

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10091.65** As on Jun 18, 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	Ch
	-	-	-	-	-	-	75	5,266.05	5,750.90	75	4600.00	300	0.20	0.25	2,850	-	0.25	174.90	329	-1,575	173,175	
	-	-	-	-	-	-	375	5,151.05	5,700.90	7,350	4700.00	3,600	0.05	2.30	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	5,051.05	5,601.60	7,350	4800.00	3,600	0.05	2.30	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	4,951.05	5,475.50	7,350	4900.00	3,600	0.05	2.30	6,000	-	-	-	-	-	-	
	150	-	-	-	4,074.70	-	75	4,935.35	5,487.60	75	5000.00	1,575	0.30	0.35	2,250	-0.20	0.20	154.58	116	2,025	173,250	
	-	-	-	-	-	-	375	4,751.05	5,270.85	7,350	5100.00	3,600	0.05	2.80	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	4,651.05	5,156.30	7,350	5200.00	3,600	0.05	2.80	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	4,551.05	5,050.35	7,350	5300.00	3,600	0.05	2.80	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	4,451.05	4,935.80	7,350	5400.00	3,600	0.05	2.80	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	75	4,372.95	4,751.10	75	5500.00	3,525	0.20	0.25	1,800	-0.15	0.30	138.90	88	-	148,575	
	-	-	-	-	-	-	375	4,251.05	4,709.00	7,350	5600.00	3,600	0.05	2.60	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	4,151.05	4,598.75	7,350	5700.00	3,600	0.05	2.90	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	375	4,051.05	4,499.50	7,350	5800.00	3,600	0.05	2.90	6,000	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,951.10	4,378.25	7,350	5900.00	3,600	0.05	2.90	6,000	-	-	-	-	-	-	
	5,175	-75	1	-	3,931.30	-16.60	150	4,055.45	4,076.65	75	6000.00	75	0.50	0.70	900	-0.40	0.55	126.34	1,500	-9,750	274,950	
	225	-	-	-	3,220.00	-	7,350	3,751.10	4,160.75	7,350	6100.00	600	0.30	1.00	675	-1.30	0.20	112.87	9	-	3,300	
	-	-	-	-	-	-	7,350	3,651.10	4,057.15	7,350	6200.00	3,600	0.25	2.00	75	-	0.20	-	-	-	-	75
	-	-	-	-	-	-	7,350	3,551.10	3,938.75	7,350	6300.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	3,451.10	3,830.00	7,350	6400.00	3,600	0.10	3.00	3,000	-	-	-	-	-	-	
	3,450	-150	5	-	3,575.00	115.00	75	3,311.45	3,795.45	75	6500.00	14,100	0.35	0.45	375	-1.45	0.35	104.03	406	9,525	146,775	
	-	-	-	-	-	-	375	3,301.05	3,607.90	7,350	6600.00	2,400	0.30	2.45	900	-	2.00	-	-	-	-	525
	-	-	-	-	-	-	375	3,251.05	3,831.50	7,350	6650.00	1,800	0.05	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,201.05	3,629.50	7,350	6700.00	300	0.70	2.50	300	-	2.85	-	-	-	-	300
	-	-	-	-	-	-	375	3,151.05	3,714.80	7,350	6750.00	900	0.15	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	3,101.05	3,516.50	7,350	6800.00	150	0.55	2.00	75	-1.90	0.10	85.34	2	-	2,325	
	-	-	-	-	-	-	7,350	3,051.10	3,594.00	7,350	6850.00	1,800	0.05	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	3,025.05	3,354.05	75	6900.00	1,725	0.45	2.45	900	-2.80	0.25	88.35	1	-	5,850	
