

Normal Market has Closed. Apr 24, 2020 Next Trading Date: Apr 27, 2020

(All prices in ₹)

Enter company name or symbol

Domestic Investors

Products Corporates Membership International Investors

Q

Technology

Education Research

Home $\,\,{}^{\triangleright}\,\,$ Live Market $\,\,{}^{\triangleright}\,\,$ Option Chain $\,\,{}^{\triangleright}\,\,$ Equity Derivatives $\,\,{}^{\triangleright}\,\,$ Options Contracts

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9154.40 As on Apr 24, 2020 15:30:31 IST $_{\mbox{\tiny C}}$

									derlying st	.00.	GO	,		. ,		R2020			Future	3 Willia	us
					CALLS												PUTS	5			
art	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
7	8,475	75	4	-	3,025.40	-187.80			3,289.75		6100.00	75	0.80	0.90	9,675	-0.60		115.60	-	-40,050	577,57
Ц	-	-	-	-	-	- 202 40		-	3,166.10		6150.00	150	0.55	1.50	75	-0.10		116.28	33	300	4,1
	225	-	1	-	3,118.35	393.40			3,199.70		6200.00 6250.00	150 75	0.80	1.10 1.50	300 150	-0.25	2.05	113.63	132 1		46,4 2,1
Н	- 75			-		-			3,033.30		6300.00	75	0.90	1.30	150	-0.70		105.35	64	-	24,4
Н	-	-	-	-	-	-			3,549.65	,	6350.00	750	0.50	2.75	300	- 0.70	-	-	-	- 1,030	۲٠,
	75	-	-	-	-	-			2,936.30		6400.00	300	0.80	1.30	75	-1.10	0.80	107.06	49	-1,425	10,4
	-	-	-	-	-	-			3,449.65		6450.00	75	0.45	2.75	300	-	-	-	-	-	
	34,800	-750	43	-	2,654.80	-132.95	375	2,634.70	2,666.00		6500.00	150	0.90	0.95	2,625	-0.65	0.95	100.14	1,668	-30,525	385,9
Ц	-	-	-	-	-	-			3,349.65	,	6550.00	450	0.55	2.65	300		-	-	-	-	
Ц	-	-	1	-	2,543.95	1,257.95			2,701.50		6600.00	75	1.20	1.45	300	-0.45	1.40	100.99	109	-225	19,
Н	150			-	-	-			3,249.65 2,598.50	-	6650.00 6700.00	75 75	0.50 1.25	1.90 1.50	75 900	-0.35	1.45	98.12	- 98	-1,575	42,0
Н	75			-	-	-			2,517.30		6750.00	750	1.30	1.40	600	-0.33	1.45		16	-	29,
Н	1,125	-	2	-	2,441.65	-25.95			2,559.35		6800.00	150	1.25	1.70	75	-0.30	1.70			-18,225	98,
	-	-	-	-	-	-	,		3,049.65		6850.00	75	0.55	2.60	900	-	-	-	-	-	
	150	-	-	-	-	-	600	2,145.65	2,451.40		6900.00	75	0.80	1.20	7 5	-0.90	1.25	90.71	399	-1,200	26,
	-	-	-	-	-	-	.,	,	2,949.65	.,	6950.00	,	0.65	2.75	300	-	-	-	-	-	3,
Ц	497,850	-23,550	357	-	2,147.10	-145.40	75	2,151.00	2,153.85	75	7000.00	750	1.00	1.05	1,575	-0.75	1.05	84.69	10,420	126,900	1,232,
П	-	-	-	-	-	-	75	1,990.10	2,198.95	75	7050.00	75	1.10	1.85	150	-0.70	1.30	79.38	8		4,4
	1,350	-75	4	-	2,068.50	-80.70			2,212.70		7100.00	75	0.80	1.05	75	-1.15	0.80		143	-	31,
Ц	75	-		-	-	-			2,748.65	.,	7150.00	450	1.00	2.60	375	1.05	2.55		14		2,
Ц	1,050	-	3	-	1,936.85	-144.85			1,961.25		7200.00	75 150	1.40	1. <i>7</i> 5 2.95	300	-0.75 -0.70	1.40			-28,575	153,
	1,050				_	_			1,992.40 1,872.60		7250.00 7300.00	150 75	0.75 2.05	2.40	150 75	-0.70	2.30		12 437	150 -5,250	1, 64,
	1,030			_	-	_			1,872.85		7350.00	375	2.10	3.55	150	0.70	2.43		11	225	1,
	450	-	3	-	1,806.00	-94.40		,	1,782.25		7400.00	225	2.30	2.55	75	-0.50	2.30			-16,125	63,
	600	-	-	-	-	-			1,825.35	9,900	7450.00	225	1.60	2.05	1,125	-2.20	2.05		40	600	7,
	166,125	-6,225	487	-	1,648.75	-147.90	75	1,645.00	1,660.70	75	7500.00	3,000	2.65	2.70	2,475	-1.00	2.70	71.49	13,700	-60,075	1,713,
	-	-	-	-	-	-	-		1,814.70		7550.00	75	2.30	3.65	150	-1.65	3.30		15		1,
