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Normal Market has Closed. Jun 22, 2020 Next Trading Date: Jun 23, 2020

(All prices in ₹)

Products

Corporates Membership Domestic Investors

Enter company name or symbol

International Investors

Technology

Education

Research

Home » Live Market » Option Chain » Equity Derivatives » Options Contracts

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 10311.20 $\,$ As on Jun 22, 2020 15:30:31 $\,$ IST $\,$

					CALLS												PUT	3			
nart	OI	Chng in Of	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 Of	OI
J	-	-	-	-	-	-			5,970.50		4600,00	75	0.20	0.25	675		0.20	269.21	1,036	5,025	179
/	-	-	-	-	-	-		-	6,197.40				0.15	1.50			-	-	-	-	-
,			-	-	_				6,089.85 5,979.35			-	0.15 0.15	1.50 1.50					-		
J	150	-	-	-		-			5,583.70		5000.00	-	0.15	0.70			0.45	264.73	1,599	-13,275	179
J	-	-	-	-	-	-			5,754.80				0.15	1.80			-			5,2,5	
<i>,</i>	-	-	-	-	-	-			5,642.45			_	0.20	0.65		-	0.80	257.57	200	-	
,/	-	-	-	-		-	7.350	4.400.75	5,536.90	7.350	5300.00	75	0.25	1.30	75	233.10	0.75	249.40	6,001	7,575	7
									· .							230.30	0.75	2 17. 10	0,001	7,575	<u> </u>
	-	-	-	-	-	-			5,424.05			_	0.15	2.30			0.25	242.22	2 275	4.050	14
1			-	-	_				5,043.90 5,203.10		5500.00		0.20 0.15	0.25 2.40			0.25	212.22	2,275	-4,050	14
/	-	-	-	-		-			5,097.60				0.15	2.40			-	-	-	-	
/	-	-	-	-		-			4,984.65				0.15	2.40			-	-	-	-	
1	-	-	-	-	-	-	7,350	3,860.75	4,877.10	7,350	5900.00	2,400	0.15	2.40	6,000	-	-	-	-	-	
1	4,950	-150	5	-	4,327.00	94.10			4,307.65		6000,00	375	0.50	0.65	300			198.45			
/	225	-	-	-	-	-	,		4,653.80	,		75	0.40	0.55			0.40	189.20	54	1,725	
,		-	-	-	-	-			4,543.65 4,433.35			_	0.20	1.00	6,000		-	-	-	-	
1			-	-	-				4,323.10			_	0.20	2.30					-		
/	3,000	-450	7	266.24	3,850.00	120.25			3,804.00		6500.00	-	0.40	0.45	75		0.40	167.73	401	-10,800	14
1	-	-	-	-	-	-			3,893.20	375	6600.00	_	0.20	0.50	150	-	-	-	-	-	
1	-	-	-	-	-	-	7,350	3,185.75	4,050.20	7,350	6650.00	1,500	0.10		3,000	-	-	-	-	-	
1	-	-	-	-	-	-			3,789.35		6700.00		0.20	1.75			-	-	-	-	
1	-	-	-	-	-	-			3,937.30			1,500	0.10	1.90			- 0.50	455.20	-	-	
,	-	-	-	-	-	-			3,816.30 3,824.35		6800.00	75 1,500	0.25 0.10	0.45 1.90	3,000		0.50	155.39	31	225	
1			-	-				-	3,713.90				0.10	1.25					-		
1	-	-	-	-		-			3,714.10			-	0.10	1.90			-	-	-	-	
7	137,475	-150	73	-	3,312.45	76.00			3,312.70		7000.00	8,925	0.55	0.95	75		0.55	147.74	2,049	-17,550	42
7	-	-	-	-	-	-	7,350	2,825.75	3,549.35	7,350	7050.00	75	0.15	1.90	6,000	-	-	-	-	-	
1	375	-	-	-	-	-			3,394.20		7100.00	900	0.45	0.95			-	-	-	-	
