

Q

Nifty50

Normal Market has Closed. Jun 23, 2020 Next Trading Date: Jun 24, 2020

(All prices in ₹)

Products

Corporates

Membership

Domestic Investors

Enter company name or symbol

International Investors

Technology

Education

Research

Home ▶ Live Market ▶ Option Chain ▶ Equity Derivatives ▶ Options Contracts

Option Chain (Equity Derivatives)

	puoris cor	ntracts for:	NIFIY		→ OF	Sea	rch for	an unde	erlying sto	ck	GO	Hiter	by: Exp	oiry Date	25JUN2	2020	_		Futures o	contracts	
				C	ALLS												PUT	S			
Chart	OI	Chng in Of	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
M	-	-	-	-	-	-			6,078.45		4600.00	_	0.05		16,650		0.10	318.86	5,437	-5,100	173,0
ائیر ائیر	-	-	-	-	-				6,238.15 6,129.60		4700.00 4800.00	_	0.10 0.10		2,400		-	-	-	-	
M	-	-	-	-	-	-			6,022.90			900	0.10	0.50	600		0.10	295.33	16	600	6
M.	150	-	-	-	4,074.70	-			5,488.15		5000.00	_	0.10		7,950	-0.30	0.10	287.81	2,570	-8,775	170,3
net net	-	-	-	-	-				5,801.00 5,688.20		5100.00 5200.00	1,500 450	0.10	0.75	3,000 1,800	-0.60	0.20	286.97	197	225	2
M ^T	-	-	-	-	-				5,578.05		5300.00	225	0.20	0.30	225			273.73	10	225	
p.T	-	-	-	-	-	-			5,467.55		5400.00		0.10	0.40		-	-	-	-	-	
ANT.	-	-	-	-	-	-			5,125.00		5500.00		0.05	0.15			0.10	252.25	1,366	-75	148,5
net .	-	-	-	-	-				5,247.05 5,137.25		5600.00 5700.00	1,500 1,500	0.10 0.10	0.60 0.95	1,800 900		0.55	272.22	10,000	-	
And	_		_	_					5,030.75		5800.00	1,500	0.10	0.95		346.20	-		,		
MT.	-	-	-	-	-				4,916.30		5900.00		0.10	0.90			-	-	-	-	
M	4,725	-75	1	-	4,349.00	22.00			4,910.85		6000.00	4,200	0.15	0.20	1,350			226.13	1,544	-225	
M	225	-	-	-	3,220.00	-			4,696.05		6100.00	525	0.20	0.40		-0.05		237.16		-	4,8
and and	-	-	-	-	-	-			4,586.50 4,475.80		6200.00 6300.00	75 1,500	0.30 0.10	0.85 1.60		0.75	0.95	248.69	3	150	2
M	-	-		-	-	-	-		4,364.40		6400.00	1,500	0.10	1.50		-	-	-	-	-	
_M	2,550	-375	5	-	3,940.00	90.00		,	4,054.95		6500.00		0.20	0.35				199.55	778	-3,975	
and and	-	-	-	-	-	-			4,233.30		6600.00 6650.00		0.15	0.60 1.40	75 3,000	0.30	0.60	211.89	15	600	1,1
ANT	-	-	-	-	-	-			3,951.40		6700.00	75	0.03	0.85		0.70	1.20	219.25	3	225	5
w.	-	-	-	-	-	-			3,980.25		6750.00		0.05	1.40		-	-	-	-	-	
w.	-	-	-	-	-	-	,		3,981.45		6800.00		0.20	0.35	75	-0.15	0.35	190.08	12	-225	2,3
العمد العمد	-	-	-	-	-	-			3,868.25 3,835.70		6850.00 6900.00		0.05	1.50 0.80	3,000 75	-0.15	0.10	167.16	1	-	5,8
MT.	-	-	-	-	-	-		-	-		6950.00	_	0.05	1.40		0.15	-	-	-	-	3,0
M	128,775	-4,725	77	-	3,455.95	147.45		-	3,483.65		7000.00	75	0.50	0.55	150	-0.30		185.22	2,987	-14,700	
nd nd	375	-	-	-	2,689.80	-			3,650.05 3,520.65		7050.00 7100.00		0.10	1.50 0.75	75 75	-0.60	1.00	174.25	49	-1,800	4,5
ANT NOT	-	-	-	-	2,007.00						7150.00		0.10	1.50	75	-0.00	-	177.23	-	-1,000	7,3
