

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9979.10** As on Jun 02, 2020 15:30:30 IST

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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	Char	
	-	-	-	-	-	-	75	5,098.15	5,550.20	375	4600.00	75	1.90	1.95	375	-0.10	1.90	114.30	885	4,050	135,675		
	-	-	-	-	-	-	7,350	4,544.95	5,719.60	7,350	4700.00	900	0.85	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,454.95	5,598.75	7,350	4800.00	900	0.80	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,431.00	5,495.65	7,350	4900.00	900	0.80	-	-	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	4,602.10	5,183.60	75	5000.00	1,800	2.15	2.30	4,125	0.05	2.30	104.86	1,182	14,400	157,500		
	-	-	-	-	-	-	7,350	4,184.95	5,268.00	7,350	5100.00	900	0.85	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,094.95	5,160.20	7,350	5200.00	900	0.80	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,004.95	5,054.65	7,350	5300.00	900	0.85	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	4,351.05	4,944.40	7,350	5400.00	900	0.85	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,262.85	4,670.10	75	5500.00	525	2.20	2.30	375	-0.40	2.20	91.04	353	-375	82,575		
	-	-	-	-	-	-	375	4,151.05	4,716.75	7,350	5600.00	900	0.85	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,051.10	4,606.50	7,350	5700.00	900	0.90	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,951.10	4,506.85	7,350	5800.00	900	0.90	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,851.10	4,393.15	7,350	5900.00	900	0.90	-	-	-	-	-	-	-	-		
	5,475	300	10	-	3,883.00	62.05	75	3,701.45	4,143.10	7,350	6000.00	2,625	2.90	3.10	75	-0.45	3.15	82.01	402	-900	211,650		
	225	-	-	-	3,220.00	-	7,350	3,652.35	4,095.15	7,350	6100.00	225	3.05	-	-	-	3.05	-	-	-	-	1,575	
	-	-	-	-	-	-	7,350	3,556.75	4,113.15	7,350	6200.00	900	1.30	-	-	-	4.80	-	-	-	-	75	
	-	-	-	-	-	-	7,350	3,461.65	4,005.00	7,350	6300.00	900	0.95	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,366.70	3,895.50	7,350	6400.00	900	1.00	-	-	-	-	-	-	-	-		
	3,075	75	3	-	3,420.00	138.80	150	3,455.15	3,737.45	75	6500.00	150	3.30	3.60	450	-0.20	3.60	71.41	659	-16,500	130,425		
	-	-	-	-	-	-	7,350	3,151.10	3,626.20	7,350	6600.00	975	3.05	-	-	-	1.80	2.00	64.64	1	-	150	
	-	-	-	-	-	-	7,350	3,129.60	3,549.25	7,350	6650.00	300	0.65	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,051.10	3,519.40	7,350	6700.00	750	1.35	-	-	-	37.00	-	-	-	-	300	
	-	-	-	-	-	-	7,350	3,001.10	3,411.95	7,350	6750.00	300	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,951.10	3,398.55	7,350	6800.00	750	1.85	-	-	-	6.25	-	-	-	-	1,875	
	-	-	-	-	-	-	7,350	2,901.10	3,350.60	7,350	6850.00	300	0.60	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,851.10	3,290.75	7,350	6900.00	150	3.05	-	-	-	4.80	-	-	-	-	6,375	
	-	-	-	-	-	-	7,350	2,801.10	3,191.35	7,350	6950.00	300	0.60	-	-	-	-	-	-	-	-		