Ц	7,500	-	-	-	-	-			1,586.85		7600,00	75	2.55	3.00	5,250	-1.10	3.00		4,164	-	69,
Н	75 23,475	-	5	-	1,479.95	-114.35			1,549.05		7650.00 7700.00	75 75	2.45 2.95	3.55 3.25	75 2,625	-6.00 -1.25	3.40		39 4,067	900 4,200	1, 184,
Н	23,473		-	-	1,4/9.93	-114.33			1,454.65		7750.00	75	2.95	3.55	75	-3.05	2.80		96	-	2,
	17,250	-150	34	-	1,346.50	-151.20			1,359.60		7800.00	525	3.30	3.50		-1.90	3.30			-19,275	269,
	525	-	-	-	-	-			1,451.60		7850.00	75	3.70	4.35	75	-3.25	3.70		92	300	6,
П	9,300	-	1	-	1,351.10	-45.20	75	1,243.45	1,263.05	75	7900.00	1,050	3.80	4.10	600	-2.55	3.85	59.16	6,210	-1,050	170,
Ц	75	-	-	-	-	-	,		1,272.40	,	7950.00	75	3.85	4.65	75	-1.90	4.65		95	-375	6,
Ц	416,925	-12,975	1,137	-	1,156.35	-144.70	150	1,149.80	1,158.95	75	8000,00	900	4.30	4.50	11,475	-2.80	4.30	56.20	39,233	- 143,475	2,463,
П	3,825	-	-	-	-	-	1,125	1,031.75	1,168.65	1,125	8050.00	75	4.05	5.30	600	-2.20	5.00	55.10	153		7,
	70,575	-375	51	-	1,055.65	-148.30	75	1,037.30	1,059.20		8100.00		4.55	5.00		-2.70	5.00		,	78,075	550,
Ц	2,475	-	-	-	-	-			1,018.35		8150.00	_	3.50	5.75	75	-3.50	4.00		172		7,
Ц	43,950	1,050	263	-	955.00	-151.10		949.10			8200.00	75	5.80	6.00		-3.10	5.80		24,095	-	398,
	750 47,400	3,900	365	-	861.65	-164.35	300 975	891.05 850.95			8250.00 8300.00	75 150	5.05 7.55	7.20 8.50	75 5,775	-4.15 -3.40	6.00 7.50		326 27,148	-	509,
Н	2,175	-75	5		808.15		300	766.30			8350.00	900	8.55	10.45	600	-2.05	10.40		942	-	19,
	65,550	-1,050	80		761.15		300	754.80			8400.00	75	10.50	11.00		-2.90	10.55			150,975	810,
	5,550	-75	3	_	766.35		600	634.60	773.05		8450.00	75	13.00	14.10	300	-3.15	12.50		1,128		17,
	632,100	-1,050	1,042		665.45		675	660.50			8500.00	75	14.90	15.55	75	-2.55	15.10		-	86,700	
Ц	3,000	-525	28		599.25		300	611.80			8550.00	75	16.90	18.00	75	-2.50	17.90		3,173	-	29,
Ц	161,550	-1,425 -525	228	_	573.85		525 750	567.00			8600.00	150 75	20.75	20.80 24.75	75 150	-2.20 -2.10	20.75 24.75		55,127 5,783	-	716,
	6,825 121,950	-525 -7,125		38.86 17.54			750 1,050	513.60 474.50			8650.00 8700.00		23.30 30.10	30.45	150 225	-2.10 -0.20	30.45		5,783 119,338	26,250 30,825	921,
	·	7,123	, 30	17.54			1,030					3,730	30.10	50.75	223	0.20	30,73	72.70	117,330	30,023	721,
	2,625	75	6		500.00		150	433.65			8750.00	75	37.00	37.60		1.20	37.00		-	30,525	68,
Ц	140,400			26.25			375	392.05			8800.00	-	45.00	46.00	-	4.55	46.00		-	123,450	
Н	7,575	-150 12 300	3 847	_	354.50			334.45		-	8850.00	75 75	53.55	58.00 66.50	75 150	8.00	56.00		-	20,325	52,i
Н	103,125 6,825	12,300 -450		29.32 28.03				312.65 265.15			8900.00 8950.00	75 75	66.30 79.45	66.50 81.00	150 75		66.30 81.00		-	208,650 10,725	883, 50,
Н	1,486,500		42,245				150	244.30			9000.00	75	94.85	95.40	75 75		95.35		366 419		3,049,
_																				347,025	
Н	10,800			31.44			300	211.00			9050.00	75 600	111.00	113.00		25.60		40.06	-	18,300	54,7 867 (
Н	443,325 75 525	139,275 55,200	69,702 16,784					180.90 151.50			9100.00 9150.00	600 75	132.00 151.10	134.70 156.00	150 450	31.00 35.70	132.00	40.12 39.77	,	37,950	867,9 98,4
	936,150		266,319	_				128.00			9200.00	75	178.80	179.00	150		179.00			-	705,3
	144,450	_		31.38			75	106.00			9250.00	375	201.05	221.45		47.40		39.38	-	-15,825	49,

