

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9314.95** As on May 27, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR   Filter by: Expiry Date **25JUN2020** [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	
	-	-	-	-	-	-	75	4,435.60	4,962.00	75	4600.00	150	1.95	2.10	75	0.25	1.95	91.39	478	5,100	78,675		
	-	-	-	-	-	-	7,350	3,951.95	4,770.00	7,350	4700.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,861.95	4,657.35	7,350	4800.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,771.70	4,830.00	7,350	4900.00	900	1.30	-	-	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	4,244.05	4,311.45	75	5000.00	450	1.70	1.95	150	-0.30	1.75	-	408	12,225	94,275		
	-	-	-	-	-	-	7,350	3,591.20	4,600.15	7,350	5100.00	900	1.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,501.20	4,489.90	7,350	5200.00	900	1.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,410.70	4,369.50	7,350	5300.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,320.45	4,260.10	7,350	5400.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	3,647.45	3,960.85	150	5500.00	75	2.10	2.25	450	-	2.00	70.75	563	11,400	70,200		
	-	-	-	-	-	-	7,350	3,140.20	4,097.05	7,350	5600.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,049.70	3,972.25	7,350	5700.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,959.70	3,857.80	7,350	5800.00	900	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,869.45	3,744.65	7,350	5900.00	900	1.20	-	-	-	-	-	-	-	-		
	3,975	3,225	50	-	3,160.00	184.30	150	3,267.15	3,327.45	75	6000.00	525	5.05	6.40	75	-0.60	5.00	65.79	757	600	181,800		
	150	75	1	-	3,085.00	466.70	7,350	3,025.80	3,357.85	7,350	6100.00	150	3.45	-	-	-2.10	4.90	-	7	-375	1,500		
	-	-	-	-	-	-	7,350	2,932.00	3,237.00	7,350	6200.00	900	1.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,837.30	3,126.95	7,350	6300.00	900	1.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,742.05	3,030.00	7,350	6400.00	900	1.50	-	-	-	-	-	-	-	-		
	750	300	6	-	2,659.00	129.00	150	2,772.60	2,868.45	1,575	6500.00	225	6.05	6.20	450	-1.95	6.05	57.24	1,118	36,750	136,875		
	-	-	-	-	-	-	7,350	2,546.20	2,875.15	7,350	6600.00	300	3.55	-	-	-	58.75	-	-	-	75		
	-	-	-	-	-	-	300	2,518.30	2,788.45	7,350	6650.00	-	-	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,449.60	2,738.40	7,350	6700.00	750	3.45	11.90	300	-	37.00	-	-	-	300		
	-	-	-	-	-	-	7,350	2,103.20	2,712.00	7,350	6750.00	150	1.70	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,326.00	2,789.60	7,350	6800.00	75	9.00	12.00	75	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,012.95	2,598.95	7,350	6850.00	150	1.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,266.20	2,564.95	7,350	6900.00	75	10.00	12.90	75	-0.40	12.00	-	1	-	4,725		
	-	-	-	-	-	-	7,350	2,151.10	2,479.60	7,350	6950.00	150	2.10	-	-	-	-	-	-	-	-		
