

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10029.10** As on Jun 04, 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	
		-	-	-	-	-	75	5,186.20	5,630.30	900	4600.00	5,475	1.40	1.55	600	-0.45	1.40	116.65	1,309	27,300	168,450		
		-	-	-	-	-	7,350	4,720.70	5,820.30	7,350	4700.00	900	0.70	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,630.55	5,712.10	7,350	4800.00	900	0.70	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,540.70	5,602.25	7,350	4900.00	900	0.70	-	-	-	-	-	-	-	-	-	
	150	-	-	-	-4,074.70	-	75	4,707.35	5,227.05	375	5000.00	825	1.50	1.60	300	-0.55	1.60	106.34	615	-1,500	155,550		
		-	-	-	-	-	7,350	4,361.20	5,384.75	7,350	5100.00	900	0.70	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,270.55	5,277.90	7,350	5200.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,180.70	5,169.55	7,350	5300.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,351.10	5,059.30	7,350	5400.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,340.65	4,696.40	900	5500.00	300	1.80	2.20	75	0.05	2.25	96.10	216	-675	82,500		
		-	-	-	-	-	7,350	4,151.10	4,844.35	7,350	5600.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	4,051.10	4,734.10	7,350	5700.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	3,951.10	4,623.65	7,350	5800.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	3,851.10	4,518.50	7,350	5900.00	900	0.85	-	-	-	-	-	-	-	-	-	
	5,925	-75	1	102.09	4,075.00	16.55	75	3,746.70	4,178.60	7,350	6000.00	600	2.60	2.80	675	-0.35	2.70	84.97	365	3,225	224,025		
	225	-	-	-	3,220.00	-	7,350	3,651.40	4,299.95	7,350	6100.00	225	2.65	-	-	-	3.05	83.62	1	-	1,575		
		-	-	-	-	-	7,350	3,551.10	4,192.05	7,350	6200.00	75	2.65	-	-	-	4.80	-	-	-	75		
		-	-	-	-	-	7,350	3,451.10	4,083.25	7,350	6300.00	900	0.80	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	7,350	3,351.10	3,973.85	7,350	6400.00	900	0.80	-	-	-	-	-	-	-	-	-	
	3,075	-150	6	-	3,432.00	168.00	150	3,482.95	3,736.30	1,875	6500.00	675	3.70	3.85	150	0.20	3.70	75.63	163	-150	131,925		
		-	-	-	-	-	450	3,235.35	3,590.05	7,350	6600.00	900	3.10	-	-	-	0.10	3.10	71.72	2	-	150	
		-	-	-	-	-	7,350	2,948.35	3,705.55	7,350	6650.00	75	0.75	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	450	3,140.30	3,485.80	7,350	6700.00	900	1.10	-	-	-	37.00	-	-	-	300		
		-	-	-	-	-	7,350	2,855.45	3,543.20	7,350	6750.00	975	0.65	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	450	3,044.95	3,380.95	7,350	6800.00	375	1.60	-	-	-	5.00	1.25	60.78	1	75	1,950	
		-	-	-	-	-	7,350	3,001.10	3,431.65	7,350	6850.00	15,000	0.10	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	450	2,950.35	3,276.30	7,350	6900.00	150	3.05	-	-	-	3.25	-	-	-	6,225		
		-	-	-	-	-	7,350	2,901.10	3,326.75	7,350	6950.00	7,500	0.10	-	-	-	-	-	-	-	-	-	
	202,350	-2,550	71	-	3,008.00	-57.40	75	2,992.85	3,005.70	75	7000.00	150	4.35	4.70	1,275	-0.80	4.35	65.31	737	150	485,850		