					CALLS												PUTS	S			
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 C
M	1,270,350	533,400	317,558	31.15	86.95			86.50	87.00		9300.00	375	234.15	236.00	75		236.00	39.55	77,938	260,025	411,450
N	112,800		26,963	-	70.05		150	70.00	71.45		9350.00	75	240.25		375		272.90			-5,025	16,125
20.7 20.7	1,032,675	512,925 31,425	285,204 19,657		55.65 44.00			55.05 44.00	56.65 45.20		9400.00	150 75	298.10 306.95		300 1,200		305.00 348.00			-54,000 525	98,175 4,500
And I	2,202,750		329,302		35.50			35.00	35.50		9500.00	75	380.15			92.45	381.00			-74,700	774,750
part.	-	36,450	15,312		27.95		300	27.50	28.00		9550.00		378.25			104.95	435.00				2,250
7e ²	915,750 55,650	3/2,0/5 25,200	174,687		20.05			20.05 14.50	20.50 14.80	-	9600.00 9650.00	450 75	461.65 492.10		/5 75	109.35	468.00 522.15			-	25,500 375
A-1	781,200	· ·	121,179		11.90		75	11.25	11.95		9700.00	750	552.40			117.50 121.50	561.00				19,575
ART.	-	25,725		30.06	8.55		75	8.05	9.10		9750.00	75	585.75			76.85	564.85			-600	150
pat 1	1,160,250		81,654	_	5.75		75	5.55	5.75		9800.00	375	648.00			128.05	653.00		368	-6,750	50,400
7e7	45,6/5 355,875	12,000 48.450	32,327	30.52 30.91	4.20 3.50		150 225	3.35 3.25	4.30 3.50		9850.00 9900.00	75 75	659.35 741.55			129.00 133.55	702.00 749.60			-300	75 149,625
A.	36,075			31.90	3.25		75	3.15	3.45	-	9950.00		732.95		75	-	-	-	-	-	450
<i>M</i> ²	2,179,575 19,425		80,437	32.73 32.71	2.80		75 75	2.65 2.05	2.85 2.75	-	10000,00		846.65 835.85		75 75	139.40	849.95	56.89	1,542	-24,825	532,800
,n/	201,300	,	11,871		1.90			1.75	1.90		10100.00		927.10			141.00	950.00	59.13	64	-525	150 11,850
pat .	3,900	675		33.76	2.05		75	1.65	2.15		10150.00			1,035.10	1,200	-	-	-	-	-	3,075
nd .	257,625 75	-8,250	13,377	36.20	1.45	-2.65	150 600	1.30 0.65	1.45 1.75		10200,00		,	1,052.10 1,214.85	9,900	161.55	1,051.45	62.38	39	-150	17,700
AND AND	115,200	447.400	6,025	37.97	1.40	-1.85		1.15	1.40	,	10300.00	,,,,,,		1,160.35		29.70	1,101.30	71.76	5	-	14,625
ANT.	-	117,600		-		-	75	0.65	5.45	1,500	10350.00	375	1,133.00	1,273.95	9,900	-	-	-	-	-	-
N	146,175	6,600	3,549	40.01	1.30	-1.00	300	1.30	1.50	75	10400.00	1,200	1,188.75	1,259.00	75	112.50	1,257.00	72.38	16	-150	6,150
<i>M</i>	- 875,100	2/ 150	- 0 004	42.00	1.20	-0.65	75 1,500	0.60 1.10	5.60 1.20		10450,00	-	•	1,376.30 1,349.45	1,125	1/0 OF	1,345.40	72.40	404	-14,250	232,950
nst nst	-	<u>∠</u> ⊣, 130	7,701	-∠.00	1.20	-0.03	75	0.55	2.65		10550.00	$\overline{}$			375	-	1,545.40	72.40	474	-1-1,200	-
ANT.	111,825	-1,725	1,235	43.07	0.55			0.55	0.80	150	10600.00	75	1,407.60	1,487.90		148.45	1,449.45	81.24	57	-75	24,225
ant.	102,900	-6,600	2 444	45.05	0.55		19,950 3,000	0.25 0.55	5.90 0.75		10650.00			,	9,900	- 58 40	1,514.75	86.57	- 6	- 75	300 10,650
A.	-	-		-	-		19,950	0.25	2.35		10750.00			,		-	-	-	-	-	-
M.	96,975	-825	210	47.51	0.85	-0.30	2,100	0.70	0.75	-, -	10800.00		•	-	9,900	88.90	1,632.00	-	4	-75	52,200
2017 2017	68,400	- -150	81	50.24	0.95	-0.20	19,950 75	0.25 0.80	2.60 0.95		10850,00			1,8/1.30		133.50	1,722.35	70.96	24	- 75	15,525
AND .	-	-	-	-	-		19,950	0.20	2.70	-	10950.00		•	-	9,900	-	-	-	-	-	-
<i>^</i>	1,270,575	84,375	11,260	52.00	0.80	-0.25	,	0.80	0.85 2.75	,	11000,00		•	,	375 9,900	150.25	1,846.00	88.94	95	-1,200	248,250
