

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10142.15** As on Jun 05, 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	5,286.35	5,747.30	7,350	4600.00	225	1.05	1.10	6,450	-0.40	1.10	118.26	903	19,800	188,250				
		-	-	-	-	-	7,350	5,101.10	5,971.50	7,350	4700.00	900	0.40	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	5,001.10	5,848.85	7,350	4800.00	900	0.40	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,901.10	5,751.00	7,350	4900.00	900	0.40	-	-	-	-	-	-	-	-	-			
	150	-	-	-	4,074.70	-	75	4,866.25	5,517.25	75	5000.00	750	1.00	1.10	2,100	-0.65	1.00	105.60	1,285	25,200	180,750				
		-	-	-	-	-	7,350	4,701.15	5,529.30	7,350	5100.00	900	0.40	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,601.10	5,408.90	7,350	5200.00	900	0.40	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,501.10	5,311.05	7,350	5300.00	900	0.40	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,451.10	5,188.40	7,350	5400.00	900	0.45	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,472.80	4,837.40	75	5500.00	5,250	1.05	1.10	300	-0.75	1.10	93.11	1,000	50,550	133,050				
		-	-	-	-	-	7,350	4,251.10	4,967.95	7,350	5600.00	900	0.50	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,151.10	4,870.10	7,350	5700.00	900	0.50	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	4,051.10	4,757.60	7,350	5800.00	900	0.55	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	3,951.10	4,649.60	7,350	5900.00	900	0.50	-	-	-	-	-	-	-	-	-			
	5,850	-75	4	-	4,097.65	22.65	75	4,134.95	4,197.55	75	6000.00	4,725	2.05	2.40	2,775	-0.65	2.05	86.04	313	-1,725	222,300				
	225	-	-	-	3,220.00	-	7,350	3,751.10	4,299.65	7,350	6100.00	150	2.10	3.00	750	-0.05	3.00	87.12	8	150	1,725				
		-	-	-	-	-	7,350	3,651.10	4,199.65	7,350	6200.00	900	0.50	-	-	-	4.80	-	-	-	-	75			
		-	-	-	-	-	7,350	3,551.15	4,099.65	7,350	6300.00	900	0.55	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	3,451.10	3,999.65	7,350	6400.00	900	0.50	-	-	-	-	-	-	-	-	-			
	3,000	-75	2	-	3,633.10	201.10	7,350	3,365.25	3,799.80	525	6500.00	825	3.10	3.30	225	-0.20	3.45	78.49	169	1,800	133,725				
		-	-	-	-	-	7,350	3,368.55	3,736.75	7,350	6600.00	7,875	3.05	-	-	-	3.10	-	-	-	-	150			
		-	-	-	-	-	7,350	3,151.10	3,749.65	7,350	6650.00	900	0.60	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	3,273.35	3,635.95	7,350	6700.00	900	1.30	-	-	-	37.00	-	-	-	-	300			
		-	-	-	-	-	7,350	3,051.10	3,649.65	7,350	6750.00	900	0.50	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	7,350	3,178.05	3,534.95	7,350	6800.00	975	1.70	-	-	-0.25	1.00	62.40	1	75	2,025				
		-	-	-	-	-	7,350	2,951.10	3,549.65	7,350	6850.00	750	0.65	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	75	3,094.30	3,442.30	75	6900.00	300	3.05	-	-	-	3.25	-	-	-	-	6,225			
		-	-	-	-	-	7,350	2,901.10	3,449.65	7,350	6950.00	750	0.55	-	-	-	-	-	-	-	-	-			