	205,650	49,275	766	-	2,971.00	203.10	75	2,968.45	2,976.95	75	7000.00	75	4.35	4.45	75	-1.75	4.45	61.94	2,700	37,725	522,450		
	-	-	-	-	-	-	7,350	2,701.10	3,089.40	7,350	7050.00	1,200	2.30	-	-	-	-750.40	1.05	51.68	1	75	75	
	225	-	-	-	2,742.30	-	75	2,617.05	2,993.45	7,350	7100.00	75	5.20	6.50	75	-0.05	6.00	62.17	10	75	8,775		
	-	-	-	-	-	-	7,350	2,601.10	3,018.10	7,350	7150.00	900	1.35	-	-	-	-	-	-	-	-		
	75	-	-	-	2,638.95	-	75	2,543.95	2,942.25	75	7200.00	225	5.05	6.90	150	-0.25	7.00	61.23	9	75	4,350		
	-	-	-	-	-	-	7,350	2,501.10	2,907.85	7,350	7250.00	225	0.60	-	-	-	-	-	-	-	-		
	150	-	-	-	2,440.00	-	7,350	2,451.10	2,893.60	7,350	7300.00	-	-	8.15	600	-0.20	10.95	-	-	-	-	2,250	
	-	-	-	-	-	-	7,350	2,451.10	2,797.60	7,350	7350.00	900	3.05	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,333.10	2,736.60	75	7400.00	150	5.65	7.35	150	-1.40	7.40	57.22	14	-225	33,600		
	-	-	-	-	-	-	7,350	2,351.10	2,680.70	7,350	7450.00	525	1.00	-	-	-	-	-	-	-	-		
	261,000	-225	61	-	2,470.00	184.85	75	2,474.10	2,488.30	75	7500.00	75	7.10	7.40	75	-2.15	7.15	54.74	4,083	12,750	967,350		
	-	-	-	-	-	-	7,350	2,251.10	2,552.05	7,350	7550.00	900	3.10	-	-	-	-	-	-	-	-		
	600	-75	1	-	2,373.55	163.60	525	2,189.45	2,528.20	7,350	7600.00	75	7.35	8.70	75	-1.95	7.90	53.33	196	-5,100	9,825		
	-	-	-	-	-	-	7,350	2,101.10	2,440.15	7,350	7650.00	-	-	13.45	3,300	-	16.80	-	-	-	-	150	
	10,725	-600	14	-	2,215.05	94.00	75	2,084.25	2,308.60	75	7700.00	75	8.15	8.80	150	-2.40	8.95	52.13	92	-600	61,575		
	-	-	-	-	-	-	7,350	2,001.10	2,329.95	7,350	7750.00	900	4.20	-	-	-	-	-	-	-	-		
	375	-	-	-	1,322.00	-	75	1,996.25	2,318.20	7,350	7800.00	75	9.25	12.95	450	-3.20	9.30	50.23	992	17,550	123,825		
	-	-	-	-	-	-	7,350	1,901.10	2,231.30	7,350	7850.00	150	5.95	-	-	-	23.95	-	-	-	-	300	
	525	-	-	-	1,236.15	-	75	1,997.80	2,156.50	75	7900.00	75	9.65	10.40	75	-3.50	9.60	48.28	318	3,525	20,400		
	-	-	-	-	-	-	7,350	1,801.10	2,274.95	7,350	7950.00	300	8.05	-	-	-	21.80	-	-	-	-	75	
	549,075	-1,800	941	-	1,988.70	194.30	225	1,985.00	1,991.70	75	8000.00	150	11.40	11.85	75	-3.55	11.45	47.45	8,822	79,725	1,481,100		
	-	-	-	-	-	-	7,350	1,751.10	2,104.75	7,350	8050.00	150	11.05	-	-	-	7.00	12.00	46.71	51	3,675	4,050	
	6,225	-300	7	-	1,878.95	168.90	150	1,885.00	1,996.00	75	8100.00	75	12.15	13.60	75	-4.25	12.60	45.98	1,873	12,450	59,625		
	-	-	-	-	-	-	7,350	1,601.10	1,996.25	7,350	8150.00	150	2.70	15.60	150	-3.30	13.40	45.36	5	375	1,875		
	57,450	-	11	-	1,740.00	103.85	75	1,623.45	1,854.50	75	8200.00	75	13.30	14.55	75	-5.30	13.30	44.18	1,965	1,650	106,875		
	-	-	-	-	-	-	1,575	1,630.70	1,875.20	1,575	8250.00	150	3.55	19.15	150	-9.00	14.00	43.46	1	-	225		
	88,500	-525	36	-	1,685.00	192.60	75	1,617.40	1,755.95	1,575	8300.00	1,575	12.05	14.70	75	-6.60	14.60	42.66	2,649	43,500	488,850		
	-	-	-	-	-	-	7,350	1,444.75	1,779.70	7,350	8350.00	150	12.35	28.15	300	-	-	-	-	-	-		
