

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9826.15** As on Jun 01, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR  **GO** 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	Cha	
	-	-	-	-	-	-	450	5,003.20	5,489.35	75	4600.00	750	1.90	1.95	225	0.40	1.95	110.33	1,358	20,475	131,625		
	-	-	-	-	-	-	7,350	4,390.05	5,547.25	7,350	4700.00	750	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,301.70	5,439.40	7,350	4800.00	750	1.30	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,210.05	5,325.70	7,350	4900.00	750	1.25	-	-	-	-	-	-	-	-	-	
	150	-	-	-	4,074.70	-	75	4,700.65	4,795.70	75	5000.00	225	2.10	2.20	975	0.35	2.10	100.52	1,577	12,975	143,100		
	-	-	-	-	-	-	7,350	4,031.05	5,108.30	7,350	5100.00	900	1.30	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,941.05	4,997.00	7,350	5200.00	900	1.40	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,851.05	4,885.75	7,350	5300.00	900	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	4,201.20	4,775.50	7,350	5400.00	900	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	4,101.15	4,365.75	75	5500.00	525	2.35	2.60	75	0.45	2.40	88.02	462	675	82,950		
	-	-	-	-	-	-	7,350	4,001.10	4,554.80	7,350	5600.00	900	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,901.10	4,444.55	7,350	5700.00	900	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,801.10	4,335.35	7,350	5800.00	900	1.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,701.10	4,224.05	7,350	5900.00	900	1.20	-	-	-	-	-	-	-	-	-	
	5,175	300	4	-	3,820.95	430.95	75	3,742.70	3,761.40	75	6000.00	75	3.30	3.80	75	-	3.80	78.28	779	-1,275	212,550		
	225	-	-	-	3,220.00	-	450	3,581.00	3,917.20	7,350	6100.00	75	3.05	-	-	-	3.05	-	-	-	-	1,575	
	-	-	-	-	-	-	450	3,405.25	3,892.60	7,350	6200.00	975	1.55	-	-	-	4.80	-	-	-	-	75	
	-	-	-	-	-	-	450	3,327.50	3,710.15	7,350	6300.00	900	1.40	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	450	3,232.25	3,678.00	7,350	6400.00	900	1.45	-	-	-	-	-	-	-	-	-	
	3,000	225	7	-	3,281.20	356.20	75	3,244.80	3,302.50	75	6500.00	1,500	3.30	3.65	825	-1.10	3.20	67.62	904	2,100	146,925		
	-	-	-	-	-	-	7,350	3,001.10	3,461.90	7,350	6600.00	75	3.00	-	-	-	-58.55	0.20	49.57	1	75	150	
	-	-	-	-	-	-	450	2,973.90	3,396.20	7,350	6650.00	300	0.60	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,901.10	3,350.60	7,350	6700.00	900	2.10	-	-	-	37.00	-	-	-	-	300	
	-	-	-	-	-	-	7,350	2,751.10	3,294.45	7,350	6750.00	300	1.10	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,701.10	3,239.30	7,350	6800.00	2,250	3.15	-	-	-	6.25	-	-	-	-	1,875	
	-	-	-	-	-	-	7,350	2,651.10	3,185.25	7,350	6850.00	300	0.30	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,746.50	3,082.40	75	6900.00	75	5.30	7.45	300	-2.20	4.80	63.25	6	75	6,375		
	-	-	-	-	-	-	7,350	2,730.80	3,071.90	7,350	6950.00	300	0.90	-	-	-	-	-	-	-	-	-	
	156,375	5,700	163	-	2,760.20	274.75	75	2,758.10	2,774.65	75	7000.00	750	6.15	6.45	150	-1.45	6.10	61.40	2,663	-16,725	484,725		