1	-	-	-	-	-	-		-	3,449.65			1,500	0.10	1.90	75		-	-	-	-	
,	75	-	-	-	-	-			3,292.80		7200.00	150 75	0.65 0.75	1.00				143.18			_
1	150		-	-	_				3,349.60 3,224.50			150	0.75	1.85 1.25	75 1,500			142.11	5		
7	-	-	-	-		-			3,249.65				0.20	2.15	75		1.13	141.55	-	-	
1	-	-	-	-		-		-	3,070.45	-	7400.00	1,350	0.85	1.00			0.85	132.42	80	-	3
J	-	-	-	-	-	-	7,350	2,465.75	3,149.65	7,350	7450.00	1,800	0.40	2.00	1,875	-	-	-	-	-	
1	206,475	-	445	-	2,775.55	44.10		-	2,813.70		7500.00	900	0.95	1.00	225		0.90	128.23	3,923	5,625	91
J	-	-	-	-	-	-			3,049.65			1,800	0.10	2.50	75		-	-	-	- 4 250	
	600	-	-	-	-	-	-		2,902.50	-		525 900	1.00 0.15	1.20 2.35	1,500		1.00	124.67	113	1,350	1
√* √*	10,575		-		_				2,947.45 2,662.65			75	0.15		1,500		1.00	119.81	151	-525	4
~ ~	-	-	-	-		-			2,831.40				0.15		4,800		1.00	-	-	- 323	
,1	525	-	-	-		-			2,664.05		7800.00	-	1.00	1.20			1.20	115.00	724	16,425	8
<i>,</i> 7	-	-	-	-	-	-			2,723.45	7,350	7850.00	15,900	0.10	1.95		-	-	-	-	-	
1	525	-	-	-	-	-	,	,	2,559.20		7900.00	300	1.00	1.25			1.05	110.79	269	-2,100	1
<i>,</i> ,	200.475	2 025	4.004	-	2 204 45	-	,	,	2,611.80	-		75	0.40	2.00	75		- 4 40	100 57	0.262	120.075	1 25
1	398,175	-2,925	1,091	-	2,304.45	68.90			2,311.05 2,506.40		8000.00	4,200 75	1.10 1.20	1.15 1.60	825 75			106.57		-	
/ /	2,400	-75	1	-	2,224.45	384 45			2,407.15			300	1.10	1.40	75			104.54		-4,425	
7		-	-	-		-			2,390.35		8150.00	300	1.10	1.45	75			100.00		,	
1	54,900	-150	2	158.70	2,161.00	108.65			2,273.80			825	1.05	1.30	150			98.54		4,800	
							7 250	1 745 00	2 270 05	7 250	9250.00	7	4.00	2 00							-
,	- 85,575	-1,200	28	-	2,000.00	81 M	-	-	2,279.05 2,014.45		8250,00 8300,00	75 4,500	1.00 1.20	2.00 1.65	75 75		1 20	93.44	2,565	-15,825	37
1	03,3/3	-1,200	20		2,000.00	01.00			2,174.10				0.65	2.50	75		1.20	73.44	2,505	-13,023	3/
7	37,200	_	5		1,890.00	90.00			2,019.85		8400,00		1.40	1.55	825		1.40	91.06	2,534	-26,025	10
7	75	-	-	-	, , , , , , , , ,	-			1,925.30		8450.00	-	1.00	1.75	75			90.31	50		
/	417,000		505	-	1,803.50	74.60		-	1,809.95		8500.00	150	1.60	1.90			1.60			-98,775	
1	225	-	-	-	-	-			1,765.00		8550.00	525	1.20	1.85	75		1.90				
1	859,200	-525	35	-	1,701.15	46.85		-	1,710.30		8600.00	75	1.65	1.95			1.95			-	
/	225	-	-	-	4 504 00	-			1,665.30		8650.00	75 75	1.75	2.10	75		2.05			-1,275	
/	50,475	-225	37	-	1,596.00	57.05			1,609.55		8700.00	75 75	1.50		4,875		1.95			-17,550	
<i>†</i>	75 26,100		45	-	1,484.45	-		-	1,568.15 1,509.35		8750.00 8800.00	75 450	1.85 2.05		1,125 10,875			78.16 75.78			_

