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[Products](#)
[Corporates](#)
[Membership](#)
[Domestic Investors](#)
[International Investors](#)
[Technology](#)
[Education](#)
[Research](#)
[Home](#) > [Live Market](#) > [Option Chain](#) > [Equity Derivatives](#) > [Options Contracts](#)

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10061.55** As on Jun 03, 2020 15:30:30 IST

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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	
	-	-	-	-	-	-	75	5,339.60	5,737.65	75	4600.00	600	1.80	1.90	1,875	-0.10	1.80	117.31	733	5,475	141,150		
	-	-	-	-	-	-	7,350	4,753.40	5,978.95	7,350	4700.00	900	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,663.40	5,866.50	7,350	4800.00	900	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,573.40	5,756.25	7,350	4900.00	900	0.50	-	-	-	-	-	-	-	-		
	150	-	-	-	-	-	150	5,037.05	5,109.80	75	5000.00	75	2.10	2.35	1,575	0.05	2.35	108.57	278	-375	157,125		
	-	-	-	-	-	-	7,350	4,393.40	5,537.95	7,350	5100.00	900	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,303.40	5,429.05	7,350	5200.00	900	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,213.40	5,318.80	7,350	5300.00	900	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,123.40	5,205.30	7,350	5400.00	900	0.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,491.80	4,819.00	75	5500.00	75	2.10	2.35	150	0.05	2.10	93.74	170	600	83,175		
	-	-	-	-	-	-	7,350	3,943.40	4,985.15	7,350	5600.00	900	1.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,853.40	4,876.75	7,350	5700.00	900	0.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,763.40	4,764.35	7,350	5800.00	900	0.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,673.40	4,654.40	7,350	5900.00	900	0.70	-	-	-	-	-	-	-	-		
	6,075	600	29	-	4,058.45	175.45	75	4,045.80	4,107.00	75	6000.00	900	2.85	3.00	75	-0.20	2.90	84.39	446	9,075	220,725		
	225	-	-	-	-	-	7,350	3,789.50	4,359.65	7,350	6100.00	375	3.05	-	-	-	-	-	-	-	-	1,575	
	-	-	-	-	-	-	7,350	3,693.05	4,250.65	7,350	6200.00	900	0.75	-	-	-	-	-	-	-	-	75	
	-	-	-	-	-	-	7,350	3,598.75	4,139.65	7,350	6300.00	900	0.60	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,504.20	4,029.10	7,350	6400.00	900	0.65	-	-	-	-	-	-	-	-	-	
	3,150	75	2	-	3,600.00	180.00	75	3,543.15	3,630.75	75	6500.00	75	3.30	3.55	75	-0.45	3.10	72.92	556	2,175	132,600		
	-	-	-	-	-	-	375	3,333.45	3,722.85	7,350	6600.00	750	3.20	-	-	1.00	3.00	70.37	1	-	150		
	-	-	-	-	-	-	7,350	3,265.75	3,757.15	7,350	6650.00	750	0.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,238.75	3,614.30	7,350	6700.00	900	1.00	-	-	-	-	-	-	-	-	300	
	-	-	-	-	-	-	7,350	2,908.40	3,666.65	7,350	6750.00	75	0.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,143.45	3,506.15	7,350	6800.00	900	1.45	-	-	-	-	-	-	-	-	1,875	
	-	-	-	-	-	-	7,350	2,822.15	3,557.85	7,350	6850.00	750	0.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,048.15	3,398.65	7,350	6900.00	450	4.00	-	-	-1.55	3.25	64.31	2	-150	6,225		