20.7 20.7	84,900	1,050	134	55.01	1.15	-0.30	1,125 75	1.00	1.20		11100.00			,		21.55	1,897.10	93.07	3	-	16,650
ANT.	-	-	-	-	-	-	1,125	0.10		1,500	11150.00	9,900	1,786.60	2,224.20	9,900	-	-	-	-	-	-
20T	100,200	-6,450	281	57.01	0.50		1,050 300	0.50 0.35	0.60 1.00		11200,00 11250,00	$\overline{}$,		183.95	2,081.30	108.07	3	-75	42,600 75
AND AND	52,425	-1,650	44	58.15	0.85			0.65	0.85		11300.00		•	2,188.35		138.70	2,149.60	-	5	-75	43,875
M.	-	-	-	-	-	-	1,050	0.10	1.00	,	11350.00	. ,	,	,	9,900	-	-	-	-		-
20.7 20.7	78,450	-1,500	733	60.80	0.95	-0.15	3,000 1,050	0.45 0.10	0.95 3.00		11400,00		•	-			2,185.45	-	4	-75	32,100 75
A-7	708,150	422.400	5,501	61.15	0.85	-0.10	14,250	0.50			11500.00			,			2,367.90	112.23	31	-75	45,450
M	-	132,600	-	-	-	-	1,050	0.10	1.00	7,500	11550.00	9,900	2,069.05	2,670.15	9,900	-	-	-	-	-	<i>7</i> 5
A.	75,975	-1,875	225	63.28	0.85	-0.15		0.65	0.85		11600.00	$\overline{}$				64.65	2,375.00	-	1	-	10,425
and and	87,000	-2,625	215	66.42	0.70	-0 10	1,050 1,500	0.10 0.50	1.00	-	11650.00 11700.00		•	-		- 178 90	2,564.35	115 02	80	675	195,225
, AT	-	-	-	-	-	-	1,050	0.10			11750.00	$\overline{}$				-	-	-	-	-	-
No.	117,000	-4,350	490	67.46	0.70	-0.30		0.55	0.70		11800.00			,		53.95	2,563.45	-	1	-	19,650
m²	70,500		18	72.03	0.70	-0.10	1,050 1,500	0.10 0.40		-	11850,00 11900,00	-		-		211.10	2,783.10	121.42	9	- -75	5,175
M	-	-		-	-	-	1,050	0.10			11950.00		•	-		-	-	-	-	-	150
N.	635,025	-9,150 -	10,832	71.55	0.50	-0.35	75 1,200	0.45 0.10		-	12000,00 12050,00			-		150.35	2,853.95	139.22	681	-14,925	188,175
m ²	45,975	-1,950	137	72.92	0.50	-0.40	1,200	0.10			12100.00		•	,		129.65	2,932.15	-	2	75	3,825
M.	-	-	-	-	-	-	1,050	0.10			12150.00		•	-	9,900	-	-	-	-	-	-
and and	31,125	-600 -	43	74.20	0.50	-0.10	2,850 1,050	0.35 0.10		-	12200.00 12250.00			-	9,900		-	-	-	-	3,525
No.	27,000	-375	6	77.51	0.35	-0.30	225	0.40	0.85	75	12300.00	9,900	2,954.95	3,183.15	150	-	-	-	-	-	3,000
N.	- בר דר	4 250	1 101	77.25	0.40	0.30	1,050	0.10			12350.00					-	-	-	-	-	-
and and	52,725	-1,350 -	1,106	77.25	0.40	-0.20	2,850 1,125	0.35 0.10			12400.00 12450.00		•	-	75 9,900	-	-		-	-	450
N	302,025		13,151		0.30		33,225	0.25	0.30	3,300	12500.00	75	3,344.50	3,354.25	150	157.45	3,364.65	147.65	222	-4,800	63,150
N	1,500 35,925	-1,875 -	27 27	81.63	0.20		1,800 1,650	0.05	0.25 0.40		12550,00		•	3,703.55 3,612.70	9,900 75		-	-	-	-	- 75
ant ant	33,723		-		0.40	-0.20	1,125	0.30	2.20		12650.00			-			-	-	-	-	-
N	9,150	-	4	79.68	0.90	0.35	2,325	0.30	0.90	1,500	12700.00	75	3,370.55	3,728.70	75	-	-	-	-	-	-
and and	4,350 15,825	-1,200	- -	89.49	0.30	-0.40	1,800 150	0.25	2.20 0.70	-	12750,00 12800,00		•	3,922.45 3,846.85	9,900 75	-	-	-	-	-	-
AN .	300	300	156		0.30			0.30	2.20		12850.00	$\overline{}$				-			-	-	-
M	7,500	-225	3	-	0.25	-0.25	1,800	0.25	0.75		12900.00		•	3,922.25	75	-	-	-	-	-	150
m²	350,325	33,750	6,087	- 88.24	0.30	-0.40	5,325	0.30	2.30 0.35		12950,00	-		-		144.60	3,855.05	152.36	181	- - 7 5	70,800
A.	-	-		-	-	-	-	-	2.30	6,000	13050.00	9,900	3,050.40	4,258.70	9,900	-	-	-	-	-	-
A	6,675	150	65 36	97.69	0.85 0.40		2,400 900	0.30 0.20	0.85 2.20		13100.00 13150.00	-	· .				-	-	-	-	-
2017 2017	-	- -75		84.96	0.40			0.20	0.90	-	13200.00		•	,			-		-	-	-
ANT.	-	-	-	-	-		3,600	0.10			13250.00	9,900	3,250.40	4,473.80			-	-	-	-	-