M	7 5	-	-	-	2,638.95	-			3,413.35		7200.00	_	0.35	0.65	75			173.18	39	-1,650	
ANT.	-	-	-	-	- 2.050.00	-					7250.00	_	0.05	1.60	75		1.00		-	-	3
net net	150	-	-	-	2,850.00				3,321.05 3.318.25		7300.00 7350.00	300 1,500	0.40	1.00 1.55	1,500 75		1.15	-	-	-	3,1
m.	-	-	-	-	-	-			3,285.80		7400.00	_	0.45	0.70	975		0.45	158.56	14	-75	35,4
w.	-	-	-	-	- 2.004.25	-					7450.00	_	0.15	1.65		- 0.45	-	-	-	47.225	025.4
net net	185,400	-14,325	401	215.18	2,984.25	191.60			2,988.35 3,097.75		7500.00 7550.00	_	0.55 0.10	0.60 1.70	750 7,500		0.55	155.65	2,722	17,325	935,1
MT.	600	-	-	-	2,373.55	-			2,992.40		7600.00	_	0.65	0.85	225		0.85	156.23	140	-1,500	12,6
N	-	-	-	-	-	-			2,941.70			900	0.10	1.45	75			147.12	2	-	1
*	10,575	-	-	-	2,050.80	-			2,786.00 2,834.60		7700.00 7750.00		0.55 0.05	0.85 1.50	1,200 75		0.80	149.50	185	-225	41,1
net net	450	-75	1	-	2,642.00	290.90			2,780.50		7800.00		0.05		7,800		0.75	142.84	738	17,175	106,9
M	-	-	-	-	-	-	7,350	2,157.15	2,724.25	7,350	7850.00	900	0.10	1.45	1,800	-	23.95	-	-	-	3
<i>A</i> .	525	-	1	-	2,512.00	291.35	-	-	2,673.50		7900.00	_	0.55		1,575			137.17	144	-675	
net net	315,525	-50,700	1.298	135.65	2,476.40	180.75	-	-	2,484.30		7950.00 8000.00	_	0.30	1.00	1,200 225		21.80	135.40	15,522	254,475	1,503,2
A.	-	-	-,=.0	-	-	-	7,350	1,977.15	2,546.65	7,350	8050.00	150	0.55	1.35	75	-1.10	0.60	126.04		-225	6,0
M	1,725	-675	9	-	2,345.00	120.55	-	-	2,569.00		8100.00	75	0.85		1,500			129.71	824	-6,150	
net net	54,900	-	- 2	250.34	2,349.80	188.80		-	2,436.35 2,349.80		8150.00 8200.00	300 75	0.55 1.10	1.50 1.45	825 1,500			126.21 124.70	1,425	-10,500	1,6 89,2
ANT .	-	-	-	-		-	-		2,473.35		8250.00		0.30	1.20	75			123.62		- 10,500	7
<i>M</i>	84,900	-675	11	-	2,170.30	170.30	300	2,171.70	2,193.10	300	8300.00	2,025	1.15	1.25	225	-0.40	1.20	120.79	1,856	-4,650	
M	-		-	-	4.001.00	-			2,358.35		8350.00	_	0.30	2.70					-	40.75	1
and and	37,200 75	-75 -	1		1,991.00		-	,	2,270.30 2,106.45		8400.00 8450.00	75 75	1.25 1.15	1.75 2.40	1,575 75			116.17 111.84	1,986 29	-10,650 -750	
Net .	394,275	-20,250	513		1,962.55			-	1,985.45		8500.00		1.30	1.50	300			110.54	21,827	-343,650	
M	225	-	-	-	1,209.70	-	75	1,911.35	1,941.05	75	8550.00	75	1.00	2.00	150	-0.90	1.45	109.07	40	-675	4,0
, N	859,050	-150	149		1,876.90			-	1,884.95		8600.00	150	1.60		2,100			107.46		-28,050	
net .	225 49,575	-825	31		1,424.40			-	1,831.65 1,785.30		8650.00 8700.00	15,075 <i>7</i> 5	0.65 1.55	1.80 2.00	225 525			103.85		-300 -39,075	
MT.	75	-	-		1,058.95			-	1,767.50		8750.00		0.60	1.75	675			100.05		150	
not .	25,350	-750	24	-	1,665.60	176.30		1,674.75	1,684.00	75	8800.00		1.50	1.80	150	-0.95		95.47	8,095		
N ^N	300				1,230.00				1,640.00		8850.00	75	1.70	1.90	600	-0.90		94.41	272	75	20,7