	132,675	16,350	292	-	2,299.80	281.55	75	2,299.65	2,312.15	75	7000.00	225	11.45	13.00	150	-1.35	11.70	49.88	4,253	80,325	480,150		
	-	-	-	-	-	-	7,350	2,051.10	2,382.75	7,350	7050.00	150	6.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,974.25	2,390.85	7,350	7100.00	75	10.60	25.90	600	-4.40	10.60	47.01	43	600	8,250		
	-	-	-	-	-	-	7,350	1,951.10	2,364.90	7,350	7150.00	150	6.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,976.50	2,284.95	7,350	7200.00	75	14.50	16.45	75	-4.45	15.00	-	17	225	2,625		
	-	-	-	-	-	-	7,350	1,851.10	2,244.90	7,350	7250.00	150	8.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,882.65	2,179.10	7,350	7300.00	300	12.05	19.75	150	-0.25	19.75	-	3	150	1,125		
	-	-	-	-	-	-	7,350	1,751.10	2,162.05	7,350	7350.00	150	7.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,703.85	2,076.05	7,350	7400.00	150	16.50	23.35	300	-1.25	20.00	-	90	3,075	32,850		
	-	-	-	-	-	-	7,350	1,701.10	2,040.45	7,350	7450.00	300	12.60	-	-	-	-	-	-	-	-		
	240,150	99,375	1,593	-	1,812.00	269.40	75	1,810.30	1,819.55	75	7500.00	1,500	19.30	20.45	75	-3.80	19.30	42.98	9,262	234,600	902,925		
	-	-	-	-	-	-	7,350	1,601.10	1,918.70	7,350	7550.00	150	14.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	1,694.50	1,890.30	75	7600.00	300	19.65	23.95	150	-3.05	23.95	41.91	35	375	8,025		
	-	-	-	-	-	-	7,350	1,501.10	1,806.00	7,350	7650.00	75	20.00	35.45	7,350	-954.50	25.00	-	17	-	-		
	-	-	-	-	-	-	150	1,606.85	1,779.50	75	7700.00	150	25.30	27.00	75	-3.40	25.35	40.34	463	2,550	49,500		
	-	-	-	-	-	-	7,350	1,401.10	1,670.45	7,350	7750.00	150	18.20	51.30	150	-	-	-	-	-	-		
	375	225	3	-	1,322.00	65.75	150	1,509.35	1,680.30	75	7800.00	75	27.10	28.50	75	-5.05	28.30	39.02	2,363	34,875	130,725		
	-	-	-	-	-	-	7,350	1,301.10	1,619.15	7,350	7850.00	150	23.10	40.80	150	-	33.00	-	-	-	300		
	525	375	5	-	1,236.15	29.40	150	1,411.60	1,565.25	7,350	7900.00	150	29.00	31.75	75	-7.50	31.75	37.98	1,089	-1,275	30,000		
	-	-	-	-	-	-	7,350	1,201.10	1,511.60	7,350	7950.00	150	24.65	45.40	150	-	126.25	-	-	-	75		
	364,875	56,325	1,565	-	1,328.90	263.45	75	1,328.50	1,336.15	1,200	8000.00	225	35.25	35.50	150	-11.10	35.25	37.07	15,722	86,100	1,209,600		
	-	-	-	-	-	-	7,350	1,101.10	1,404.55	7,350	8050.00	150	28.55	62.15	150	-	-	-	-	-	-		
	4,200	825	40	-	1,224.80	254.80	75	1,226.25	1,248.70	75	8100.00	375	38.00	38.80	150	-16.10	38.50	35.96	1,421	5,700	48,300		
	-	-	-	-	-	-	7,350	951.30	1,298.15	7,350	8150.00	150	31.15	67.35	150	-	-	-	-	-	-		
	56,550	3,375	84	-	1,139.10	265.15	150	1,134.05	1,150.95	75	8200.00	75	43.10	44.10	225	-20.65	44.10	35.24	4,894	-21,450	146,550		
	-	-	-	-	-	-	7,350	901.10	1,210.35	7,350	8250.00	150	38.05	73.20	150	-	-	-	-	-	-		
	87,000	225	6	-	1,050.45	254.60	75	1,041.05	1,060.15	75	8300.00	300	49.90	50.85	75	-28.45	49.90	34.68	8,356	278,100	407,850		