	-	-	-	-	-	-	7,350	2,501.15	3,101.40	7,350	7050.00	225	4.00	-	-	-	-	-	-	-	-	-	
	225	225	3	-	2,742.30	1,014.80	450	2,545.60	2,884.60	7,350	7100.00	150	6.10	10.40	300	-3.40	6.05	63.79	22	300	8,700		
	-	-	-	-	-	-	7,350	2,401.15	2,984.40	7,350	7150.00	900	1.35	-	-	-	-	-	-	-	-	-	
	75	75	1	-	2,638.95	1,059.40	75	2,487.60	2,772.30	75	7200.00	150	6.25	8.90	225	-2.25	7.25	57.97	14	675	4,275		
	-	-	-	-	-	-	7,350	2,301.15	2,867.75	7,350	7250.00	300	2.50	-	-	-	-	-	-	-	-	-	
	150	75	1	-	2,440.00	365.20	75	2,353.00	2,652.25	75	7300.00	150	7.00	9.55	75	0.80	10.95	56.03	23	675	2,250		
	-	-	-	-	-	-	7,350	2,201.15	2,748.10	7,350	7350.00	450	3.25	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	525	2,296.85	2,551.00	75	7400.00	75	8.05	8.80	75	-2.45	8.50	56.04	39	-	33,825		
	-	-	-	-	-	-	7,350	2,101.15	2,636.55	7,350	7450.00	150	3.05	23.00	150	-	-	-	-	-	-	-	
	261,225	-525	72	-	2,275.00	276.45	75	2,269.00	2,280.05	75	7500.00	600	8.80	9.00	75	-3.85	8.80	53.75	5,299	4,425	954,600		
	-	-	-	-	-	-	7,350	2,001.15	2,533.95	7,350	7550.00	900	4.15	27.90	3,000	-	-	-	-	-	-	-	
	675	75	2	-	2,209.95	381.70	1,125	2,069.15	2,239.40	825	7600.00	75	9.20	10.85	75	-4.05	9.85	52.48	53	1,200	14,925		
	-	-	-	-	-	-	7,350	1,901.15	2,419.00	7,350	7650.00	150	5.35	16.80	225	-2.05	16.80	-	1	75	150		
	11,325	75	15	-	2,121.05	336.00	75	2,066.35	2,089.20	75	7700.00	900	10.10	11.00	75	-5.25	10.50	50.68	442	-9,525	62,175		
	-	-	-	-	-	-	7,350	1,812.35	2,301.15	7,350	7750.00	900	5.55	21.65	150	-	-	-	-	-	-	-	
	375	-	-	-	1,322.00	-	75	1,923.55	2,179.70	75	7800.00	75	10.55	13.10	300	-6.90	11.10	49.39	1,939	-8,775	106,275		
	-	-	-	-	-	-	7,350	1,727.40	2,194.50	7,350	7850.00	150	4.55	20.30	150	-	23.95	-	-	-	-	300	
	525	-	-	-	1,236.15	-	75	1,826.00	1,938.15	75	7900.00	225	12.05	12.70	75	-7.20	12.65	47.81	503	-1,350	16,875		
	-	-	-	-	-	-	7,350	1,641.65	2,111.10	7,350	7950.00	825	6.70	18.95	150	-104.45	21.80	50.67	2	-	75		
	550,875	-11,850	513	-	1,778.05	271.20	150	1,776.05	1,781.80	150	8000.00	1,875	13.70	14.00	1,500	-9.25	13.70	46.47	13,524	9,300	1,401,375		
	-	-	-	-	-	-	7,350	1,558.65	1,971.75	7,350	8050.00	75	13.00	24.45	150	-5.00	19.00	46.99	2	150	375		
	6,525	150	6	37.56	1,708.05	321.05	7,350	1,613.40	1,709.80	75	8100.00	300	15.30	16.90	75	-10.25	15.85	45.03	2,033	-2,325	47,175		
	-	-	-	-	-	-	7,350	1,464.55	1,865.70	7,350	8150.00	150	12.75	28.00	150	-12.30	16.70	43.56	24	1,425	1,500		
	57,450	75	23	-	1,636.15	311.15	75	1,516.60	1,747.55	75	8200.00	75	17.60	19.20	75	-12.20	17.65	43.76	2,919	-30,300	105,225		
	-	-	-	-	-	-	7,350	1,419.20	1,777.85	7,350	8250.00	75	18.05	24.60	150	-4.85	23.00	44.01	3	225	225		
	89,025	-	32	-	1,484.55	260.15	7,350	1,419.45	1,493.40	75	8300.00	525	20.00	22.10	75	-14.80	20.05	42.14	3,019	14,475	445,350		
	-	-	-	-	-	-	7,350	1,347.85	1,580.05	7,350	8350.00	150	15.95	47.85	600	-	-	-	-	-	-	-	