	CALLS										PUTS										
Chart	OI	Chng in	Volume	IV	LTP	Net	Bid Qty	Bid	Ask	Ask Qty	Strike Price	Bid Qty	Bid Price	Ask Price	Ask Qty	Net Chng	LTP	IV	Volume	Chng in	OI
200	300	UI -	-		829.55	Chng -		Price 1,428.85	Price 1.587.25	1,425		Q .y 75		2.00	Q.y 525	-1.30	2.00		1,238	25,800	51,825
No.	385,575	-36,000	700	78.31	1,476.70	175.30		1,478.40	-	75		4,875		2.00		-1.40	2.00	87.44	48,466	-597,450	
No.	7,425	-375	5		1,285.50			-	1,437.00		9050.00	75		2.65	750	-1.60	2.15	85.40	628	-5,925	43,275
And .	115,050	-13,800	305		1,377.35			1,377.50	-		9100.00	3,000		2.40		-1.80	2.40	83.75	19,808		593,775
net net	5,175 150,075	-1,275 -7,650	19 127		1,325.60			1,321.70 1,278.60	-		9150.00 9200.00	300 3,525		2.80	75 4,425	-2.40 -2.50	2.20	79.97 78.87	538 37,025	-9,525 -476,325	19,800 1,067,775
No.	2,925	-	4		1,152.50			1,221.80	-		9250.00	75		2.80		-3.00	2.80	76.77	1,247	-8,025	65,025
No.	201,150	-8,325	134		1,178.45			1,177.90	-		9300.00	5,625		2.90		-3.40		74.24	45,758	-326,550	, ,
AP.	6,600	-1,875	78		1,132.35			•	1,136.30		9350.00	150		3.50		-3.85	3.30	72.67	1,388 68,182	-14,175	34,425
اليم اليم	177,525 20,025	-13,500 -3,975	226 71	70.31	1,083.00 997.55			1,079.05 1,027.50			9400.00 9450.00	150 75		3.20 3.65	1,950 75	-4.60 -5.35	3.20 3.40	69.41	2,285	-980,250 -18,600	1,609,200 63,375
No.	766,500	-49,650	1,261	73.12	983.75		75	983.00	-		9500.00	450		3.90		-5.70		65.49	114,871	-407,775	
No.	10,650	-1,200	25	-	907.85		75	929.00			9550.00	75		4.30		-6.65	4.00	62.73	4,180	-1,575	73,275
AP.	297,075	-12,300	495	65.84			75	883.00			9600.00	300 75		4.55 5.15	375	-7.70 -8.40		60.19	91,446	-53,550	
المير المير	18,150 287,175	-1,575 -31,875	85 1,123	62.24	822.65 785.40		150 150	827.65 783.00			9650.00 9700.00	4,200		5.50	525 75			58.94 55.83	6,529 109,850	-17,250 357,225	81,750 2,302,800
N.T	36,300	-3,750	173		728.90		150	729.15			9750.00	75		5.85	75		5.40	53.34	12,922	78,600	265,575
pr. T	546,600	-73,200	2,010		686.80		225	684.00			9800.00	75		6.00	150			51.16		-70,275	
<i>M</i> .	28,875	-1,275 107,700	149				75 75	629.30			9850.00 9900.00	5,025 <i>7</i> 5		7.00 7.60	75 375		6.10	48.09	18,421	58,050 -163,950	231,150 3,482,025
المير المير	480,300 31,875	-107,700 -6,600	3,297 478		587.00 537.50		75 75	586.00 533.00			9950.00	300		8.90			7.40 8.40	46.61 44.43	186,066 30,983	-9,075	233,250
A	1,313,325	-315,975	19,382		487.80		300	488.00			10000.00	825		9.70			9.70		384,389	24,525	-
AND .	66,975	-5,325	505		440.30		75	437.95			10050.00	75		10.95	75		10.70		62,350	313,275	531,450