		-	-	-	-	-	7,350	2,801.10	3,224.00	7,350	7050.00	225	1.05	-	-	-	1.05	-	-	-	75		
	300	-	-	-	3,023.10	-	450	2,764.50	3,062.25	7,350	7100.00	1,725	3.05	-	-	-	3.95	-	-	-	4,800		
		-	-	-	-	-	7,350	2,701.10	3,114.50	7,350	7150.00	900	0.90	-	-	-	-	-	-	-	-	-	
	75	-	-	-	2,638.95	-	450	2,665.25	2,961.00	7,350	7200.00	1,200	3.05	-	-	-	7.00	-	-	-	4,350		
		-	-	-	-	-	7,350	2,601.10	3,004.40	7,350	7250.00	15,000	0.35	-	-	-	-	-	-	-	-	-	
	150	-	-	-	2,850.00	-	675	2,573.75	2,856.70	7,350	7300.00	1,050	3.05	-	-	-	11.10	0.05	38.74	2	-	2,250	
		-	-	-	-	-	7,350	2,501.10	2,901.60	7,350	7350.00	900	0.40	-	-	-	-	-	-	-	-	-	
		-	-	-	-	-	75	2,485.55	2,744.85	75	7400.00	600	5.75	6.70	75	-1.15	5.75	58.49	17	-675	43,275		
		-	-	-	-	-	7,350	2,401.10	2,795.85	7,350	7450.00	7,500	0.65	-	-	-	-	-	-	-	-	-	
	257,175	-1,800	32	-	2,525.95	-52.05	75	2,503.55	2,523.40	75	7500.00	2,100	6.25	6.90	375	-1.10	6.25	56.91	2,634	25,725	993,450		
		-	-	-	-	-	7,350	2,301.10	2,690.05	7,350	7550.00	900	3.05	-	-	-	-	-	-	-	-	-	
	600	-	-	-	2,373.55	-	7,350	2,259.45	2,559.00	375	7600.00	150	6.35	7.35	75	-0.80	6.50	54.97	53	2,475	12,300		
		-	-	-	-	-	7,350	2,201.10	2,583.05	7,350	7650.00	7,500	0.65	-	-	-	16.80	-	-	-	150		
	10,725	-	-	-	2,215.05	-	75	2,297.85	2,320.45	75	7700.00	75	6.70	7.45	75	-1.30	6.80	53.08	109	75	60,300		
		-	-	-	-	-	7,350	2,101.10	2,475.65	7,350	7750.00	1,200	0.75	-	-	-	-	-	-	-	-	-	
	450	-	-	-	2,285.00	-	75	2,037.85	2,315.95	900	7800.00	75	7.70	7.95	75	-1.60	7.80	51.90	532	-19,350	108,450		
		-	-	-	-	-	7,350	2,001.10	2,368.85	7,350	7850.00	7,500	0.65	-	-	-	23.95	-	-	-	300		
	600	75	1	-	2,136.15	900.00	7,350	1,980.10	2,211.60	375	7900.00	300	8.20	8.90	75	-0.85	8.80	50.59	210	3,450	28,950		
		-	-	-	-	-	7,350	1,901.10	2,228.70	7,350	7950.00	975	4.15	-	-	-	21.80	-	-	-	75		
	533,775	-2,325	854	-	2,018.10	-58.25	75	2,011.05	2,015.75	75	8000.00	150	9.30	9.50	4,200	-1.55	9.50	48.93	7,231	68,025	1,617,075		
		-	-	-	-	-	7,350	1,801.10	2,147.75	7,350	8050.00	150	9.00	10.55	75	0.40	10.50	48.58	4	225	4,500		
	6,225	-	4	-	1,895.95	102.70	75	1,801.40	2,049.60	75	8100.00	75	9.75	10.20	75	-1.20	9.85	46.95	2,126	17,625	78,150		
		-	-	-	-	-	7,350	1,701.10	2,017.25	7,350	8150.00	150	3.65	-	-	-	13.40	-	-	-	1,875		
	57,375	-75	29	-	1,820.00	149.80	75	1,684.30	1,919.55	600	8200.00	75	9.80	10.95	75	-1.30	10.70	45.31	1,133	-3,150	125,175		
		-	-	-	-	-	7,350	1,601.10	1,914.75	7,350	8250.00	300	2.20	12.90	300	-	11.90	-	-	-	300		
	88,200	-75	1	-	1,753.75	-72.00	7,350	1,583.20	1,849.10	7,350	8300.00	75	10.00	11.85	75	-1.05	11.70	43.72	1,519	-12,825	445,800		
		-	-	-	-	-	7,350	1,501.10	1,901.30	7,350	8350.00	600	2.90	12.50	75	1,319.20	12.50	43.08	4	150	150		
	36,975	-	14	-	1,612.60	-59.25	75	1,512.45	1,704.40	375	8400.00	150	12.15	17.80	75	-1.50	13.00	42.23	2,910	35,550	15		