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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	Cha			
52,350	1,275	87	-	1,105.75	246.05	75	1,104.85	1,109.00	150	8700.00	150	39.40	39.45	75	-32.05	39.40	38.53	7,552	10,575	391,650					
75	-75	2	-	1,058.95	323.95	1,425	986.40	1,086.00	75	8750.00	150	40.25	57.70	75	-35.15	44.90	37.80	134	-1,950	6,075					
74,550	-2,625	220	-	1,024.00	249.95	75	1,017.50	1,023.55	75	8800.00	75	47.30	47.60	150	-38.90	47.30	37.68	15,768	-2,700	788,625					
300	-	2	-	930.25	225.95	1,425	858.85	1,103.30	7,350	8850.00	75	53.05	59.80	75	-40.80	53.40	37.07	85	150	4,200					
51,750	-900	125	-	935.00	241.80	75	928.00	934.70	75	8900.00	2,550	57.00	58.15	150	-45.65	57.00	37.07	11,525	77,100	515,400					
225	75	3	-	882.80	282.80	75	850.00	895.35	75	8950.00	75	61.70	65.80	75	-47.15	64.00	36.87	526	2,925	12,000					
528,675	-40,575	2,508	-	839.40	224.75	75	837.15	844.00	75	9000.00	75	69.85	70.00	4,500	-52.80	70.00	36.37	54,083	120,225	2,587,750					
9,375	150	9	19.82	845.00	261.95	75	689.15	804.75	75	9050.00	2,550	76.25	78.90	75	-57.85	76.25	35.99	1,274	15,150	24,825					
216,525	-34,125	1,159	-	756.00	221.10	300	755.50	761.00	75	9100.00	75	83.70	84.50	75	-62.25	83.95	35.58	15,743	12,150	482,625					
5,250	-5,700	90	-	722.00	220.00	75	679.70	723.60	75	9150.00	1,125	86.00	94.45	75	-69.30	90.90	35.38	614	9,675	29,700					
230,475	-35,625	1,581	15.21	678.00	212.55	75	671.10	678.50	75	9200.00	1,050	101.80	102.00	1,650	-73.15	101.95	35.05	24,822	107,175	554,775					
1,875	-75	8	24.26	629.20	206.00	75	599.30	643.15	75	9250.00	75	101.20	112.00	75	-79.10	111.15	34.67	1,021	3,600	20,775					
289,050	-57,300	3,241	19.98	591.90	195.00	75	591.90	598.05	75	9300.00	75	119.10	121.55	750	-88.60	119.00	34.33	19,557	-9,300	428,850					
7,950	150	17	31.92	550.40	184.30	75	541.15	564.15	75	9350.00	75	129.55	134.95	75	-94.85	129.55	34.35	625	1,125	20,850					
308,175	-	7,367	21.75	517.00	180.80	75	514.20	517.00	375	9400.00	450	144.95	145.00	1,350	-99.35	145.00	33.90	22,935	-70,650	723,450					
30,300	-5,250	271	19.99	475.95	170.00	75	327.30	488.50	75	9450.00	150	157.50	158.55	75	-106.05	157.55	33.73	1,025	-6,525	17,175					
1,123,575	-	19,142	21.74	449.35	172.00	450	445.30	449.40	750	9500.00	150	171.30	172.90	750	-112.85	172.90	33.44	49,986	488,925	1,892,250					
8,475	-450	186	22.46	421.00	172.50	150	405.55	422.60	75	9550.00	75	181.20	189.95	75	-121.70	189.00	33.04	613	3,150	11,925					
438,975	-82,425	10,900	22.47	379.00	153.20	150	377.15	383.00	825	9600.00	300	206.50	207.85	750	-125.60	206.50	33.20	17,538	185,850	1,758,600					
7,575	-675	161	25.30	365.50	164.95	75	335.95	356.20	75	9650.00	75	204.70	225.00	75	-129.30	224.95	32.79	320	2,025	4,275					
297,150	-	21,924	22.83	318.20	140.15	450	316.70	325.95	75	9700.00	75	244.25	246.00	825	-139.80	244.25	32.95	20,786	223,200	269,025					