<i>7</i> -7	1,115,175	-152,475 -37 125	16,828		393.25 342.65			391.10 342.00			10100.00			12.50	825 150		12.00 14.50		334,099 85,843	-866,700 24,450	
المير المير	67,050 862,050	-37,125 -379,200	2,434 88,878		297.00		75 375	342.00 294.95			10150.00			14.45 16.95	750 75		16.30	35.15 32.30	85,843 489,439	24,450 570,750	360,000 2,668,125
And a	87,225	-116,850	23,508		247.20		300	248.40		75	10250.00	75		20.50			20.50	30.42	129,051	604,050	855,450
AND .	1,590,225	1,004,250	375,260	30.83	207.95	105.10	300	204.05	207.95	375	10300.00	600	25.25	26.20	675	-91.00	25.25	28.15	599,110	1,090,725	2,883,750
AND .	295,875		186,296	28.38	164.80	85.20	75	162.05	165.00	300	10350.00	75	33.55	34.75	150	104 70	34.70	27.05	176,894	450,000	608,475
APP.	1,835,700	-547,275	712,485	27.05	127.25	68.05	300	126.00	127.30	75	10400.00	825	46.00	47.20	450	106.70	47.00	25.82	384,942	1,743,975	2,133,450
	549,900	-12,225	215,292		94.90		375	94.25	95.00		10450.00	75		65.50	375	125.05	64.60	25.01	48,945	336,975	364,650
n ^a	,	·	·													144.55					
20	3,616,275	39,000	797,333	25.87	69.00	37.40	675	68.80	69.00	5,625	10500.00	975	87.50	88.95	300	156.55	87.50	24.33	121,171	555,750	1,179,900
No.	617,925	341,850	134,915	25.38	47.50	24.65	75	47.50	47.95	825	10550.00	150	116.45	119.90	75	158.60	116.75	24.00	2,737	21,600	28,725
And I	2,584,800	-20,925	468,938	25.20	31.70	15.60	525	31.55	31.90	450	10600.00	75	150.55	152.70	75		151.35	23.79	19,085	120,900	219,150
APP.	438,375	237,525	84,294	25.42	21.00	9.55	75	20.60	21.10	75	10650.00	75	184.85	193.00	150	-	190.45	23.62	417	6,975	8,250
net.	2,270,025	217,050	274,699		13.55			13.45	13.55		10700.00	75		234.85	150	182.35	234.90	24.59	2,122	12,450	39,975
																182.65			·	·	·
No.	348,675	72,450	38,329	26.56	9.30	3.30	75	9.10	9.20	2,550	10750.00	75	253.90	284.00	150	175.15	284.75	28.23	11	375	525
N.	1,960,425	205,500	165,188	27.60	6.55	1.90	75	6.45	6.55	75	10800.00	75	323.50	327.90	150	192.70	328.05	25.97	634	7,575	32,400
N.	177,900	44,550	14,324	28.45	4.50	0.95	75	4.10	4.50	75	10850.00	75	354.15	402.90	1,200	157.50	389.65	38.85	9	150	600
APP.	936,225	-100,500	91,052	29.95	3.50	0.65	225	3.35	3.50	11,775	10900.00	75	418.45	426.60	75	-	422.85	-	1,440	15,000	40,950
APP.	60,000	-975	6,441	30.92	2.50	0.05	75	2.20	2.80	375	10950.00	75	440.80	5 <u>4</u> 1 35	1,200	182.20	537 20	71 58	1	-75	75
																142.45		71.50			
And .	3,096,150	-395,250					675	2.15		· ·	11000.00	75		523.30		186.50	522.15		1,119	-31,125	·
AP.	34,950	-22,275	-	33.94			75	1.30			11050.00						958.85	-	-	-	75
