95	763.55	75	10850.00	75	39.15	44.00	75	-4.50	41.00	24.42	332	-1,575	15,750	M
M	108,075	2,325	86	-	689.35	-17.90	75	693.80	697.65	75	10900.00	150	45.95	46.25	150	-4.45	46.65	24.08	5,598	32,325	804,900	N
mt.	525	-	-	-	628.25	-	75	641.50			10950.00		48.60	53.05	75			23.74	702	-3,675	22,425	_
m.t	489,225	-1,200	829	14.37		-11.45	75	607.85	609.80		11000.00		58.40	58.65	150			23.50				
ANT.	225	-	-	45.70	577.00	- 4 25	150	558.55	573.05		11050.00		63.05	69.50	75			23.13	843	-8,025	44,700	_
ant a	65,925 9,375	-525 -150		15.79 16.70		-6.25	375 75	521.80 476.60	525.45 487.55		11100.00 11150.00		73.50 81.40	74.00 86.25	75 375		74.50 82.00	22.88 22.51	9,744 607	-8,475 -5,625	754,050 47,700	
ANT	305,625	-600		16.40		-12.45	75	442.00	443.90		11200.00		92.60	93.00	75			22.29		,		
ANT	9,600	-225		15.83			75		407.60		11250.00		103.10	104.00	300		105.00		1,148	2,025	55,500	_
ANT .	245,250			16.54		-16.35	75	365.30	370.60		11300.00	-	116.85	117.50	75		117.65		14,728		1,535,700	
m.	12,825	600		17.27			75	324.35	337.80		11350.00		125.85	132.80	300		130.00		779	1,350	62,025	_
M	614,100	-25,500	5,789	16.25			150	295.05	297.30	150	11400.00	75	145.65	146.25	300	-8.10	146.15	21.22	17,676	6,225	1,240,800	
m.t	55,650	-3,075		16.24			75	264.00			11450.00		161.75	169.10	75		166.95		1,726	-4,725	78,975	
not.	1,748,100		22,483				150				11500.00		181.00	181.55	75		180.95		,	,		
M	73,725		2,523	_			75	203.50			11550.00		200.05	202.75	150		200.60		2,977	,	49,500	
A.	1,179,750 61,275	8,925	24,695 1,454	_			150 75	176.10 151.80	176.90		11600.00		224.05 246.65	224.95 254.15	75 75		228.45 249.00		15,644 200	34,950 -600	976,950 19,800	
art.	1,023,900	29,250	19,429	_		-16.80	75	130.45	130.60	,	11700.00		277.90	279.20	75 75		280.75		3,015	-7,500	366,825	
ANT.	84,750	3,225	1,479	_			75	109.70	110.70		11750.00		301.70	313.30	75 75		306.80		95	1,350	29,850	
M.	1,422,675	75,075	25,056			-14.20	225	91.55	91.90		11800.00		338.05	341.80	225		340.00		1,417	,	122,250	
No.	78,675	1,125	1,335	_		-15.85	75	76.25	76.90	75	11850.00	75	366.00	376.05	75	-9.80	375.70	20.80	22	225	9,375	
m.	839,850	1,350	13,215	15.31	62.00	-12.65	150	62.15	62.50	75	11900.00	1,125	407.75	410.95	750	-4.30	406.75	20.48	302	225	97,125	
M	60,150	-6,300	988	15.60	52.95	-9.30	225	50.30	50.80	975	11950.00	75	435.60	471.80	<i>7</i> 5	-	533.05	-	-	-	4,875	N.
pot .	1,963,800		26,050			-12.40	75	40.65	40.80		12000.00		485.15	488.80	75	0.40	490.40	21.40	1,365	-1,200	423,525	
M	33,675	-6,450		15.12		-10.40	,	32.50	32.85		12050.00		522.90	553.60	75	-	584.05	-	-	-	675	-
M	468,075			15.14			75 75	26.15	26.35		12100.00		565.95	580.50	75				12	-225	4,950	
M	51,900	300	336	15.19	21.05	-7.55	75	21.05	21.30	1,125	12150.00	75	569.10	635.20	75	924.35	629.45	24.41	2	-	-	M
mt.	536,250	-20,700	5,821	15.26	17.50	-5.40		16.75	16.90		12200.00		659.55		375		658.80	23.04	90	75	46,725	M
m.t	-	-	-		-	-	825	8.65	18.50		12250.00		668.05	819.60	75		-	-	-	-	-	M
,N	751,425			15.59			375	11.30		,	12300,00 12350,00		750.65	759.60	75 75		749.90	24.12	13	-75	27,225	