	-	-	-	-	-	-	7,350	801.10	1,137.65	7,350	8350.00	75	45.00	81.15	150	-	-	-	-	-	-		
	32,850	16,350	282	26.39	953.35	231.15	75	955.50	968.30	75	8400.00	75	57.50	58.00	75	-37.20	58.10	34.08	7,182	45,450	135,900		
	-	-	-	-	-	-	7,350	701.10	1,039.70	7,350	8450.00	225	55.00										

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	
	-	-	-	-	-	-	75	573.35	708.90	75	8750.00	75	109.00	117.95	75	-89.95	109.05	-	27	825	900		
	37,425	-3,075	816	22.60	614.85	191.05	75	614.85	627.70	75	8800.00	75	117.00	117.85	300	-80.10	117.05	32.52	13,084	244,125	620,700		
	-	-	-	-	-	-	75	543.45	665.50	75	8850.00	75	121.05	134.90	75	1,486.00	128.00	-	3	225	225		
	53,775	-375	1,284	23.34	548.05	186.35	75	541.50	549.80	75	8900.00	75	140.50	141.20	75	-91.10	141.00	31.93	7,396	31,800	204,825		
	150	-	-	-	328.20	-	-	-	524.70	75	8950.00	225	107.95	159.40	225	-94.60	156.00	32.59	70	1,350	2,400		
	599,775	-3,300	16,179	22.64	471.05	170.95	75	471.00	474.80	75	9000.00	900	167.95	168.00	1,200	-105.10	168.00	31.71	31,613	246,000	1,854,625		
	8,850	375	377	22.71	435.00	161.30	75	419.00	509.50	75	9050.00	375	165.25	188.95	150	-105.05	186.60	30.86	516	2,550	7,650		
	246,150	12,675	8,676	22.74	402.05	154.20	75	402.70	407.00	75	9100.00	75	200.00	200.95	750	-119.65	200.05	31.77	9,565	74,325	250,350		
	6,000	2,100	195	24.01	363.55	136.10	75	234.10	452.55	7,350	9150.00	150	208.65	222.00	75	-49.45	214.85	-	105	2,700	3,525		
	271,125	46,200	13,009	22.83	344.75	142.40	150	338.00	346.00	75	9200.00	450	238.00	238.95	750	-133.25	238.00	31.57	8,360	107,925	214,425		
	2,775	2,775	103	-	315.00	-	75	311.00	325.40	150	9250.00	75	253.00	263.80	225	1,598.05	258.75	-	111	4,050	4,050		
	332,550	51,300	14,626	22.71	286.45	124.35	75	287.00	288.00	1,575	9300.00	75	280.35	281.95	750	-150.40	282.00	31.33	5,315	115,425	146,550		
	1,725	1,725	48	-	264.40	-	75	256.05	350.90	75	9350.00	75	300.00	319.60	150	1,600.75	319.00	-	1	75	75		
	441,150	154,575	15,492	22.81	235.00	106.40	75	235.00	238.05	300	9400.00	75	323.45	329.95	750	-172.50	324.35	32.90	906	15,075	91,800		
	825	375	9	-	215.00	85.00	75	210.20	264.00	225	9450.00	75	333.85	452.60	75	-219.45	350.00	30.97	7	375	375		
	1,305,300	159,075	33,582	22.98	191.90	90.90	75	190.85	192.00	3,900	9500.00	75	386.00	388.40	750	-182.45	388.00	33.30	11,541	382,275	957,000		
	1,650	1,350	50	-	159.40	72.40	75	100.05	190.75	225	9550.00	75	303.25	452.55	75	1,623.15	425.00	-	2	75	75		
	311,850	20,325	10,031	23.01	152.05	73.10	75	152.00	155.45	75	9600.00	75	442.70	447.95	750	-198.35	442.70	34.15	239	5,250	1,492,425		
	-	-	-	-	-	-	150	128.30	-	-	9650.00	75	285.85	571.50	75	-	-	-	-	-	-		
	247,725	101,250	10,634	23.05	118.95	59.10	75	117.45	119.90	75	9700.00	150	504.00	521.25	75	-200.60	513.60	-	52	1,800	9,525		
