

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10607.35** As on Jul 03, 2020 15:30:30 IST

View Options Contracts for:  OR   Filter by: Expiry Date  [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	Char	
	10,050	-75	5	-	3,247.35	12.35	75	3,229.05	3,285.80	75	7300.00	150	3.75	3.80	75	-2.15	3.75	58.33	1,162	-3,525	216,675		
	-	-	-	-	-	-	375	3,070.85	3,400.65	7,350	7350.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	3,023.25	3,347.95	7,350	7400.00	4,500	0.35	-	-	-	10.45	-	-	-	150		
	-	-	-	-	-	-	7,350	2,901.15	3,506.30	7,350	7450.00	7,500	0.10	-	-	-	-	-	-	-	-		
	346,200	-	56	-	3,052.75	30.00	75	3,040.40	3,056.75	75	7500.00	75	4.65	4.80	75	-2.15	4.60	56.00	2,374	30,375	796,950		
	-	-	-	-	-	-	7,350	2,801.15	3,344.45	7,350	7550.00	75	3.05	-	-	-	15.80	-	-	-	150		
	-	-	-	-	-	-	375	2,833.35	3,139.50	7,350	7600.00	3,000	1.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,701.15	3,236.75	7,350	7650.00	225	3.05	-	-	-	32.00	-	-	-	2,175		
	150	-	-	-	2,558.75	-	375	2,738.20	3,034.60	375	7700.00	75	5.50	5.80	675	-1.70	5.80	53.88	348	5,175	45,225		
	-	-	-	-	-	-	7,350	2,651.10	3,130.30	7,350	7750.00	450	3.05	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,643.40	2,930.95	7,350	7800.00	450	3.05	-	-	-	15.85	-	-	-	825		
	-	-	-	-	-	-	7,350	2,551.10	3,021.10	7,350	7850.00	3,750	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,548.30	2,825.80	7,350	7900.00	150	3.05	-	-	-	20.80	-	-	-	1,425		
	-	-	-	-	-	-	7,350	2,451.10	2,910.65	7,350	7950.00	3,750	0.10	-	-	-	-	-	-	-	-		
	206,625	-1,575	73	-	2,562.15	23.55	75	2,556.95	2,572.80	75	8000.00	75	6.95	7.05	1,425	-1.60	7.10	49.67	3,386	-7,725	1,153,575		
	-	-	-	-	-	-	7,350	2,351.10	2,810.95	7,350	8050.00	3,825	0.10	-	-	-	30.00	-	-	-	825		
	1,650	-	-	-	2,110.25	-	75	2,416.80	2,654.45	75	8100.00	75	7.40	7.80	300	-1.90	7.35	48.03	135	1,725	19,800		
	-	-	-	-	-	-	7,350	2,251.10	2,700.85	7,350	8150.00	1,500	4.00	-	-	-	60.00	-	-	-	600		
	1,200	-	-	-	2,060.00	-	75	2,231.50	2,599.00	75	8200.00	75	7.70	8.05	75	-0.70	7.80	46.57	82	2,250	33,300		
	-	-	-	-	-	-	7,350	2,151.10	2,591.80	7,350	8250.00	600	5.80	-	-	-	616.15	7.15	45.06	2	75	75	
	7,575	-	-	-	2,100.00	-	75	2,156.05	2,452.80	75	8300.00	450	8.35	9.10	225	-1.35	8.40	45.21	143	-2,100	38,250		
	-	-	-	-	-	-	7,350	2,051.10	2,488.80	7,350	8350.00	75	8.00	-	-	-	10.80	-	-	-	600		
	4,575	-	-	-	1,814.00	-	75	2,053.75	2,389.50	75	8400.00	75	8.95	9.70	225	-1.35	9.45	44.14	740	8,400	35,850		
	-	-	-	-	-	-	7,350	1,951.10	2,371.55	7,350	8450.00	75	8.75	10.55	300	-	-	-	-	-	-		