	37,125	75	5	-	1,548.90	142.45	75	1,442.50	1,669.30	7,350	8400.00	75	16.75	17.40	75	-7.65	16.75	41.48	2,351	-825			

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	Char			
75	-	-	-	-	1,058.95	-	750	1,172.05	1,342.45	75	8750.00	75	27.25	31.70	75	-14.70	29.60	38.02	23	-75	6,000				
50,100	-24,450	569	-	-	1,200.75	169.25	75	1,187.35	1,221.95	75	8800.00	150	32.00	33.05	75	-14.70	32.45	37.62	9,008	67,725	856,350				
375	75	1	-	-	1,150.00	219.75	1,425	1,118.55	1,243.15	75	8850.00	75	35.25	36.50	75	-13.85	37.75	37.79	68	2,400	6,600				
51,750	-	83	-	-	1,117.20	175.35	150	1,113.50	1,125.55	75	8900.00	75	38.20	39.00	75	-18.00	38.45	36.69	9,828	70,350	585,750				
225	-	-	-	-	882.80	-	1,425	1,008.25	1,085.70	75	8950.00	75	38.60	43.70	75	-20.60	42.95	36.48	258	-4,575	7,425				
513,600	-15,075	1,154	-	-	1,026.70	173.90	75	1,023.90	1,028.00	75	9000.00	1,350	46.25	46.50	75	-22.60	46.50	35.97	34,302	340,875	2,928,625				
9,450	75	3	-	-	967.00	122.00	75	959.75	996.10	75	9050.00	75	46.15	55.90	75	-23.45	52.00	35.79	812	3,750	28,575				
210,675	-5,850	323	-	-	921.00	155.65	75	932.40	940.00	75	9100.00	75	54.20	55.00	150	-28.10	54.75	34.98	9,911	8,775	491,400				
5,400	150	6	-	-	781.00	55.95	75	873.80	904.50	75	9150.00	75	58.00	64.80	75	-31.15	63.00	35.15	836	375	30,075				
211,350	-19,125	703	21.56	-	848.40	165.50	75	845.00	851.95	75	9200.00	75	66.10	66.50	225	-34.05	66.25	34.30	15,428	77,700	632,475				
1,725	-150	3	-	-	732.00	86.65	75	764.55	851.80	75	9250.00	75	71.00	75.00	75	-38.20	71.05	33.67	267	-825	19,950				
281,475	-7,575	443	23.69	-	764.00	157.10	75	759.50	767.95	75	9300.00	75	80.10	81.00	525	-38.90	80.95	33.78	10,587	31,575	460,425				
12,000	4,050	106	18.55	-	700.00	149.60	75	713.25	757.80	75	9350.00	75	85.10	89.50	75	-39.85	90.10	33.65	268	450	21,300				
293,475	-14,700	989	24.21	-	679.40	151.90	75	678.00	683.50	75	9400.00	525	96.50	97.00	450	-46.35	96.65	33.03	12,947	53,475	776,925				
29,325	-975	48	22.38	-	627.10	137.05	750	629.60	658.20	75	9450.00	75	99.80	118.65	75	-48.85	107.85	32.96	349	6,450	23,625				
1,055,925	-67,650	6,167	24.19	-	596.45	139.90	75	597.40	599.00	75	9500.00	75	116.30	116.40	1,575	-55.05	116.00	32.38	38,922	258,075	2,150,325				
8,325	-150	24	21.86	-	541.20	121.95	75	529.00	570.70	75	9550.00	75	120.75	127.00	75	-58.50	127.55	32.14	640	5,100	17,025				
417,675	-21,300	3,495	24.45	-	520.15	128.60	1,725	520.00	528.20	75	9600.00	75	138.00	139.00	300	-67.10	138.00	31.66	15,146	21,600	1,780,200				
7,800	225	48	24.43	-	482.95	118.70	75	477.20	503.25	75	9650.00	75	148.95	182.20	75	-71.65	151.90	31.48	302	6,225	10,500				
266,775	-30,375	7,314	25.50	-	456.35	129.40	75	445.40	458.80	75	9700.00	75	165.10	167.95	600	-74.15	167.90	31.42	13,610	69,600	338,625				
23,025	-750	147	24.65	-	415.00	115.00	75	397.65	428.40	75	9750.00	75	177.00	187.95	75	-80.20	181.95	31.02	970	4,500	24,300				