	CALLS											PUTS										
Chart	OI	Chng in Ol	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	a	а
No.	675	-	813	-	0.75	0.15	1,500	0.20	0.70	1,500	13300.00	9,900	3,886.80	4,363.15	9,900	-	-	-	-	-	-	П
No.	-	-	-	-	-	-	3,600	0.10	2.20	6,000	13350.00	9,900	3,350.40	4,584.05	9,900	-	-	-	-	-	-	П
No.	-	-	307	-	0.40	-29.10	3,600	0.10	0.90	300	13400.00	9,900	3,981.65	4,467.95	9,900	-	-	-	-	-	-	П
No.	-	-	-	-	-	-	3,600	0.10	2.20	6,000	13450.00	9,900	3,450.40	4,687.75	9,900	-	-	-	-	-	-	П
No.	124,350	3,975	1,093	97.86	0.35	-0.25	1,875	0.35	0.40	10,500	13500.00	375	4,334.40	4,353.65	225	146.60	4,345.70	159.36	178	-2,025	72,225	П
No.	-	-	-	-	-	-	3,600	0.10	2.20	6,000	13550.00	9,900	3,550.40	4,793.10	9,900	-	-	-	-	-	-	П
No.	-	-	1,068	-	0.40	-83.20	3,600	0.10	0.90	300	13600.00	9,900	4,167.10	4,679.15	9,900	-	-	-	-	-	-	П
No.	-	-	-	-	-	-	3,600	0.10	1.80	3,000	13650.00	9,900	4,040.10	4,908.20	9,900	-	-	-	-	-	-	П
**	4,500	225	4	-	0.25	-0.35	525	0.25	0.65	75	13700.00	75	4,331.50	4,786.25	75	-	-	-	-	-	-	П
Total	22,360,425		2,048,829				·												1,748,597		24,397,425	T

Note:

Тф

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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