	597,300	1,950	652	-	2,069.35	36.40	150	2,059.80	2,066.85	750	8500.00	300	9.30	10.00	75	-1.85	9.70	42.44	4,773	-7,650	1,381,950		
	-	-	-	-	-	-	7,350	1,851.10	2,271.90	7,350	8550.00	75	9.80	11.80	300	-	-	-	-	-	-		
	4,350	-75	3	-	1,963.65	287.95	7,350	1,851.50	2,138.95	7,350	8600.00	75	10.55	12.15	75	-1.55	11.35	41.63	983	4,800	79,050		
	-	-	-	-	-	-	7,350	1,751.10	2,151.40	7,350	8650.00	75	10.25	19.20	300	-	-	-	-	-	-		
	13,425	5,850	89	-	1,865.75	60.40	75	1,809.05	2,046.60	75	8700.00	75	13.25	16.00	75	-1.40	13.00	40.67	980	-4,725	49,875		
	-	-	-	-	-	-	7,350	1,651.10	2,066.80	7,350	8750.00	300	12.05	19.95	300	-	-	-	-	-	-		
	5,025	-75	6	-	1,774.80	94.80	75	1,672.15	1,932.80	75	8800.00	75	13.85	16.50	1,500	0.15	16.55	40.48	1,221	1,200	167,625		
	-	-	-	-	-	-	7,350	1,551.10	1,988.05	7,350	8850.00	75	13.50	15.10	75	-5.80	14.95	38.76	17	525	2,400		
	1,200	-75	1	-	1,706.55	271.05	375	1,628.60	1,735.30	375	8900.00	75	14.00	19.00	1,050	-3.15	15.20	37.91	1,662	5,775	104,700		
	-	-	-	-	-	-	375	1,531.25	1,792.25	375	8950.00	75	15.10	19.95	150	-6.50	16.00	37.30	11	375	1,125		
	348,750	-5,100	190	-	1,575.95	25.65	75	1,570.20	1,580.80	375	9000.00	2,850	17.50	17.65	525	-3.40	17.50	36.95	12,848	8,250	2,418,075		
	-	-	-	-	-	-	375	1,444.90	1,645.30	375	9050.00	150	17.20	19.95	150	-3.05	19.95	36.91	4	-	150		
	34,050	-150	20	-	1,475.85	13.10	75	1,470.45	1,481.80	75	9100.00	75	18.15	19.50	75	-3.70	19.30	35.67	2,966	12,375	513,150		
	150	-	-	-	904.70	-	375	1,351.60	1,542.00	375	9150.00	75	18.80	30.90	150	-	-	-	-	-	-		
	31,575	-1,725	35	-	1,377.05	23.75	75	1,372.85	1,392.30	75	9200.00	75	21.05	22.95	75	-5.30	21.80	34.55	3,183	24,750	720,675		
	-	-	-	-	-	-	75	1,262.65	1,390.50	375	9250.00	75	22.55	25.40	75	-8.10	22.50	33.76	11	450	3,825		
	39,225	-375	13	-	1,290.00	35.00	75	1,279.40	1,289.00	75	9300.00	75	25.00	25.65	150	-6.20	25.65	33.71	5,226	107,100	1,371,225		
	75	-	-	-	928.80	-	375	1,143.80	1,293.10	375	9350.00	75	27.75	28.70	75	-8.70	27.65	33.24	58	1,425	4,200		
	53,550	-900	16	-	1,190.80	9.20	75	1,176.35	1,198.25	75	9400.00	75	30.15	30.80	75	-7.55	30.95	33.06	3,305	27,750	564,300		
	4,125	-	-	-	948.35	-	375	1,054.65	1,198.10	375	9450.00	75	31.45	36.50	75	-7.65	34.70	32.91	275	-1,050	9,900		
	366,375	-14,025	482	-	1,105.15	19.75	75	1,095.00	1,106.65	75	9500.00	75	37.50	37.65	1,125	-8.90	37.65	32.50	17,346	76,350	2,390,925		
	825	-	-	-	952.35	-	75	1,036.40	1,062.05	75	9550.00	75	39.40	40.95	75	-10.10	40.45	32.00	241	-900	23,550		