	-	-	-	-	-	-	7,350	2,732.15	3,446.60	7,350	6950.00	2,850	0.05	-	-	-	-	-	-	-	-	-	
	204,825	-825	55	-	3,065.00	115.20	75	3,065.10	3,077.05	75	7000.00	300	5.05	5.30	150	0.80	5.30	66.06	1,725	-36,375	486,075		
	-	-	-	-	-	-	7,350	2,638.40	3,343.00	7,350	7050.00	75	2.05	-	-	-	-	-	-	-	-	75	
	225	-	1	73.84	3,023.10	280.80	7,350	2,789.90	3,168.20	7,350	7100.00	1,575	4.15	-	-	-2.05	3.95	61.42	59	-3,975	4,800		
	-	-	-	-	-	-	7,350	2,548.40	3,232.60	7,350	7150.00	75	1.10	-	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	7,350	2,661.20	3,068.15	7,350	7200.00	1,200	3.05	-	-	-	-	-	-	-	-	4,350	
	-	-	-	-	-	-	7,350	2,459.10	3,124.10	7,350	7250.00	300	0.45	-	-	-	-	-	-	-	-	-	
	150	-	1	83.18	2,850.00	410.00	75	2,655.85	2,951.05	75	7300.00	900	3.05	-	-	-	-	-	-	-	-	2,250	
	-	-	-	-	-	-	7,350	2,369.10	3,015.10	7,350	7350.00	300	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,534.35	2,792.65	75	7400.00	75	6.65	7.15	75	-0.10	7.20	59.61	237	10,350	43,950		
	-	-	-	-	-	-	7,350	2,279.10	2,910.35	7,350	7450.00	525	3.05	-	-	-	-	-	-	-	-	-	
	259,050	-1,950	30	-	2,562.00	100.00	75	2,575.45	2,588.55	75	7500.00	150	7.15	7.45	750	-0.10	7.35	57.76	2,868	3,600	970,950		
	-	-	-	-	-	-	7,350	2,189.10	2,803.90	7,350	7550.00	525	3.05	-	-	-	-	-	-	-	-	-	
	600	-	-	-	-	-	75	2,420.95	2,691.10	75	7600.00	225	7.00	8.90	150	-1.90	6.20	53.97	37	225	10,050		
	-	-	-	-	-	-	7,350	2,099.10	2,695.20	7,350	7650.00	600	3.05	-	-	-	-	-	-	-	-	150	
	10,725	-	-	-	-	-	75	2,366.95	2,395.55	75	7700.00	225	6.40	8.70	75	-0.95	7.85	53.61	139	-1,200	60,375		
	-	-	-	-	-	-	7,350	2,008.40	2,590.20	7,350	7750.00	525	3.10	-	-	-	-	-	-	-	-	-	
	375	-	1	-	2,285.00	963.00	75	2,215.60	2,334.55	75	7800.00	975	8.70	-	-	-0.95	8.60	52.12	833	4,125	127,950		
	-	-	-	-	-	-	7,350	1,918.40	2,477.65	7,350	7850.00	450	4.20	-	-	-	-	-	-	-	-	300	
	525	-	-	-	-	-	75	2,075.25	2,233.35	75	7900.00	75	9.30	10.20	75	-1.40	9.30	50.52	322	5,550	25,950		
	-	-	-	-	-	-	7,350	1,828.40	2,366.40	7,350	7950.00	600	6.30	-	-	-	-	-	-	-	-	75	
	536,400	-12,675	482	-	2,088.80	127.80	75	2,081.80	2,090.40	75	8000.00	75	10.65	11.00	225	-0.85	10.85	49.45	6,719	66,600	1,547,700		
	-	-	-	-	-	-	7,350	1,738.40	2,270.40	7,350	8050.00	75	10.05	11.95	75	-4.25	7.75	45.88	87	225	4,275		
	6,150	-75	2	-	1,998.65	125.95	7,350	1,804.00	2,127.40	7,350	8100.00	75	10.90	22.10	5,625	-1.35	11.20	47.72	2,182	975	60,600		
	-	-	-	-	-	-	7,350	1,649.15	2,120.60	7,350	8150.00	600	8.50	-	-	-	-	-	-	-	-	1,875	
	57,450	-	1	62.75	1,969.80	229.80	7,350	1,716.00	1,969.70	375	8200.00	75	11.45	12.35	75	-1.85	12.00	45.58	1,976	24,375	131,250		
	-	-	-	-	-	-	7,350	1,559.15	2,055.20	7,350	8250.00	150	7.25	22.30	150	-2.10	11.90	44.66	9	75	300		
	88,350	-150	3	42.19	1,825.75	150.50	7,350	1,626.70	1,904.05	7,350	8300.00	1,500	12.55	14.00	300	-2.55	12.60	44.07	2,314	-28,725	460,125		
	-	-	-	-	-	-	7,350	1,468.40	1,946.25	7,350	8350.00	300	6.50	22.40	750	-	-	-	-	-	-	-	
	37,050	-75	4	-	1,678.25	129.35	75	1,541.00	1,785.00	75	8400.00	75	13.70	22.70	225	-3.55	14.00	42.71	2,196	-3,900	116,475		