		C			CALLS		D	D: 1			C. 11	D	5:1				PUT	•		C	
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 Of	OI
7	300	-	-	-	-	-		1,446.60	1,495.30			75	2.15	2.50		-3.10	2.45	74.66	507	-4,425	21,2
J	37,800	-675	47	-	1,400.75	65.15	<i>7</i> 5	1,398.95	1,411.20	75	8900.00	75	2.25	2.85	150	-3.25	2.85	72.65	17,135	-89,625	736,4
1	300	-	-	-	-	-		1,328.35			8950.00	75	2.55	3.00		-3.50					25,9
, ₹	427,050	-7,125	610	-	1,309.60	71.25	<i>7</i> 5	1,308.00	1,310.00	75	9000.00	5,925	2.55	2.85	1,275	-4.90	2.55	69.37	85,678	1,391,775	3,790,0
,J	7,875	-	2	-	1,262.90	137.70	75	1,224.30	1,287.40	1,425	9050.00	-	-	3.75	75	-5.00	3.00	68.28	1,057		51,7
<i>,</i> 7	128,850	-3,975	105	-	1,201.30	69.35	1,125	1,201.05	1,210.80	75	9100.00	75	2.90	3.00	12,750	-5.70	3.00	66.88	38,349	-134,400	739,0
,T	6,450	-150	17	-	1,141.30	51.40	150	1,152.05	1,166.60	75	9150.00	75	3.00	4.10	75	-5.50	4.00	65.58	777	-5,175	29,8
, 7	157,875	-6,225	116	-	1,094.00	41.55	225	1,105.05	1,112.20	75	9200.00	1,650	4.20	4.65	3,750	-6.15	4.20	63.60	48,384	-310,200	1,530,2
<i>,</i> 7	2,925	-	4	-	1,043.70	83.70	<i>7</i> 5	1,048.45	1,068.05	75	9250.00	75	5.05	5.70	75	-5.25	6.00	62.36	3,002	-24,975	69,5
1	209,550	-9,900	249	-	1,010.00	56.60	<i>7</i> 5	1,004.80	1,013.90	75	9300.00	3,600	4.65	5.70	150	-6.25	6.20	60.69	53,488	-43,950	1,374,6
√	8,625	-150	16		960.00	69.80	150				9350.00	150	5.00	6.45		-7.40		59.86		-36,525	50,3
1	191,100		210		914.80	63.25	75	908.45		_	9400.00	75		6.90		-8.35	6.90	57.48		-	2,598,7
<i>,</i> /	24,000	-375	9	-	828.35	27.00	75	852.85			9450.00	75		8.00	,	-9.10		55.95		-6,675	83,4
<i>,</i> ,	823,725	-35,325	2,501	-	815.00	64.25	75	811.75		225		150		8.40			8.40	54.09			
	11,925 317,550	14 025	758		761.35 717.00	56.80 59.55	450 150	760.90 715.00	768.25 717.45		9550.00 9600.00	75 450		9.70				52.24 50.67	4,866 102,274	9,825 146,625	77,0 3,451,3
<i>t</i>	19,800		42		667.20	59.90	75	660.45	669.65		9650.00	75	10.40	11.75	,	-14.60	11.70	48.83	7,384	-5,550	98,
7	319,425		1,159		617.25	51.90	600	615.55			9700.00		13.00	13.10			13.00	46.96		-	1,934,2
7	40,275	5,475	226		567.10	44.15	75	566.50	568.70		9750.00	75	14.20	14.50			14.50	45.47	11,770	36,150	189,
7	621,900		2,305	-	518.80	47.15	75 75	516.40	522.00		9800.00	75		16.40		-21.40					
/	30,675	-450	131	-	477.40	47.95	150	472.25	478.80		9850.00	375	18.50	19.00		-24.50	18.50			12,525	180,
7	593,925	-	5,833		425.50	41.90	450	425.00		75		75		21.50							
		111,225	·																		
,	·	-14,400	31 840	16 5 4	380.10	38.70	75 75	378.15	383.55		9950.00	75 75		25.65		-32.75	24.50	38.35	32,178		257,
	1,655,775	224,100	31,849	16.54	332.45	33.10	75	332.50	334.80	225	10000.00	75	29.00	29.05	/5	-37.00	29.00	36.63	392,697	713,325	4,675,
1		-13,875	1,233	21.48	290.00	28.05	<i>7</i> 5	281.90	293.35	75	10050.00	<i>7</i> 5	34.20	35.85	150	-43.35	34.75	34.95	39,786	74,550	222,
7	1,300,725	173,475	37,020	22.50	246.95	22.25	<i>7</i> 5	245.05	248.00	375	10100.00	75	41.40	41.85	1,950	-49.55	41.85	33.75	314,866	1,342,125	3,057,
1	109,125		5,498	22.75	209.90	18.70	75	204.00	209.15	150	10150.00	75	51.50	52.80	150	-55.20	52.80	32.91	54,902	144,975	357,
	1,298,925	-	156,440		171.00	11.30	375	170.00	170.35		10200.00		65.00	65.85	75		65.85	32.17		1,044,300	
		408,600	·																		
	215,400		39,795		136.50	5.95	75	136.40	139.00		10250.00	75		82.80			82.60	31.92	82,191	169,125	276,
	2,672,775		508,382		108.15	2.80	-	108.15	108.45		10300.00			104.00	,		103.80	31.66			1,826,
	661,350		170,073		84.00	1.30	675	83.00	84.00		10350.00	75		129.90		-70.95	129.85		56,818		169,
	2,501,100 575,550		574,275 96,661		63.00 45.80	-1.20 -2.55	_	62.50 45.00	63.00 45.90		10400.00	675 75		158.30 194.10		-70.40	157.00 192.00			276,300	413, 30,