	-	-	-	-	-	-	7,350	2,951.10	3,490.95	7,350	6950.00	1,800	0.05	-	-	-	-	-	-	-	-	
	144,225	-5,625	241	-	3,070.00	211.85	900	3,067.35	3,083.35	75	7000.00	75	1.10	1.25	75	-2.10	1.10	97.40	1,739	9,750	458,775	
	-	-	-	-	-	-	7,350	2,851.10	3,374.30	7,350	7050.00	75	0.20	-	-	-	3.05	-	-	-	-	75
	375	-	-	-	2,689.80	-	75	2,878.80	3,127.75	75	7100.00	450	1.50	2.20	75	0.60	2.25	101.41	40	2,400	6,375	
	-	-	-	-	-	-	7,350	2,751.10	3,250.45	7,350	7150.00	1,500	0.30	-	-	-	-	-	-	-	-	
	75	-	-	-	2,638.95	-	375	2,713.80	3,128.85	7,350	7200.00	75	1.10	2.65	75	-2.00	1.40	92.82	16	-75	5,700	
	-	-	-	-	-	-	7,350	2,651.10	3,124.45	7,350	7250.00	1,350	0.30	2.50	150	-1.30	0.30	78.80	6	-	150	
	150	-	-	-	2,850.00	-	75	2,633.80	2,986.20	75	7300.00	600	1.15	1.90	675	-0.10	1.40	89.37	58	-525	2,400	
	-	-	-	-	-	-	7,350	2,551.10	3,017.55	7,350	7350.00	1,500	0.30	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	375	2,519.75	2,895.40	7,350	7400.00	75	1.10	-	-	-1.25	1.85	88.61	30	-2,175	37,425	
	-	-	-	-	-	-	7,350	2,451.25	2,895.80	7,350	7450.00	3,300	0.30	-	-	-	-	-	-	-	-	
	236,175	-75	37	-	2,571.80	199.30	75	2,565.05	2,579.50	75	7500.00	6,000	1.30	1.50	2,475	-3.20	1.35	82.27	7,626	21,975	941,550	
	-	-	-	-	-	-	7,350	2,351.10	2,764.35	7,350	7550.00	1,500	0.50	3.05	150	-	-	-	-	-	-	
	600	-	-	-	2,373.55	-	7,350	2,318.10	2,583.90	450	7600.00	1,125	1.50	1.60	225	-3.20	1.60	80.42	73	675	14,925	
	-	-	-	-	-	-	7,350	2,251.10	2,649.15	7,350	7650.00	900	0.30	3.05	150	-	16.80	-	-	-	-	150
	10,575	-	-	-	2,050.80	-	150	2,346.95	2,376.80	75	7700.00	75	1.45	2.20	975	-3.55	1.40	75.96	291	-1,125	48,300	
	-	-	-	-	-	-	7,350	2,151.10	2,541.80	7,350	7750.00	15,000	0.25	3.05	150	-	-	-	-	-	-	
	525	-	-	-	2,351.10	-	7,350	2,137.80	2,420.00	7,350	7800.00	1,500	1.85	2.30	375	-2.95	2.30	76.92	1,372	28,650	105,525	
	-	-	-	-	-	-	7,350	2,051.10	2,423.05	7,350	7850.00	900	0.35	3.05	150	-	23.95	-	-	-	-	300
	525	-	-	-	2,220.65	-	7,350	2,042.45	2,304.90	450	7900.00	300	1.80	2.15	75	-3.85	1.70	70.98	320	-2,775	20,925	
	-	-	-	-	-	-	7,350	1,951.10	2,289.90	7,350	7950.00	7,500	0.35	3.05	150	-	21.80	-	-	-	-	75
	444,600	-31,950	1,117	-	2,071.50	214.55	75	2,067.05	2,083.30	75	8000.00	675	2.00	2.35	75	-4.55	2.00	69.01	18,150	96,825	1,491,825	
	-	-	-	-	-	-	7,350	1,851.10	2,177.20	7,350	8050.00	6,600	1.20	2.80	750	-	7.00	-	-	-	-	4,950
	2,475	-150	2	-	1,840.00	-25.00	7,350	1,826.90	2,086.15	450	8100.00	75	2.10	2.20	75	-4.70	2.20	66.48	1,667	5,400	59,625	
	-	-	-	-	-	-	7,350	1,751.10	2,059.85	7,350	8150.00	5,025	1.25	3.05	150	-	3.05	67.53	23	150	2,025	
	56,025	-150	2	-	1,873.95	176.00	375	1,755.45	1,899.80	150	8200.00	150	2.30	2.80	675	-4.45	2.90	65.41	2,883	-9,600	150,975	
	-	-	-	-	-	-	7,350	1,651.10	1,950.70	7,350	8250.00	75	3.00	-	-	-4.35	3.00	64.00	3	75	750	