	75	-	-	-	-	-	7,350	1,472.10	1,822.60	7,350	8450.00	150	6.55	25.65	150	-4.00	15.00	41.94	1	75	150		
	436,725	-2,775	599	-	1,589.95	107.25	75	1,591.95	1,598.85	75	8500.00	675	16.50	17.00	450								

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	Cha			
	75	-	-	-	-	-	1,425	1,292.85	1,375.35	150	8750.00	75	20.05	28.00	75	-2.40	27.90	40.08	75	1,275	7,275				
	48,825	-1,275	62	-	1,302.25	117.80	75	1,296.90	1,310.50	75	8800.00	75	26.25	26.70	300	-6.85	26.30	38.38	11,388	206,325	1,062,675				
	375	-	1	-	1,230.00	80.00	1,425	1,181.00	1,328.30	75	8850.00	75	28.70	39.65	75	-14.75	23.00	36.00	101	-450	6,150				
	50,625	-1,125	36	-	1,180.00	71.40	75	1,201.95	1,218.05	75	8900.00	75	31.25	32.00	16,725	-7.80	31.90	37.60	5,835	4,125	589,875				
	225	-	-	-	-	-	1,425	1,102.75	1,209.30	1,425	8950.00	75	29.80	36.70	75	-7.90	36.45	37.56	65	-75	7,350				
	514,875	1,275	1,280	-	1,121.60	115.30	75	1,113.90	1,123.85	75	9000.00	525	38.60	38.90	225	-9.60	38.60	36.83	33,278	302,250	3,230,875				
	9,375	-75	9	-	1,050.00	83.00	75	1,035.70	1,122.55	75	9050.00	75	32.80	45.70	600	-8.20	43.25	36.13	293	675	29,250				
	200,100	-10,575	371	24.83	1,030.00	118.15	75	1,019.45	1,031.50	75	9100.00	75	45.00	45.80	150	-12.05	45.75	35.81	8,481	36,300	527,700				
	5,475	75	6	44.39	1,069.85	288.85	75	900.15	987.70	75	9150.00	75	47.30	50.85	75	-16.65	47.30	34.86	608	-16,650	13,425				
	216,150	4,800	974	24.57	935.00	109.25	75	930.90	938.85	75	9200.00	75	53.80	55.00	9,150	-14.60	55.00	35.07	12,437	-23,250	609,225				
	1,725	-	2	32.35	919.95	187.95	75	882.05	908.60	75	9250.00	75	58.90	63.35	75	-13.00	63.15	35.20	344	-2,850	17,100				
	253,950	-27,525	731	25.23	839.95	94.70	75	843.05	851.95	75	9300.00	75	65.55	68.00	150	-16.40	67.50	34.35	12,136	-40,800	419,625				
	12,075	75	3	40.04	884.00	184.00	75	794.90	824.75	75	9350.00	75	70.60	76.10	75	-20.50	72.00	33.83	422	-1,800	19,500				
	268,800	-24,675	996	26.29	762.90	103.75	75	757.05	764.50	75	9400.00	1,050	79.00	80.00	1,050	-20.80	80.00	33.69	15,284	-47,550	729,375				
	26,025	-3,300	50	20.31	691.05	70.00	75	674.50	738.95	75	9450.00	150	72.00	92.30	150	-21.55	89.25	33.49	825	5,475	29,100				
	1,011,075	-44,850	5,288	26.74	677.70	99.65	75	675.55	677.75	75	9500.00	75	97.05	97.25	75	-24.35	97.20	33.09	44,508	267,750	2,418,075				
	8,175	-150	18	23.97	621.60	83.60	75	584.20	663.40	150	9550.00	75	97.65	111.95	75	-26.25	106.75	32.61	647	1,425	18,450				
	392,025	-25,650	1,641	26.55	601.10	95.80	75	596.65	605.00	75	9600.00	75	114.90	116.95	750	-30.85	115.00	32.43	23,810	575,400	2,355,600				
	7,725	-75	6	31.83	599.85	129.65	75	529.90	577.00	75	9650.00	75	103.10	131.85	75	-29.90	126.00	32.27	508	1,125	11,625				
	229,875	-36,900	1,750	26.76	524.80	91.55	150	519.55	526.45	750	9700.00	150	140.00	140.95	750	-33.30	140.05	31.86	17,655	96,600	435,225				
	17,025	-6,000	327	26.86	488.95	94.80	75	477.20	494.00	75	9750.00	75	151.40	164.00	75	-35.40	154.10	31.70	731	-8,250	16,050				