	80,925	-675	34	-	1,012.50	26.50	75	996.10	1,013.25	75	9600.00	75	45.00	46.90	300	-8.95	46.05	32.02	6,193	-15,600	631,650		
	750	375	6	-	956.45	205.20	75	931.15	978.70	75	9650.00	150	35.05	52.95	75	-15.00	45.35	30.74	82	300	4,650		
	99,525	-975	46	-	924.25	19.75	75	907.45	922.95	75	9700.00	75	53.05	55.00	225	-11.25	55.00	31.34	6,290	15,150	651,825		
	525	-75	2	-	857.65	132.75	75	855.45	916.95	75	9750.00	75	55.90	63.70	75	-14.25	58.00	30.66	67	75	9,600		
	128,175	-3,825	126	-	830.00	13.80	75	824.30	836.80	75	9800.00	75	64.70	67.90	75	-13.00	66.00	30.73	10,351	81,750	1,302,150		
	1,125	75	1	-	794.70	62.80	75	778.60	795.80	75	9850.00	75	69.75	73.00	75	-17.45	69.00	29.94	108	300	7,575		
	133,800	-1,575	94	-	747.45	17.35	75	737.85	749.05	75	9900.00	150	77.85	80.00	300	-16.25	78.60	30.06	7,728	8,100	639,525		

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	Char	
	19,275	-2,550	196	17.12	334.00	1.55	75	329.45	345.00	825	10450.00	75	214.60	239.85	75	-23.00	221.75	28.61	637	3,900	24,375		
	1,428,225	-55,650	23,074	17.18	302.05	-0.75	75	302.05	304.30	150	10500.00	825	236.10	238.00	5,025	-26.60	238.00	28.23	36,723	92,925	1,372,800		
	34,950	2,925	1,526	17.76	277.75	2.55	75	275.55	284.95	75	10550.00	750	255.85	260.00	150	-28.55	258.30	28.11	1,478	8,925	35,475		
	779,250	139,200	19,986	17.95	251.25	1.80	150	244.05	255.90	75	10600.00	225	282.90	284.00	75	-27.60	283.45	28.31	15,181	129,300	493,350		
	18,600	8,775	1,881	17.81	223.00	0.80	75	221.05	239.05	75	10650.00	75	300.90	315.00	300	-30.85	303.05	27.91	547	5,100	15,600		
	624,450	10,950	12,545	17.46	194.30	-4.70	75	193.50	204.90	75	10700.00	75	326.70	332.00	75	-27.60	332.00	28.23	3,151	32,100	188,700		
	18,000	1,125	744	18.10	178.75	3.30	75	175.00	194.95	75	10750.00	75	352.70	385.85	75	-24.90	357.45	28.14	96	-75	3,750		
	718,575	8,775	14,327	18.36	160.65	5.45	75	150.15	160.70	150	10800.00	75	381.80	399.85	75	-32.40	382.50	27.91	1,286	12,900	52,350		
	16,425	-3,600	705	18.57	143.70	7.65	75	132.75	159.95	75	10850.00	75	405.75	418.00	75	-10.15	433.05	29.81	2	-	375		
	503,175	40,575	10,347	17.63	116.05	-2.80	300	116.00	126.90	75	10900.00	75	442.65	452.00	75	-31.60	447.90	28.48	149	-75	20,850		
	13,050	-1,200	749	17.95	103.70	0.70	75	100.95	108.50	150	10950.00	75	470.90	503.15	75	-2.85	478.50	28.43	4	-75	150		
	2,281,950	58,425	37,191	18.09	91.00	1.75	75	86.35	90.90	150	11000.00	75	518.00	519.55	75	-30.75	517.40	29.04	3,228	21,825	334,725		
	67,575	45,975	2,040	17.73	75.05	-1.35	75	75.00	78.00	150	11050.00	450	495.85	582.25	75	-	-	-	-	-	-		