621,225	6,300	20,049	24.40	-	380.05	106.95	825	380.00	387.95	75	9800.00	75	196.20	198.20	300	-89.30	197.00	30.62	28,041	159,750	713,025				
24,075	5,175	1,359	24.29	-	347.85	98.20	75	345.60	360.00	75	9850.00	75	215.00	219.15	75	-91.25	219.15	30.84	1,847	14,625	33,000				
579,450	97,050	21,998	25.00	-	325.00	101.80	750	318.05	323.30	75	9900.00	75	233.00	234.95	300	-100.55	234.95	30.27	18,674	222,225	1,822,875				
24,750	9,225	1,986	23.97	-	287.05	85.20	75	287.05	297.45	75	9950.00	150	255.00	257.80	75	-105.85	255.90	30.11	1,064	20,325	24,900				
1,844,400	-33,900	48,985	24.32	-	264.00	85.55	675	261.35	264.10	75	10000.00	450	275.00	278.95	225	-111.55	275.00	29.64	20,862	114,000	1,215,675				
21,300	5,625	693	24.03	-	236.35	75.60	750	229.05	245.25	75	10050.00	75	206.25	310.40	75	-137.30	291.35	28.76	99	3,300	8,475				
281,175	30,150	12,513	24.28	-	215.70	74.20	750	211.05	215.15	75	10100.00	75	319.55	331.20	75	-117.60	333.00	30.28	862	15,525	139,125				
15,450	7,500	489	23.13	-	182.70	56.40	75	184.15	192.00	75	10150.00	75	333.35	367.75	75	-96.20	366.50	30.86	18	975	1,800				
421,125	14,550	16,635	23.86	-	169.95	61.15	1,050	169.00	170.00	2,100	10200.00	300	380.00	385.20	75	-138.75	380.20	29.31	712	9,525	38,250				
10,425	6,450	309	23.27	-	146.00	51.00	75	141.65	156.10	75	10250.00	75	392.30	477.40	75	-1,819.70	428.00	31.11	6	300	300				
357,300	-51,450	18,731	24.00	-	136.00	52.15	750	131.70	138.25	75	10300.00	75	445.00	453.05	75	-143.55	450.00	30.13	192	1,875	19,650				
3,750	1,950	165	23.71	-	117.85	44.40	450	113.25	123.50	75	10350.00	75	334.15	500.05	75	0.90	575.90	39.90	2	-	75				
235,200	36,375	12,658	23.84	-	105.00	41.05	825	101.60	104.95	75	10400.00	75	509.00	520.70	75	-155.80	520.00	30.52	99	3,000	19,725				
7,725	2,925	283	23.56	-	90.00	35.05	75	87.00	95.00	75	10450.00	75	426.90	616.50	1,200	-	656.00	-	-	-	75				
1,295,925	49,125	46,205	23.61	-	79.00	30.55	825	79.00	80.00	1,950	10500.00	75	583.85	593.65	75	-166.20	588.20	30.23	2,950	27,825	602,925				
-	-	-	-	-	-	-	150	62.45	79.75	150	10550.00	1,200	534.25	928.80	1,200	-	-	-	-	-	-	-			
300,600	112,650	11,798	23.89	-	61.60	23.50	75	60.50	61.85	450	10600.00	75	662.40	680.05	75	-153.95	691.10	33.66	63	375	31,950				
7,725	7,350	142	22.84	-	46.80	12.70	150	46.75	50.95	225	10650.00	75	663.00	743.45	1,200	-	-	-	-	-	-	-			
178,725	34,200	9,176	23.77	-	45.30	16.05	75	44.55	46.00	150	10700.00	75	750.20	760.55	75	-153.00	770.20	33.99	104	150	10,125				
750	-825	54	24.10	-	40.70	14.15	75	36.40	45.65	150	10750.00	1,200	764.30	864.05	1,200	-	850.15	39.17	1	75	75				
131,475	3,900	8,159	24.05	-	34.70	12.00	75	34.70	34.90	150	10800.00	450	834.00	849.75	75	-148.95	866.70	36.30	7	75	14,775				
1,575	1,425	37	24.87	-	33.50	13.50	75	32.00	37.25	150	10850.00	75	831.55	954.70	75	-	-	-	-	-	-	-			