	554,550	-66,675	9,297	26.33	449.05	82.90	75	449.10	456.80	75	9800.00	750	166.05	168.95	600	-37.15	168.95	31.36	29,447	267,600	980,625				
	17,700	-6,375	210	26.25	416.05	82.10	150	414.20	424.70	750	9850.00	75	177.90	183.00	75	-41.90	183.65	31.01	911	-4,575	28,425				
	489,075	-90,375	8,077	26.39	387.00	81.10	75	383.30	389.40	750	9900.00	75	198.20	201.85	675	-46.60	198.15	30.82	20,518	57,450	1,880,325				
	13,275	-11,475	884	25.51	357.00	79.70	75	342.50	364.40	75	9950.00	75	212.40	220.00	75	-48.60	217.80	30.62	1,565	-675	24,225				
	1,688,175	156,225	38,613	25.62	318.00	67.55	75	318.55	320.95	750	10000.00	75	237.00	238.50	75	-50.90	236.95	30.34	51,363	483,600	1,699,275				
	19,125	-2,175	908	25.26	298.15	73.75	900	287.10	299.95	750	10050.00	750	257.05	260.90	600	-47.75	260.90	30.22	1,417	8,550	17,025				
	433,650	152,475	25,776	25.34	265.00	63.90	750	262.35	265.00	150	10100.00	75	278.85	280.00	225	-61.45	279.00	29.68	22,992	250,425	389,550				
	26,325	10,875	2,446	25.38	238.30	58.70	75	237.65	239.95	750	10150.00	750	300.05	307.95	750	-61.50	308.00	29.86	1,916	18,825	20,625				
	567,000	145,875	32,143	25.21	215.00	56.10	75	214.50	215.40	75	10200.00	75	328.10	332.85	750	-62.05	332.80	29.82	8,356	98,775	137,025				
	21,450	11,025	1,090	25.03	192.00	49.70	750	151.05	200.95	75	10250.00	75	344.00	371.80	75	-68.00	360.00	29.72	143	4,800	5,100				
	579,300	22,000	27,246	24.85	170.05	45.60	525	170.35	172.75	750	10300.00	75	382.55	389.00	825	-66.70	388.30	29.73	1,756	33,000	52,650				
	11,475	7,725	720	24.67	150.75	40.40	75	147.10	166.45	75	10350.00	75	403.05	432.50	75	-185.90	390.00	26.53	21	1,125	1,200				
	384,600	149,400	19,131	24.66	134.75	39.00	750	133.05	134.95	600	10400.00	75	447.65	450.00	300	-74.60	453.90	29.90	359	6,300	26,025				
	11,100	3,375	915	24.39	130.40	45.35	75	116.55	130.60	375	10450.00	75	471.00	504.30	75	-158.50	497.50	31.04	4	150	225				
	1,398,975	103,050	58,018	24.45	102.00	28.65	525	101.00	103.00	75	10500.00	750	515.25	519.00	75	-93.40	517.00	29.53	3,856	-14,925	588,000				
	1,275	1,275	55	24.95	94.80	882.30	75	65.00	99.95	600	10550.00	75	511.85	811.80	75	-	-	-	-	-	-				
	420,225	119,625	16,964	24.15	77.60	22.45	75	76.05	77.60	825	10600.00	150	583.50	596.80	75	-75.90	615.20	32.50	127	2,400	34,350				
	12,975	5,250	843	24.71	71.85	24.85	75	62.55	74.30	600	10650.00	1,275	597.70	687.25	1,200	1,424.05	669.40	34.58	1	75	75				
	289,350	110,625	17,260	23.93	58.35	16.45	75	56.00	58.30	450	10700.00	300	663.15	676.70	75	-109.10	668.20	29.76	65	-75	10,050				
	6,675	5,925	198	24.73	54.10	15.50	75	43.55	55.45	150	10750.00	1,200	588.25	732.65	75	-200.15	650.00	20.60	2	75	150				
	372,825	241,350	19,666	23.99	42.00	9.80	150	41.90	42.00	1,275	10800.00	150	749.35	760.30	75	-111.70	755.00	30.75	26	1,050	15,825				
	3,525	1,950	125	24.23	37.75	5.25	75	25.70	40.25	75	10850.00	1,125	742.85	832.40	1,125	1,174.15	750.00	22.92	2	150	150				
	165,150	42,375	9,671	24.16	32.10	7.45	150	31.00	32.10	75	10900.00	75	830.15	883.75	75	-119.90	839.90	31.14	55	1,950	15,450				