	88,500	-75	3	-	1,630.10	82.10	7,350	1,653.20	1,921.70	7,350	8300.00	2,100	3.00	3.60	75	-5.45	3.00	62.32	3,916	75	428,250	
	-	-	-	-	-	-	7,350	1,622.30	1,885.10	7,350	8350.00	300	2.60	-	-	-0.10	9.05	-	-	-	-	150
	37,350	-	-	-	1,480.10	-	7,350	1,520.05	1,842.15	7,350	8400.00	75</										

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	Ch	
	-	-	-	-	-	-	75	0.20	1.00	1,500	12700.00	450	2,506.45	2,773.95	375	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,500	0.10	1.00	1,500	12800.00	7,350	2,541.70	2,877.40	7,350	-	-	-	-	-	-		
	7,125	-375	5	56.95	0.25	-0.35	1,425	0.25	0.80	150	12900.00	75	2,689.15	2,958.05	75	-	-	-	-	-	-		
	279,600	3,225	327	59.48	0.30	-0.20	975	0.30	0.40	8,100	13000.00	75	2,917.10	2,928.70	150	225.00	2,900.00	95.37	38	-2,700	123,975		
	-	-	-	-	-	-	7,500	0.10	0.95	1,800	13100.00	7,350	2,842.60	3,193.95	375	-	-	-	-	-	-		
	2,775	-	-	-	0.30	-	900	0.25	0.95	1,800	13200.00	75	2,951.60	3,282.75	75	-	-	-	-	-	-		
	3,375	150	2	70.20	0.80	-0.20	225	0.15	0.65	75	13300.00	450	3,058.45	3,403.70	375	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	1.00	1,500	13400.00	375	3,154.80	3,508.80	375	-	-	-	-	-	-		
	15,750	-300	14	69.16	0.40	0.10	7,050	0.10	0.40	225	13500.00	150	3,289.00	3,696.55	75	130.00	3,410.00	116.62	2	-	900		
	-	-	-	-	-	-	3,600	0.05	2.40	6,000	13600.00	450	3,383.70	3,717.30	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.40	6,000	13700.00	450	3,442.25	3,822.20	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.20	6,000	13800.00	450	3,578.15	3,926.90	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.40	6,000	13900.00	450	3,613.75	4,032.25	7,350	-	-	-	-	-	-		
	23,775	450	12	79.71	0.60	0.20	6,600	0.10	0.50	300	14000.00	75	3,891.25	4,009.80	75	6.95	4,080.20	-	-	-	225		
	-	-	-	-	-	-	3,600	0.05	2.50	6,000	14100.00	7,350	3,594.90	4,457.40	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.40	6,000	14200.00	7,350	3,685.40	4,554.15	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.40	6,000	14300.00	7,350	3,779.00	4,664.80	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.20	6,000	14400.00	1,050	4,115.65	4,559.00	7,350	-	-	-	-	-	-		
	7,575	-	38	87.38	0.60	-0.15	2,400	0.25	0.70	1,500	14500.00	75	4,293.05	4,722.60	75	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.25	6,000	14600.00	7,350	4,056.35	5,035.15	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.05	2.30	3,000	14700.00	7,350	4,051.00	5,155.85	7,350	-	-	-	-	-	-		
	10,575	750	11	90.41	0.50	-	6,000	0.15	0.50	3,000	14800.00	450	4,487.55	4,978.10	375	-	-	-	-	-	-		
Total	29,510,700		1,198,746																1,206,335		41,223,625	To	

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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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