	3,703,650		620,877		33.35	-3.00	1,725 450	33.20	33.35		10500.00			229.90			227.50		4,269 27,336	23,700 151,050	632,
Н	280,050		69,601		22.00	-4.75	225	22.00	24.00		10550.00			270.40		-72.50	267.00			3,075	7,
	2,475,375		371,347		17.00	-2.95	150	16.95	17.00		10600.00			312.00			312.00		3,657	31,050	102,
	202,200		35,207		11.55	-2.60	150	11.00	12.00	-	10650.00			359.75	675		363.05	41.07	48	,	1,
	2,118,525		253,703		8.50	-2.00		8.10	8.50		10700.00	750		405.20	525			40.04	786	5,775	29,
	270,000		28,523		5.95	-1.85	75	5.55	6.00		10750.00			469.15		-	459.90			-	
			·		4.55	4.25	4 425	4.40	4.70				405.05	F00 00	200	122.80	F00.7F	47.40	442	2.400	24
	1,725,225		146,111		4.55 3.00	-1.35	1,125 150	4.40	4.70 3.95		10800.00	150 75		500.80	300	-74.10		46.49		3,600	24,
1	127,125	49,650	10,382	29.04	3.00	-1.45	150	3.00	3.95	/5	10850.00	/5	526.05	580.20	1,125	159.10	547.15	47.97	4	75	
1	997,575	262,200	98,200	30.38	2.70	-1.10	1,875	2.70	2.75	1,050	10900.00	150	591.85	600.15	225	-78.85	594.55	49.70			25,
1	65,325	6,750	4,790	31.97	2.60	-0.55	450	2.40	2.60	1,500	10950.00	75	621.70	677.50	1,125	214.90	679.65	68.71	2	75	
	3,431,175	301.275	188,391	33.22	2.15	-0.60	13,950	2.10	2.15	6.900	11000.00	150	694.50	697.35	750	-72.85		56.03	891	6,600	272,
		26,700	3,058			-0.20		1.65		-,	11050.00				1,125	72.00	-	-	-	-	
	537,975			35.62				1.45			11100.00			811.15		-	827.65	77.73	3	-	1
	· .		·													100.40					
Ц	23,325		708					1.45			11150.00				1,125	40.05	- 000 00	-	-	-	
Ц	498,450		22,985			-0.10		1.25			11200.00			945.85	-	-48.85				- 70	7
	18,525		741			0.20		1.25		/၁	11250.00	1,125	906.15	974.80	1,125	872.40	946.90			75	
	165,375		6,101			-0.05	<i>7</i> 5	0.80			11300.00			1,065.80		-44.45	991.20	69.99	8	150	152
		10,050	512			0.15		0.95		,	11350.00			1,132.95		-	-	-	-	-	
Ц	86,700		5,113			-0.20	_	0.60					1,036.05	,	,	-	-	-	-	-	
Ц	6,600		167			-0.95		0.15			11450.00		1,061.25			· -	4 402 50	- 04.00	-	40.005	222
Ц	1,000,125	60,075	13,369			-0.05	_	0.65			11500.00		1,191.80			-65.55	1,193.50	81.89	619	-18,825	239
Ц	14,925	-	69 489			-0.35		0.40			11550.00		1,172.45			-	-	-	-	-	
	63,750	-300				-0.15	_ ·	0.50		_ ·	11600.00		1,197.60	-							
Ц	8,175	2,250	184		0.70	0.15		0.45			11650.00		1,272.45			-	-	-	-	-	
	18,000	1,575	157	49.32	0.40	-0.10		0.35			11700.00		1,238.15			-	-	-	-	-	2
Ц	74 175	-2 400	224	E3 E0	0.50	-	150 75	0.10			11750.00		1,350.75 1,329.25			-	-	-	-	-	4
	26,175 36,900		234 1,871			0.05		0.45 0.45			11800.00		1,329.25			-	-	-	-	-	1,
Н	622,500		9,401				8,625	0.45		_	12000.00		1,690.95			-74 QF	1,693.75	106.03	513	-20,850	113
	8,175	-1,200	54				8,100	0.40	0.50		12100.00		1,683.05			, 7.73	1,073.73	-	313	20,030	113
Н	7,125	75	34				6,675	0.25		-	12200.00		1,785.70								
Н	12,225	450	903			-0.05	_	0.25			12300.00		1,877.25				-		-		1.
Н	8,175	225	327			-0.45		0.35			12400.00		1,964.50				2,070.00	90.49	6	-	148
													,			300.00	1				
	662,175	-1,725	2,539	73.16	0.50	0.10	150	0.45	0.50	7,425	12500.00	300	2,194.25	2,202.15	675	106.00	2,171.05	96.98	34	-1,125	147
П	3,075	-	3	70.75	0.20	-0.20	300	0.25	0.75	300	12600.00	75	2,164.05	2,413.65	75	.50.00	-		-	-	
	-	-	-	-		-	1,200	0.15			12700.00		2,247.50				-		-	-	
	-	-	-	-	-	-	4,800	0.05			12800.00		2,289.55			-	-	-	-	-	
П	13,800	-975	58	78.34	0.20	-0.10	1,650	0.15	0.30		12900.00		2,455.65			-	-	-	-	-	
	281,100	-14,250	3,311	82.31	0.25		22,425	0.20			13000.00		2,685.20			-57.30	2,701.65	156.42	46	-1,125	122
	375	375	5	93.50	0.75	4EO 4O	1,200	0.10	0.35	225	13100.00	7,350	2,556.00	2,956.95		-	-	-	-	-	
	4,575	1,800	39	94.17	0.60	459.40 0.30		0.20	0.55	gnn	13200.00	75	2,708.10	3 049 50	75						
	3,225	-225	287			0.30		0.20					2,734.65						_	_	