	5,775	3,750	207	25.35	32.55	11.75	75	26.35	32.50	450	10950.00	75	822.00	934.85	75	-	-	-	-	-	-				
	1,377,825	378,300	49,852	24.59	24.60	4.90	75	24.50	24.60	75	11000.00	450	932.10	939.35	75	-118.15	934.30	32.85	1,507	23,775	335,400				
	375	375	13	24.71	21.50	498.30	75	18.15	21.50	150	11050.00	1,125	840.05	1,146.85	1,125	-	-	-	-	-	-				
	78,525	39,075	5,948	24.87	18.65	2.95	75	18.65	18.90	600	11100.00	375	960.95	1,125.25	7,350	-28.70	1,128.20	-	7	300	1,050				
	150	150	8	24.76	15.50	526.80	150	15.50	21.95	300	11150.00	1,125	1,002.35	1,213.15	1,125	-	-	-	-	-	-				
	89,925	43,950	4,777	25.45	14.80	2.30	750	14.50	15.20	75	11200.00	1,125	1,052.05	1,276.35	7,350	-177.75	1,057.45	-	13	450	2,925				
	450	450	18	24.80	11.05	504.25	300	8.65	12.50	75	11250.00	1,125	1,015.70	1,306.15	1,125	-	-	-	-	-	-				
	99,150	39,075	3,657	26.17	12.25	1.90	75	11.50	13.85	75	11300.00	1,125	1,133.15	1,313.55	1,125	-173.70	1,220.90	37.28	7	-150	149,100				
	525	525	14	25.15	8.35	481.05	150	8.55	10.90	150	11350.00	1,125	1,177.80	1,413.60	1,125	-	-	-	-	-	-				
	25,500	12,375	1,926	26.81	9.95	1.30	75	9.45	14.75	75	11400.00	1,125	1,240.60	1,376.75	1,125	-131.40	1,282.90	29.81	2	75	2,175				
	-	-	-	-	-	-	75	1.70	27.30	3,000	11450.00	8,475	1,130.30	1,572.70	1,125	-	-	-	-	-	-				
	740,850	69,300	14,052	27.55	8.70	1.45	300	8.50	8.60																

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	
	3,825	525	45	46.69	2.60	0.25	675	2.20	2.60	1,200	13500.00	75	3,381.25	3,422.50	75	-208.40	3,406.60	74.83	2	-	825		
	-	-	-	-	-	-	900	0.50	3.00	300	13600.00	7,350	3,339.45	3,864.70	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.50	3.00	300	13700.00	375	3,433.75	3,979.20	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.50	3.00	300	13800.00	375	3,528.05	3,926.55	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.50	3.00	300	13900.00	7,350	3,622.80	4,031.80	7,350	-	-	-	-	-	-		
	4,125	3,600	81	51.22	2.35	0.25	75	1.85	2.40	225	14000.00	75	3,873.55	3,922.40	75	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.60	3.00	300	14100.00	7,350	3,556.65	4,390.55	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,800	0.50	3.00	300	14200.00	7,350	3,646.65	4,505.55	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	1,800	0.50	3.00	300	14300.00	7,350	3,736.65	4,608.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.50	3.00	300	14400.00	375	4,095.25	4,505.40	7,350	-	-	-	-	-	-		
	6,375	1,500	97	55.09	2.00	0.45	300	1.75	2.25	1,200	14500.00	75	4,371.80	4,422.30	75	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.50	3.00	300	14600.00	7,350	4,006.65	4,929.65	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.50	3.00	300	14700.00	7,350	4,013.15	5,043.55	7,350	-	-	-	-	-	-		
	150	75	2	50.82	0.50	-2.45	75	0.50	2.80	75	14800.00	7,350	4,476.45	4,926.00	375	-	-	-	-	-	-		
Total	17,381,700		396,263																388,825		27,287,500	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.

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