	150	150	2	-	99.00	-	75	80.00	-	-	9750.00	75	372.85	564.85	75	-	-	-	-	-	-		
	409,500	87,975	13,448	23.34	91.80	45.60	75	89.70	92.85	75	9800.00	75	574.25	585.00	75	-226.70	589.00	36.68	98	2,025	124,425		
	-	-	-	-	-	-	1,200	25.50	-	-	9850.00	75	542.10	684.85	75	-	810.00	-	-	-	150		
	155,250	-34,800	8,283	23.60	70.00	34.30	75	69.10	70.00	375	9900.00	75	652.70	670.90	75	-250.35	659.50	31.37	138	-525	1,460,775		
	-	-	-	-	-	-	150	56.15	93.40	300	9950.00	75	649.15	820.25	75	-	-	-	-	-	-		
	1,668,150	148,875	26,206	23.95	53.70	26.80	75	53.35	53.70	525	10000.00	975	741.75	749.50	375	-251.05	743.25	39.08	2,640	45,375	944,925		
	-	-	-	-	-	-	600	17.15	73.80	300	10050.00	7,350	636.85	887.80	7,350	-	-	-	-	-	-		
	146,175	28,500	3,221	24.00	39.10	18.95	300	37.65	39.80	75	10100.00	150	820.80	834.55	75	-261.20	820.00	-	45	1,725	117,375		
	-	-	-	-	-	-	600	16.15	48.75	300	10150.00	7,350	784.40	1,159.90	7,350	-	-	-	-	-	-		
	117,375	29,925	2,771	24.59	29.00	13.00	225	28.50	30.00	225	10200.00	75	890.65	1,004.25	7,350	-260.45	916.95	-	28	1,050	7,575		
	-	-	-	-	-	-	600	13.10	37.40	300	10250.00	7,350	826.00	1,225.50	7,350	-	-	-	-	-	-		
	162,900	-7,350	2,906	25.01	23.00	10.65	150	23.00	23.30	75	10300.00	75	959.80	1,086.80	675	-229.20	1,010.00	-	4	225	1,725		
	-	-	-	-	-	-	75	9.20	34.30	300	10350.00	75	999.80	1,367.95	7,350	-	-	-	-	-	-		
	21,825	2,625	254	25.82	17.40	6.80	150	13.50	17.40	75	10400.00	75	1,069.05	1,192.30	75	-238.75	1,135.00	-	8	600	13,425		
	-	-	-	-	-	-	150	7.05	24.80	300	10450.00	225	1,081.55	1,330.90	7,350	-	-	-	-	-	-		
	1,125,300	57,450	10,392	26.38	11.50	3.90	75	11.05	11.60	225	10500.00	150	1,190.05	1,196.30	750	-273.65	1,191.80	48.64	3,804	187,650	454,125		
	-	-	-	-	-	-	150	4.25	17.85	300	10550.00	7,350	1,170.90	1,380.90	7,350	-	-	-	-	-	-		
	4,500	600	41	-	9.00	2.60	150	7.55	9.90	750	10600.00	75	1,176.30	1,416.15	7,350	-287.25	1,266.70	-	1	75	29,850		
	-	-	-	-	-	-	300	3.05	18.85	300	10650.00	7,350	1,260.80	1,496.60	7,350	-	-	-	-	-	-		
	825	75	10	-	8.25	4.00	300	6.15	11.80	150	10700.00	75	1,259.30	1,510.70	7,350	-238.70	1,412.55	-	1	75	1,800		
	-	-	-	-	-	-	300	2.05	25.00	150	10750.00	7,350	1,350.80	1,606.75	7,350	-	-	-	-	-	-		
	9,600	525	221	30.70	8.80	2.75	300	6.65	8.00	75	10800.00	75	1,482.30	1,502.85	75	-271.85	1,492.00	-	30	975	14,175		
	-	-	-	-	-	-	300	2.05	19.00	75	10850.00	7,350	1,441.15	1,708.40	7,350	-	-	-	-	-	-		
	5,325	4,950	120	-	6.20	-0.30	75	5.50	7.95	900	10900.00	75	1,496.40	1,729.00	7,350	-35.00	1,770.00	-	3	225	14,025		
	-	-	-	-	-	-	75	3.00	19.00	75	10950.00	7,350	1,531.15	1,857.45	7,350	-	-	-	-	-	-		
	482,700	34,425	6,627	31.95	5.00	-0.90	3,300	5.00	5.25	2,025	11000.00	75	1,682.10	1,691.05	150	-274.80	1,687.60	58.30	644	37,125	111,600		
	-	-	-	-	-	-	300	1.05	15.00	75	11050.00	7,350	1,621.15	1,955.35	7,350	-	-	-	-	-	-		