23,775	1,875	707	23.02	294.00	137.80	825	270.55	297.00	75	9750.00	75	248.70	267.00	825	-166.50	248.15	32.87	1,387	15,600	19,800					
614,925	86,550	31,859	23.01	264.00	124.00	675	263.15	265.85	75	9800.00	75	289.00	290.50	150	-153.95	290.50	32.86	31,906	420,450	553,275					
18,900	12,150	2,290	22.82	239.00	118.60	75	223.40	240.95	750	9850.00	75	302.05	315.00	825	-161.60	315.00	32.99	1,306	18,375	18,375					
482,400	171,900	24,594	22.99	213.95	107.95	750	214.05	215.95	750	9900.00	750	337.05	340.95	675	-170.30	339.00	32.64	11,950	128,625	1,600,650					
15,525	12,975	1,123	23.29	193.60	101.80	75	190.00	215.85	75	9950.00	75	355.70	388.35	75	-244.80	355.20	33.82	173	4,500	4,575					
1,878,300	-72,000	77,224	22.98	170.00	90.00	5,625	170.00	171.00	825	10000.00	1,050	391.70	394.85	75	-193.95	391.45	32.56	14,287	-17,400	1,101,675					
15,675	15,675	1,096	23.08	134.80	-994.50	75	130.05	200.00	75	10050.00	75	394.95	436.00	75	-	1,954.55	428.65	32.28	77	5,175	5,175				
251,025	-10,425	20,929	22.85	133.20	75.20	225	132.85	135.60	75	10100.00	750	450.05	459.80	825	-200.40	456.90	33.40	348	5,925	123,600					
7,950	7,950	625	23.10	120.00	-980.10	150	97.15	249.90	3,000	10150.00	75	442.20	657.05	75	-	1,989.80	462.70	28.38	11	825	825				
406,575	113,700	29,149	22.79	105.00	63.60	750	100.15	104.95	750	10200.00	375	525.00	531.50	75	-223.25	525.05	34.69	711	19,050	28,725					
3,975	3,975	157	23.05	90.05	-824.85	150	34.15	94.55	150	10250.00	75	496.75	572.80	75	-	-	-	-	-	-	-				
408,750	190,500	27,034	22.82	77.55	48.35	525	79.20	81.15	750	10300.00	75	595.05	603.95	75	-229.20	601.00	32.07	493	9,600	17,775					
1,800	1,800	60	23.46	70.00	-967.15	150	18.15	71.30	75	10350.00	75	581.85	651.00	75	-	1,583.00	575.00	28.57	1	75	75				
198,825	152,100	21,812	23.03	61.10	40.95	75	61.00	63.65	75	10400.00	75	669.85	708.80	75	-237.45	684.45	34.87	73	3,000	16,725					
4,800	4,350	245	22.40	51.50	35.40	75	50.20	53.25	75	10450.00	1,200	626.30	819.05	75	-	1,570.40	656.00	29.22	1	75	75				
1,246,800	-75,375	72,916	23.24	46.00	31.50	225	46.00	46.90	150	10500.00	75	764.00	771.25	150	-245.45	764.05	35.97	4,413	38,100	575,100					
-	-	-	-	-	-	150	13.85	44.05	150	10550.00	75	700.80	885.75	75	-	-	-	-	-	-	-				
187,950	166,350	12,123	23.71	36.15	25.70	300	36.10	37.95	75	10600.00	75	834.25	908.50	75	-262.20	850.00	37.13	25	375	31,575					
375	375	38	25.76	34.95	-779.90	75	32.75	37.90	150	10650.00	1,200	791.90	940.80	1,200	-	-	-	-	-	-	-				
144,525	122,025	10,765	24.10	28.30	20.30	75	27.70	28.50	150	10700.00	75	933.95	956.15	75	-280.25	928.50	40.28	197	4,950	9,975					
1,575	1,575	68	23.91	26.00	-760.35	75	25.00	35.75	75	10750.00	75	883.90	1,051.75	75	-	-	-	-	-	-	-				
127,575	109,800	11,965	24.53	23.00	16.60	150	22.30	22.90	225	10800.00	300	1,026.40	1,127.20	75	-353.00	1,017.00	30.68	4	225	14,700					
150	150	10	24.42	20.00	-525.70	150	16.65	23.80	150	10850.00	75	977.80	1,141.30	75	-	-	-	-	-	-	-				