ANT.	9,000 337,950	750 10,725	2,978	15.50			75 75	8.55 7.95	10.25 8.10		12400.00		769.40 846.05	885.65 859.95	75 75		856.55	27 34	2	-	375	,m*
and and	225	225		16.47			75	5.60			12450.00		859.75		975		630.33	-		-	-	net net
						220.00																
ANT.	859,875			16.98			4,125	6.40	6.45		12500.00		946.45	951.85	225		946.75	27.51	100	-675	165,225	
A.T.	2,100 53 775	150		17.69			300 1,275	5.25 5.15	7.85 5.35		12550,00 12600,00		949.90 1,042.90	1,087.75	75 75		1 051 20	3U 0E	2	-	1 72F	,nt
ant.	53,775	- 17,000	1,048	17.87	5.10	-0.70	7,500	5.15 3.00	5.35 8.95		12650.00						1,051.20	30.83	2	-	1,725	, n.t.
ANT .	95,400	-5,775	486	18.69	4.40	-0.45	1,275	4.40			12700.00		1,140.85				1,138.70	30.74	2	150	4,275	AND AND
N.T	- ,	-,	-	-		-	600	2.35	8.50		12750.00		1,137.50	,	150		-	-	-	-	-	M.
M	88,575	-975	467	19.53	3.75	-0.65	1,200	3.70			12800.00		1,238.25	,			1,238.05	32.59	3	150	21,075	
M	-				-		7,500	1.65	8.50		12850.00		1,232.70	•			-	-		-	-	M
M	5,775	2,325	33	20.31	3.10	-2.35		3.20	4.05		12900.00		1,338.75	-	75		-	-	-	-	-	M
M	-	-	-	-	-	-	900	1.50			12950.00		1,327.95	•	975		-	-	-	-	-	M
M	528,225	11,325	1,467	21.37	2.90		6,750	2.85		,	13000.00		1,439.70	,	75 75		1,442.70	37.34	53	2,625	465,525	
AT.	450		-	<u> </u>	3.20	_	3,750 150	0.10 2.05	7.00 4.45		13050.00		1,447.00 1,531.20	•	75 75		-	-	-	-	-	,n <sup>2</sup>
ANT.	400			<u> </u>	3.20		130	2.00	7.00		13150.00		1,531.20	•	375					-		20.00 20.00
ANT .	6,825			<del>-</del>	3.90	0.05	525	2.05	4.45		13200.00		1,635.60	-	75			-		-	-	net.
M.	-,025	-	-	-	-	-	900	1.45	4.85		13300.00		1,660.20	•	75		-	-		-	-	ANT.
m.	825	150	2	28.04	4.80	1.30		1.60			13400.00		1,755.15	,	75		-	-	-	-	-	M
M	48,150	-750	77	27.40	2.90	-0.25	600	2.65	2.90	300	13500.00	150	1,936.80	1,944.85	75	-	1,935.00	-	-	-	9,600	
M		-	-		-	-	2,400		7.00		13600.00		1,957.05	,	150		-	-	-	-	-	, nt
M	-	-	-	-	-	-	1,500	0.65			13700.00		2,051.75	•			-	-	-	-	-	M
M	-	-		-	-		1,500	0.65			13800.00		2,147.35	•	75		-	-	-	-	-	m.
M	-		-	-	-	0.45	1,500	0.65			13900.00		2,285.50	-	75 450		2 440 25	- E45	-	-	-	M
A.T	57,825	6,375	204	32.64	2.70		$\overline{}$	2.55	2.75		14000.00		2,433.80	•	7 250		2,440.00	54.54	9	-300	22,575	
A.	-		_		-		1,500 1,500	0.55 0.55		ى.wu	14100.00		2,190.15 2,278.40	,			-	-	-	-	-	<i>A</i> <sup>2</sup>
ant.	-			_			1,500	0.55			14300.00		2,368.75	•	-							20.7 20.7
				<del>-</del>	_		2,400	0.33			14400.00			•	-			-			_	AND AND
And the					1		225	2.55			14500.00			2,940.50	-		2,918.65				2,925	

	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 Of	OI	Chart		
AND .	-	-	-	-	-	-	900	0.70	3.00	900	14600.00	7,350	2,639.20	3,352.10	7,350	-	-	-	-	-	-	A.		
ANT.	13,200	525	10	39.89	2.70	0.45	300	1.90	2.50	900	14700.00	375	3,014.25	3,291.45	375	-	-	-	-	-	-	M		
AND .	19,125	-300	71	38.71	1.65	-0.65	1,200	1.65	2.25	75	14800.00	150	3,186.90	3,399.55	75	-	3,240.00	67.37	1	75	150	N.T		
Total	17,501,775		180,384																232,550		22,176,225	Total		

Тор

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 NSETECH NSE Indices NSE Data & Analytics NSEIT NSE Investments

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