					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 Ol	OI (
part.	-	-	10	90.48	0.20	544.50	5,400	0.20	0.65	900	13400.00	375	2,946.30	3,273.15	7,350	-	-	-	-	-	-
M	21,075	-75	24	90.80	0.15	-0.25	19,425	0.15	0.20	75	13500.00	75	3,174.65	3,204.70	75	-	-	-	-	-	900
M	-	-	10	96.87	0.25	-0.95	1,500	0.25	1.10	3,000	13600.00	375	3,139.10	3,644.50	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	1.50	900	13700.00	7,350	3,090.00	3,759.05	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	1.50	900	13800.00	375	3,319.95	3,691.55	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	1.50	900	13900.00	375	3,416.20	3,796.50	7,350	-	-	-	-	-	-
M	22,725	150	17	106.11	0.25	-0.05	6,000	0.20	0.25	1,425	14000.00	300	3,670.75	3,706.50	75	-	-	-	-	-	225
M	-	-	-	-	-	-	900	0.15	1.30	900	14100.00	7,350	3,365.90	4,181.85	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	1.25	900	14200.00	7,350	3,455.90	4,292.50	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	1.25	900	14300.00	7,350	3,545.90	4,408.60	7,350	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	1.20	900	14400.00	375	3,887.20	4,255.00	7,350	-	-	-	-	-	-
M	7,650	-1,725	33	115.20	0.20	-0.05	3,825	0.15	0.25	150	14500.00	300	4,078.25	4,286.00	150	-	-	-	-	-	-
M	-	-	-	-	-	-	900	0.15	0.60	900	14600.00	7,350	3,815.90	4,733.40	7,350	-	-	-	-	-	-
M	525	-	8	121.49	0.25	-0.20	900	0.20	0.40	75	14700.00	7,350	3,822.65	4,843.15	7,350	-	-	-	-	-	-
M	31,500	11,925	243	121.53	0.20	-	5,700	0.15	0.25	600	14800.00	75	4,270.40	4,664.80	75	-	-	-	-	-	-
Total	37,065,450		3,571,725																3,254,942		51,139,525

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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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