122,775	32,850	5,384	24.27	-	26.15	8.25	75	26.10	26.15	75	10900.00	300	925.45	945.40	75	-76.00	956.00	37.50	56	4,125	13,500				
2,025	900	61	23.89	-	20.80	4.80	75	22.20	22.50	150	10950.00	75	934.25	1,025.05	75	-	-	-	-	-	-	-			
999,525	122,775	31,705	24.88	-	21.00	6.55	675	20.60	21.00	6,450	11000.00	75	1,023.10	1,033.50	75	-180.30	1,033.00	36.60	1,983	24,000	311,625				
-	-	-	-	-	-	-	300	11.60	22.00	75	11050.00	1,125	1,016.10	1,219.50	7,350	-	-	-	-	-	-	-			
39,450	26,850	3,814	25.34	-	16.45	4.50	75	13.00	16.70	75	11100.00	1,125	1,066.20	1,228.40	1,125	-153.05	1,156.90	42.67	6	-	750				
-	-	-	-	-	-	-	300	7.65	18.60	300	11150.00	1,125	1,115.40	1,268.40	7,350	-	-	-	-	-	-	-			
45,975	6,900	2,665	25.74	-	12.80	2.35	75	12.00	13.20	75	11200.00	1,500	1,160.20	1,326.20	1,125	-154.80	1,235.20	41.70	6	75	2,475				
-	-	-	-	-	-	-	600	5.35	14.85	300	11250.00	1,125	1,214.30	1,375.55	7,350	-	-	-	-	-	-	-			
60,075	4,800	1,938	26.40	-	10.50	1.30	75	10.00	10.50	150	11300.00	1,950	1,255.80	1,453.80	1,125	-85.40	1,394.60	53.00	3	150	149,250				
-	-	-	-	-	-	-	300	5.55	12.75	300	11350.00	1,125	1,305.10	1,477.25	7,350	-	-	-	-	-	-	-			
13,125	2,025	712	26.54	-	7.75	-	900	7.85	9.50	75	11400.00	7,350	1,340.25	1,551.50	75	-126.00	1,414.30	42.49	6	-	2,100				
671,550	30,075	8,484	27.63	-	7.10	0.40	2,100	7.50	7.65	5,925	11500.00	75	1,515.00	1,519.65	75	-189.50	1,515.75	44.90	143	2,625	228,600				
15,825	1,050	125	28.25	-	5.90	0.05	75	6.00	7.20	75	11600.00	75	1,582.75	1,736.10	75	-	2,930.00	-	-	-	375				

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	Char
		-	-	-	-	-	2,400	0.40	3.05	300	13800.00	375	3,701.60	4,113.65	7,350	-	-	-	-	-	-	
		-	-	-	-	-	2,400	0.30	3.05	300	13900.00	375	3,796.40	4,220.80	7,350	-	-	-	-	-	-	
	525	-450	88	50.65	2.10	-0.05	75	2.05	2.45	75	14000.00	75	3,970.30	4,026.95	300	-	-	-	-	-	-	
	-	-	-	-	-	-	2,475	0.30	3.05	300	14100.00	7,350	3,901.10	4,599.70	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	3.05	300	14200.00	7,350	4,001.25	4,697.90	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	3.05	300	14300.00	7,350	4,101.10	4,811.05	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	3.05	300	14400.00	7,350	4,201.10	4,911.25	7,350	-	-	-	-	-	-	
	4,875	2,325	80	54.12	1.70	-0.10	150	1.70	2.00	900	14500.00	75	4,415.15	4,521.55	75	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.40	3.05	300	14600.00	7,350	4,401.10	5,119.45	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	3.00	300	14700.00	7,350	4,501.10	5,242.20	7,350	-	-	-	-	-	-	
	75	75	2	60.26	3.00	-29.05	900	0.15	3.00	225	14800.00	7,350	4,491.20	5,100.70	7,350	-	-	-	-	-	-	
Total	15,870,750		319,631																308,831		24,492,475	Total

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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.

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