ANT.	573,150	37,950						1.05			11100.00	·				171.95	655.70	67.37	3	-75	1,425
<i>M</i>	19,425	-3,825		37.33	1.25		75	1.05	1.15		11150.00			762.80			722.45	27 20	5	- 75	7 900
ANT.	412,800	-89,475	·				2,100	0.90		·	11200,00	·			·	177.10		37.39	3	-75	ĺ
AP.	14,400	-4,050 4.350	271				150	0.75			11250.00 11300.00			858.55		-	946.90	-	- 24	-300	75 152,325
ANT.	158,400	-4,350	·	40.44			·	0.60								199.20	812.90		26	-300	152,325
A	13,800 72,375	-300 -14,100		44.25 44.58	0.85		300 75	0.55 0.65			11350.00	75 7 350					1,046.55	136.24	- 4	-	900
And .	12,3/3	- 14, 100	3,206	-11 .36	0.60	-0.23	/5	0.00	0.90	1,030	11400.00	7,330	0.7.00	777.00	1,123	209.80	1,040.00	150.24	4		900
prof.	4,800	-3,675		47.79	0.75			0.75			11450.00	75		1,002.20	, .	-	-	-	-	-	-
100	944,625	-47,625	11,479	47.70	0.50	-0.20	15,900	0.45	0.55	7,275	11500.00	75	1,017.60	1,023.90	150	178.15	1,025.05	57.50	1,139	-14,625	227,100
N.	13,200	-1,725		47.90				0.30			11550.00		1,003.80		75	-	-	-	-	-	-
<i>A T</i>	61,050 7,425	-1,725	219 2	50.47 54.60	0.40		2,925 900	0.40 0.15			11600.00 11650.00		1,067.80 1,137.70			-	1,502.85	-	-	-	600
net net	18,150	-450	199		0.50			0.15			11700.00						1,666.50				2,325
And a	75	75	1	64.88	1.50	1.45		0.05	1.50	1,425	11750.00	7,350	789.25	1,456.65	7,350	-	-	-	-	-	-
AND .	20,625	-4,125	420		0.30		75	0.35	0.45		11800.00			_			1,830.50	-	-	-	1,650
200	30,675 599,325	-5,325 -18,525		60.88	0.35			0.35 0.35			11900.00 12000.00		1,358.50 1,514.75			-	1,780.00 1,518.00	-	582	-2,325	225 109,125
							·									185.00	1,510.00		JOZ	-2,323	107, 123
70°	7,800 4,875	150 -2,025		67.05 70.50	0.30			0.30			12100.00		1,552.60 1,654.65	-		-	2,486.00	-	-	-	450
Nest.	11,850	150		73.91	0.30			0.30			12300.00		1,744.40	-			2,850.95	-	-	-	1,725
N.	8,100	900	74	77.27	0.30	-0.05	4,500	0.15	0.30	300	12400.00	75	1,841.05	2,035.20	75	-	2,070.00	-	-	-	148,275
And .	639,675	-22,350	2,850	82.70	0.40	-	8,850	0.30	0.40	1,275	12500,00	75	2,016.95	2,027.85	75	121.05	2,050.00	147.51	288	-19,875	127,650
ANT.	2,700	-375	5	76.70	0.10	-0.10		0.15			12600.00		2,038.55				-	-	-	-	-
A	-	-	-	OF 40	-	-	1,200	0.10			12700.00		2,104.75	_		-	-	-	-	-	-
n ^a	900	900		95.40		558.90		0.25		·	12800,00		2,192.95	·	·	-	-	-	•		-
A	13,800	- E 17F		93.49 93.43	0.30			0.20	0.40		12900.00		2,338.65		75 75	-	2 510 00	-	105	- 5 MF	117 750
AND .	286,275	5,175					33,000	0.20			13000,00		2,511.35		75	192.00	2,518.00		105	-5,025	117,750
M	1,125	750	20	98.22	0.25	-0.50	150	0.20	0.25	375	13100.00	525	2,501.80	2,771.25	7,350	-	-	-	-	-	-