	365,625	53,175	9,043	17.95	65.90	0.60	75	62.25	69.40	75	11100.00	75	586.10	603.40	75	-26.80	595.45	30.07	30	-75	13,200		
	14,475	-2,925	1,007	18.04	56.80	1.60	75	52.05	59.95	75	11150.00	375	583.50	681.85	375	-	910.80	-	-	-	75		
	807,300	90,375	13,293	17.75	46.00	-1.10	75	44.55	46.00	150	11200.00	75	669.20	690.45	75	-41.80	667.00	30.15	73	1,725	7,650		
	8,775	2,775	543	17.80	38.90	-1.45	75	36.55	38.90	75	11250.00	375	657.00	765.50	375	-	711.55	30.96	1	75	75		
	377,100	-43,125	9,800	17.69	31.85	-2.05	75	31.00	31.85	450	11300.00	75	751.55	774.00	75	-17.60	758.00	31.92	10	-	4,725		
	2,325	1,200	56	17.95	27.90	-2.10	75	26.00	27.05	75	11350.00	375	759.85	857.15	75	-	-	-	-	-	-		
	367,425	27,075	6,474	17.62	21.50	-2.20	150	21.00	21.50	525	11400.00	75	840.75	858.85	75	-27.15	840.85	32.63	11	75	17,025		
	-	-	-	-	-	-	300	14.75	27.65	300	11450.00	375	860.75	954.60	75	-	-	-	-	-	-		
	2,282,775	44,625	15,576	17.95	15.60	-1.20	75	15.55	15.85	150	11500.00	75	940.05	947.10	75	-31.75	940.05	34.98	1,104	-2,925	924,750		
	24,225	1,875	263	18.50	14.65	1.25	75	12.60	15.40	75	11550.00	75	898.85	1,052.15	75	-	-	-	-	-	-		
	177,900	13,425	3,018	18.47	11.90	0.55	75	10.60	11.85	75	11600.00	75	1,025.95	1,046.15	75	-37.80	1,024.80	35.54	10	-150	5,475		
	12,825	675	265	18.34	9.35	-0.20	75	9.10	9.95	75	11650.00	75	952.25	1,155.35	75	-	-	-	-	-	-		
	134,100	-59,175	4,350	18.40	7.70	0.10	75	7.55	7.95	300	11700.00	75	1,121.25	1,146.95	75	-34.05	1,126.55	38.01	6	-225	1,275		
	13,275	3,000	82	19.08	7.65	0.45	75	6.55	7.85	225	11750.00	75	1,098.20	1,259.00	75	-	-	-	-	-	-		
	262,725	112,725	4,535	18.44	5.05	-0.30	300	5.10	5.80	75	11800.00	75	1,218.10	1,238.55	75	-18.95	1,229.55	40.59	5	-	11,925		
	3,975	375	66	19.24	5.30	0.25	1,500	3.05	7.90	75	11850.00	75	1,226.05	1,356.25	7,350	-	-	-	-	-	-		
	221,550	19,050	4,039	19.29	4.35	0.20	75	4.35	4.40	19,425	11900.00	75	1,320.20	1,336.35	75	-31.30	1,322.00	41.78	152	-1,950	58,425		
	67,950	-825	508	19.99	4.45	0.85	75	4.40	4.50	150	11950.00	375	1,275.15	1,458.95	375	-15.65	1,390.00	45.13	1	-	150		
	66,375	66,375	1,380	20.26	3.95	-52.10	75	3.35	3.95	225	12000.00	375	1,418.40	1,477.55	375	-43.85	1,421.00	43.75	25	1,875	1,875		
	1,875	1,875	29	20.79	3.85	-47.60	150	3.20	3.85	75	12050.00	375	1,367.95	1,558.00	375	-	-	-	-	-	-		
Total	16,727,100		212,862																246,354		25,970,175	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](#) [NSETECH](#) [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](#)