	1,200	225	3	-	6.95	1,387.05	900	3.60	6.80	750	11100.00	75	1,682.40	1,941.40	7,350	-60.00	1,960.00	-	1	75	375		
	-	-	-	-	-	-	300	1.05	15.00	75	11150.00	7,350	1,711.15	2,063.35	7,350	-	-	-	-	-	-		
	1,725	-	-	-	2.10	-	600	3.65	5.70	900	11200.00	75	1,789.00	2,067.30	7,350	-	2,110.00	-	-	-	1,500		
	-	-	-	-	-	-	300	1.05	15.00	75	11250.00	7,350	1,800.50	2,165.80	7,350	-	-	-	-	-	-		
	8,625	1,275	24	-	5.00	-0.85	900	3.65	7.75	300	11300.00	75	1,879.65	2,199.65	7,350	-219.20	2,040.80	-	3	75	148,500		
	-	-	-	-	-	-	300	1.05	15.00	75	11350.00	450	1,960.10	2,181.05	7,350	-	-	-	-	-	-		
	2,175	-150	17	-	3.70	-0.60	900	3.55	5.45	900	11400.00	75	1,993.35	2,199.95	375	-100.00	2,250.00	-	9	-225	975		
	434,400	24,075	1,433	37.55	4.45	-1.10	75	4.10	4.45	300	11500.00	1,425	2,183.60	2,193.25	150	-265.75	2,196.85	60.13	108	300	225,825		
	2,025	750	20	-	3.05	-1.95	1,500	2.90	4.95	900	11600.00	450	2,187.20	2,485.75	7,350	-	2,930.00	-	-	-	375		
	525	225	5	-	2.20	-3.75	525	2.25	4.95	750	11700.00	7,350	2,192.65	2,598.55	7,350	-	3,645.50	-	-	-	1,275		
	900	300	6	-	2.75	-0.30	525	2.80	4.70	300	11800.00	75	2,374.20	2,687.60	7,350	-304.65	2,466.45	-	4	300	2,550		
	2,025	300	4	-	5.00	1,225.00	150	3.05	4.90	150	11900.00	825	2,499.30	2,842.85	7,350	-	1,100.00	-	-	-	150		
	370,650	23,850	1,044	42.19	3.60	-0.90	75	3.50	3.60	675	12000.00	75	2,673.65	2,686.00	75	-284.00	2,677.70	73.70	231	8,100	120,900		
	75	75	1	-	0.55	-623.35	2,400	0.75	5.50	75	12100.00	450	2,685.05</										

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	
	-	-	-	-	-	-	3,600	0.20	3.00	150	13700.00	7,350	4,133.85	4,907.85	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	13800.00	7,350	4,224.10	5,009.60	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	13900.00	7,350	4,314.75	5,115.65	7,350	-	-	-	-	-	-		
	150	150	2	-	3.00	-424.25	2,400	0.60	2.95	300	14000.00	3,750	4,582.20	4,706.75	75	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	14100.00	7,350	4,495.35	5,328.95	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	14200.00	7,350	4,585.50	5,430.60	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	14300.00	7,350	4,675.90	5,533.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	14400.00	7,350	4,765.60	5,643.25	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	2.90	150	14500.00	3,675	5,097.10	5,206.50	75	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	14600.00	7,350	4,946.50	5,846.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.20	3.00	150	14700.00	7,350	5,036.90	5,960.40	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	2.90	150	14800.00	450	5,257.70	5,855.25	7,350	-	-	-	-	-	-		
Total	11,988,750		209,053																199,105		16,021,600	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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