				PUTS																	
Chart	OI	Chng in Of	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 Ol	OI
And the	5,700	1,125	17	97.20	0.15	-0.45	75	0.20	0.50	900	13200.00	75	2,560.95	2,861.80	75	-	-	-	-	-	-
AND .	4,575	1,350	58	107.23	0.35	-	900	0.15	0.35	1,275	13300.00	7,350	2,741.40	2,965.55	75	-	-	-	-	-	-
No.	450	450	11	110.27	0.35	0.15	<i>7</i> 5	0.15	0.35	1,425	13400.00	525	2,783.95	3,086.15	7,350	-	-	-	-	-	-
No.	20,850	-225	5	108.20	0.20	0.05	750	0.15	0.35	225	13500.00	75	2,995.75	3,030.00	75	-	3,295.00	-	-	-	900
M	-	-	-	-	-	-	1,200	0.10	0.65	900	13600.00	7,350	3,027.10	3,294.65	525	-	-	-	-	-	-
AND .	-	-	-	-	-	-	1,200	0.10	0.75	1,800	13700.00	1,575	3,066.50	3,399.80	7,350	-	-	-	-	-	-
AND .	-	-	-	-	-	-	1,200	0.10	0.75	3,000	13800.00	7,350	3,167.85	3,504.70	7,350	-	-	-	-	-	-
AND .	-	-	-	-	-	-	1,200	0.10	0.75	3,000	13900.00	7,350	3,192.80	3,609.80	7,350	-	-	-	-	-	-
AND .	20,625	-2,100	116	119.60	0.15	-0.10	525	0.15	0.75	4,500	14000.00	75	3,495.05	3,536.35	75	6.95	4,080.20	-	-	-	225
No.	-	-	-	-	-	-	1,200	0.10	0.65	1,800	14100.00	7,350	3,311.70	4,203.75	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	1,800	0.15	0.65	1,800	14200.00	7,350	3,401.70	4,301.05	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	1,800	0.15	0.65	1,800	14300.00	7,350	3,491.70	4,411.15	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	1,800	0.15	0.65	3,000	14400.00	525	3,730.00	4,136.25	7,350	-	-	-	-	-	-
And the	6,825	-825	110	128.97	0.10	-0.10	6,300	0.10	0.20	225	14500.00	75	3,898.85	4,337.50	75	-	-	-	-	-	-
M	-	-	-	-	-	-	3,600	0.05	0.60	900	14600.00	7,350	3,770.05	4,755.00	7,350	-	-	-	-	-	-
M	8,175	7,650	2,279	151.65	0.50	0.25	75	0.15	0.90	75	14700.00	7,350	3,776.40	4,852.70	7,350	-	-	-	-	-	-
M	25,200	-6,300	1,483	136.41	0.10	-0.10	4,500	0.10	0.20	2,400	14800.00	7,350	4,208.40	4,557.90	7,350	-	-	-	-	-	-
Total	33,728,025		3,952,636																3,896,706		52,335,250

Note:

Тор

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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