89,925	83,775	6,136	25.05	17.75	12.70	75	17.60	18.00	225	10900.00	75	1,015.60	1,193.35	75	-738.00	1,032.00	28.28	86	-4,650	9,375					
1,125	1,125	27	25.10	16.00	-529.90	150	13.40	19.60	150	10950.00	75	1,079.05	1,225.20	75	-	-	-	-	-	-	-				
876,750	165,300	39,327	25.58	15.00	10.90	2,475	15.00	15.10	75	11000.00	75	1,225.00	1,230.50	75	-270.35	1,227.10	44.59	955	-1,500	287,625					
-	-	-	-	-	-	75	10.00	25.00	75	11050.00	7,350	1,145.45	1,337.00	7,350	-	-	-	-	-	-	-				
12,600	10,125	1,092	26.83	11.90	7.55	75	11.90	13.60	75	11100.00	75	1,222.30	1,374.50	1,200	-305.65	1,309.95	40.15	4	75	750					
-	-	-	-	-	-	75	7.00	27.95	1,200	11150.00	375	1,264.35	1,477.95	7,350	-	-	-	-	-	-	-				
39,075	34,950	4,237	27.31	11.45	8.00	75	9.95	11.25	75	11200.00	7,350	1,315.85	1,483.15	1,125	-360.00	1,390.00	50.43	3	75	2,400					
-	-	-	-	-	-	3,000	1.60	38.75	7,350	11250.00	7,350	1,354.55	1,571.35	7,350	-	-	-	-	-	-	-				
55,275	43,350	3,863	28.01	9.60	5.95	75	8.70	9.60	300	11300.00	75	1,387.00	1,560.80	75	-307.40	1,480.00	50.62	7	-	149,100					
-	-	-	-	-	-	3,000	1.60	36.95	7,350	11350.00	1,125	1,520.15	1,660.80	1,125	-	-	-	-	-	-	-				
11,100	7,650	881	28.91	8.75	4.70	75	7.20	9.95	1,125	11400.00	75	1,476.20	1,796.80	75	-414.70	1,540.30	40.43	11	300	2,100					
641,475	155,625	11,149	29.34	7.00	3.95	525	7.00	7.20	375	11500.00	75	1,716.10	1,725.75	75	-285.55	1,710.55	55.68	257	150	225,975					
14,775	12,900	360	30.49	5.35	2.65	900	5.35	6.80	75	11600.00	7,350	1,585.50	1,996.8												

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
	-	-	-	-	-	-	2,400	0.55	2.85	300	13700.00	7,350	3,678.05	4,077.85	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.60	2.85	300	13800.00	7,350	3,773.15	4,184.20	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.85	300	13900.00	7,350	3,868.75	4,290.55	7,350	-	-	-	-	-	-	
	975	825	40	49.15	2.15	-0.85	825	1.50	2.25	300	14000.00	75	4,168.00	4,229.90	75	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.75	300	14100.00	7,350	4,001.10	4,702.80	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.75	300	14200.00	7,350	4,101.10	4,810.45	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.75	300	14300.00	7,350	4,201.10	4,920.70	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.50	2.70	300	14400.00	7,350	4,301.10	5,018.45	7,350	-	-	-	-	-	-	
	2,550	2,550	47	57.69	2.00	-491.65	300	1.10	1.95	900	14500.00	150	4,671.15	4,729.90	75	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	2.75	300	14600.00	7,350	4,377.90	5,234.15	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	2.75	300	14700.00	7,350	4,389.75	5,331.70	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.25	2.75	300	14800.00	7,350	4,725.25	5,179.15	7,350	-	-	-	-	-	-	
Total	15,291,300		494,036																409,952		22,478,125	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.

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