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	
	52,275	75	65	-	1,298.60	-78.45	75	1,314.25	1,335.20	75	8700.00	75	17.65	19.00	150	-4.50	18.30	37.84	4,675	-4,275	436,200		
	75	-	-	-	1,058.95	-	375	1,196.85	1,368.15	75	8750.00	750	18.00	21.00	75	-8.25	19.65	37.20	52	-2,850	4,500		
	47,850	-900	46	-	1,236.35	-57.80	75	1,222.20	1,235.50	75	8800.00	150	21.50	22.15	1,125	-3.90	22.15	36.94	7,775	2,850	870,300		
	300	-	-	-	1,230.00	-	375	1,099.95	1,233.25	75	8850.00	75	23.00	25.80	75	1.00	24.00	36.36	29	600	6,750		
	50,550	-75	42	-	1,141.00	-39.00	75	1,116.60	1,148.55	75	8900.00	225	27.00	27.55	150	-4.65	27.00	36.10	5,980	10,275	595,425		
	225	-	1	-	1,050.00	167.20	1,425	1,009.80	1,170.70	75	8950.00	75	27.65	31.80	75	-2.20	31.00	36.03	63	-75	7,275		
	506,850	-8,700	1,078	-	1,043.00	-63.70	75	1,039.05	1,044.00	75	9000.00	300	33.30	34.15	150	-4.65	34.15	35.61	30,237	80,925	3,301,450		
	9,300	-	5	-	1,005.00	-45.00	75	898.20	1,019.80	75	9050.00	75	34.80	38.85	75	-7.30	35.00	34.51	238	-4,125	24,675		
	195,600	-2,925	418	-	953.80	-62.30	75	950.30	953.80	75	9100.00	150	41.00	41.55	75	-4.70	41.30	34.73	8,594	-39,150	476,100		
	5,850	375	30	-	907.90	-	75	891.50	926.30	75	9150.00	75	41.00	52.75	600	-1.45	47.35	34.72	255	-1,500	11,550		
					161.95	-																	
	183,225	3,675	228	-	862.00	-65.25	75	857.60	865.75	75	9200.00	75	52.00	52.50	150	-2.55	52.50	34.39	11,275	46,275	603,000		
	3,075	1,350	33	-	827.00	-98.25	75	705.50	833.85	75	9250.00	75	56.95	64.95	600	-1.25	59.05	34.23	146	825	17,175		
	252,600	-825	553	-	780.15	-57.25	75	770.60	779.25	75	9300.00	3,150	63.00	65.50	150	-1.45	64.70	33.79	11,486	44,550	448,950		
	11,775	-300	15	-	731.30	-	75	721.85	746.10	75	9350.00	75	68.00	78.65	150	-4.25	68.05	32.86	183	-300	18,825		
					152.70	-																	
	267,375	-1,050	850	17.31	690.40	-56.20	675	690.40	693.70	75	9400.00	1,500	78.55	80.00	1,425	0.70	80.00	33.29	17,323	135,900	858,900		
	25,425	-600	16	19.74	651.00	-40.05	75	639.50	657.25	75	9450.00	75	84.00	89.60	75	0.55	87.70	32.88	1,194	-225	28,800		
	1,025,775	34,125	4,578	20.49	609.35	-58.05	375	609.35	610.80	75	9500.00	375	97.70	98.00	450	1.30	97.70	32.71	48,420	302,700	2,711,550		
	7,575	-675	18	21.47	571.00	-50.60	75	563.10	577.00	75	9550.00	75	107.15	114.75	75	1.95	107.10	32.33	297	1,350	19,350		
	363,000	-21,075	1,172	22.83	537.60	-52.40	150	528.75	536.85	75	9600.00	375	119.60	120.65	75	3.05	119.60	32.25	16,938	12,375	2,143,950		
	7,800	-	4	22.12	493.30	-	75	410.95	512.35	75	9650.00	75	125.10	144.30	600	6.20	134.20	32.31	338	2,100	13,200		
					106.55	-																	
	206,700	-21,600	1,350	22.85	460.00	-49.45	675	454.05	459.35	825	9700.00	75	144.10	147.25	150	5.95	146.00	31.88	15,252	65,400	492,075		
	15,300	-1,500	43	23.14	425.50	-44.00	75	416.15	439.70	75	9750.00	75	155.00	168.15	75	8.10	161.10	31.72	326	2,325	18,300		
	458,175	-25,425	4,080	22.84	388.00	-50.00	450	386.65	391.95	750	9800.00	825	177.55	178.80	75	9.40	178.50	31.70	21,794	-18,675	935,025		
	20,100	2,400	813	23.26	358.10	-44.70	75	350.35	368.70	75	9850.00	75	191.00	199.50	75	12.60	195.00	31.44	978	1,950	28,800		
	470,175	-15,075	8,968	23.66	329.95	-41.85	75	324.95	329.95	525	9900.00	75	215.45	216.90	75	14.35	216.75	31.62	25,282	60,750	1,923,600		
	14,775	1,350	616	23.76	301.00	-41.45	75	295.70	305.90	750	9950.00	75	233.75	246.25	75	15.30	234.35	31.22	1,810	8,775	32,775		
	1,866,375	267,600	42,112	23.25	268.00	-41.15	675	268.00	268.95	750	10000.00	225	255.75	257.00	525	18.50	256.90	31.21	69,224	322,125	2,010,825		
	31,875	13,275	2,120	23.45	243.50	-36.35	75	225.30	246.95	750	10050.00	150	270.00	286.75	75	16.00	279.00	31.01	2,016	-450	15,525		
	418,425	-12,375	18,968	23.55	219.75	-35.00	900	216.80	219.75	1,050	10100.00	750	304.05	309.00	300	24.40	305.90	31.18	15,638	-35,925	351,600		
	28,050	3,375	1,794	23.58	197.00	-31.65	75	186.30	198.40	1,200	10150.00	75	322.45	333.00	75	24.15	332.65	31.20	426	-5,700	13,050		
	617,475	78,825	25,453	23.44	174.45	-31.60	75	173.05	174.00	75	10200.00	75	355.50	360.00	375	22.65	356.00	30.72	5,261	-20,100	116,775		
	38,925	18,375	971	23.46	155.00	-25.90	75	151.25	155.00	75	10250.00	75	380.95	423.65	525	30.80	397.00	31.97	35	1,050	5,625		
	575,025	-225	19,415	23.34	136.00	-26.75	300	135.05	137.45	225	10300.00	150	419.65	426.85	75	33.95	422.00	31.40	3,156	90,825	141,675		
	16,200	4,575	581	22.89	115.75	-27.95	75	101.00	127.80	75	10350.00	75	424.85	459.05	75	62.95	452.95	31.33	19	1,050	2,325		
	431,250	46,875	14,606	23.23	104.00	-22.70	75	100.05	105.30	75	10400.00	75	481.10	496.35	75	21.80	481.00	30.80	235	3,525	29,250		
	17,550	8,100	392	23.34	91.50	-19.85	75	90.05	99.70	75	10450.00	75	485.00	541.55	75	22.75	520.25	31.39	3	150	375		
	1,598,325	271,800	52,391	23.08	77.55	-20.70	75	77.10	77.55	375	10500.00	75	561.60	565.15	75	41.10	563.40	32.34	3,056	-21,300	565,950		
	16,200	14,925	889	23.02	71.50	-15.95	75	64.35	71.85	150	10550.00	75	591.75	613.05	75	-	-	-	-	-	-		
	489,375	72,375	17,930	23.00	57.00	-16.30	75	56.55	57.50	900	10600.00	75	620.30	687.10	1,275	37.45	634.55	32.14	102	1,350	35,475		
	54,225	41,325	1,311	22.35	44.90	-19.95	75	44.90	53.00	75	10650.00	75	603.15	737.65	75	-	669.40	-	-	-	75		
	633,150	346,650	19,468	22.73	40.00	-15.15	75	39.70	42.00	3,975	10700.00	75	630.85	744.95	75	43.95	722.75	33.69	40	225	10,350		
	9,900	3,150	154	23.32	36.85	-9.35	75	32.60	39.60	150	10750.00	1,200	732.60	798.40	1,200	116.25	766.25	34.28	1	-	150		
	440,550	69,675	12,311	22.98	29.60	-10.90	150	29.10	29.90	75	10800.00	975	730.65	829.45	75	61.00	821.00	36.37	37	600	16,350		
	3,525	300	70	23.51	27.10	-7.00	75	20.45	27.80	75	10850.00	975	803.00	898.30	1,125	116.95	866.95	37.22	2	-	150		
	164,775	1,575	9,380	23.29	21.95	-8.25	75	21.50	24.20	150	10900.00	75	825.10	932.10	1,125	39.50	899.50	36.06	5	-75	15,300		
	9,000	3,225	75	23.91	20.50	-7.35	75	18.70	20.45	75	10950.00	75	898.75	959.80	75	-	-	-	-	-	-		
	1,670,550	297,900	28,680	23.78	16.75	-6.85	225	16.55	17.50	150	11000.00	750	994.40	1,002.75	75	46.50	994.05	37.85	1,198	13,875	349,200		
	900	525	31	23.88	14.25	-7.25	75	13.30	15.25	75	11050.00	1,125	978.00	1,074.30	75	-	-	-	-	-	-		
	124,500	46,050	6,508	24.13	12.45	-5.60	75	12.40	13.05	75	11100.00	900	1,010.45	1,121.15	1,125	-41.65	1,086.55	39.15	13	675	1,725		
	1,275	1,275	25	24.05	10.15	-5.90	300	8.55	13.80	150	11150.00	900	1,073.30	1,209.20	375	-	-	-	-	-	-		
	106,800	16,575	3,338	24.62	9.55	-4.55	75	9.55	9.75	75	11200.00	900	1,102.75	1,273.25	7,350	149.05	1,206.50	44.89	13	225	3,150		
	975	525	21	25.78	10.20	-3.20	75	8.50	11.70	75	11250.00	75	1,176.60	1,301.00	75	-	-	-	-	-	-		
	99,375	825	3,562	25.32	7.70	-3.55	225	7.10	8.00	75	11300.00	900	1,205.90	1,367.05	450	53.20	1,274.10	41.73	1	-	149,100		
	525	75	10	25.86	7.25	-4.15	75	6.60	11.85	75	11350.00	75	1,274.15	1,383.45	75	-	-	-	-	-	-		
	69,975	44,550	3,510	25.94	6.15	-3.60	3,300	6.10	6.70	75	11400.00	75	1,299.70	1									

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
	10,200	6,450	174	45.88	1.60	-0.85	75	1.65	1.90	75	13500.00	75	3,452.85	3,492.25	75	-	3,406.60	-	-	-	825	
	-	-	-	-	-	-	2,400	0.40	-	-	13600.00	375	3,439.65	3,766.95	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	-	-	13700.00	375	3,541.20	3,870.90	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.40	-	-	13800.00	7,350	3,401.10	4,173.60	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	-	-	13900.00	375	3,731.30	4,084.95	7,350	-	-	-	-	-	-	
	4,125	-75	17	52.09	2.00	-0.30	75	1.60	2.05	75	14000.00	75	3,941.80	3,992.30	300	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.40	3.00	300	14100.00	7,350	3,701.10	4,505.00	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	3.00	300	14200.00	7,350	3,801.10	4,615.10	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	3.00	300	14300.00	7,350	3,901.10	4,724.60	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	3.00	300	14400.00	375	4,206.20	4,616.00	7,350	-	-	-	-	-	-	
	7,650	1,275	42	56.80	1.95	-0.05	150	1.60	1.85	300	14500.00	75	4,433.95	4,492.30	300	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.25	2.50	1,500	14600.00	7,350	4,201.10	5,054.30	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,700	0.25	2.50	1,500	14700.00	7,350	4,301.10	5,166.35	7,350	-	-	-	-	-	-	
	750	600	9	61.43	2.60	2.10	600	0.75	2.50	1,500	14800.00	375	4,544.55	5,044.75	7,350	-	-	-	-	-	-	
Total	18,746,175		328,490																373,011		27,867,850	Tot

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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