	202,650	300	72	-	3,147.65	141.80	75	3,157.70	3,168.40	75	7000.00	150	3.60	3.70	675	-0.80	3.65	67.15	959	1,125	486,975				
		-	-	-	-	-	7,350	2,801.10	3,349.65	7,350	7050.00	225	3.05	-	-	-	2.00	3.05	64.59	1	-	75			
	300	-	-	-	3,023.10	-	7,350	2,895.40	3,204.95	7,350	7100.00	2,850	3.85	-	-	-0.90	3.05	63.47	1	-	4,800				
		-	-	-	-	-	7,350	2,701.10	3,249.65	7,350	7150.00	900	1.20	-	-	-	-	-	-	-	-	-			
	75	-	-	-	2,638.95	-	75	2,821.20	3,103.70	75	7200.00	150	3.15	-	-	-3.95	3.05	61.25	6	-225	4,125				
		-	-	-	-	-	7,350	2,601.10	3,149.65	7,350	7250.00	750	0.60	-	-	-	-	-	-	-	-	-			
	150	-	-	-	2,850.00	-	75	2,718.25	2,998.60	75	7300.00	900	3.55	-	-	3.00	3.05	59.06	1	-75	2,175				
		-	-	-	-	-	7,350	2,501.10	3,049.65	7,350	7350.00	900	1.20	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	75	2,577.25	2,931.10	75	7400.00	600	4.50	5.45	150	-1.30	4.50	59.74	12	75	43,350				
		-	-	-	-	-	7,350	2,401.10	2,945.30	7,350	7450.00	750	1.75	-	-	-	-	-	-	-	-	-			
	252,750	-4,425	85	-	2,677.85	151.90	75	2,674.00	2,682.95	75	7500.00	1,200	5.00	5.05	75	-1.40	5.00	58.31	3,833	-17,700	975,750				
		-	-	-	-	-	7,350	2,301.10	2,838.00	7,350	7550.00	1,500	0.25	-	-	-	-	-	-	-	-	-			
	600	-	-	-	2,373.55	-	7,350	2,410.15	2,699.90	3,000	7600.00	75	5.25	5.60	75	-1.10	5.40	56.66	176	1,800	14,100				
		-	-	-	-	-	7,350	2,201.10	2,730.00	7,350	7650.00	1,500	0.25	-	-	-	16.80	-	-	-	-	150			
	10,725	-	-	-	2,215.05	-	75	2,448.25	2,489.90	75	7700.00	75	5.25	5.80	75	-1.95	5.50	54.57	174	-1,650	58,650				
		-	-	-	-	-	7,350	2,151.10	2,619.75	7,350	7750.00	75	3.05	-	-	-	-	-	-	-	-	-			
	450	-	-	-	2,285.00	-	75	2,146.90	2,483.55	75	7800.00	75	5.80	6.70	150	1.15	8.95	56.21	422	-1,350	107,100				
		-	-	-	-	-	7,350	2,051.10	2,509.50	7,350	7850.00	150	3.10	-	-	-	23.95	-	-	-	-	300			
	600	-	-	-	2,136.15	-	7,350	2,089.00	2,383.30	375	7900.00	75	6.00	7.20	600	-2.00	6.80	51.71	627	2,325	31,275				
		-	-	-	-	-	7,350	1,951.10	2,382.05	7,350	7950.00	75	3.75	-	-	-	21.80	-	-	-	-	75			
	521,775	-12,000	325	-	2,179.65	173.50	150	2,176.85	2,182.55	75	8000.00	750	7.15	7.20	75	-2.10	7.20	49.90	6,362	7,725	1,624,800				
		-	-	-	-	-	75	2,004.25	2,234.90	75	8050.00	75	6.50	7.45	75	-3.70	6.80	48.37	21	525	5,025				
	6,225	-	-	-	1,895.95	-	7,350	1,906.05	2,195.55	375	8100.00	75	6.75	7.00	150	-2.60	7.00	47.48	3,468	-10,200	67,950				
		-	-	-	-	-	7,350	1,751.10	2,149.85	7,350	8150.00	150	2.65	-	-	-	13.40	-	-	-	-	1,875			
	57,000	-375	7	-	1,940.55	120.55	75	1,805.85	2,011.00	75	8200.00	75	7.35	10.30	75	-3.00	7.25	45.52	1,296	8,850	134,025				
		-	-	-	-	-	7,350	1,651.10	2,050.85	7,350	8250.00	225	2.40	9.50	300	-3.80	8.10	45.19	14	375	675				
	88,125	-75	1	-	1,847.85	94.10	7,350	1,726.75	1,972.80	7,350	8300.00	75	8.00	8.50	750	-3.05	8.00	43.99	2,016	5,475	451,275				
		-	-	-	-	-	7,350	1,551.10	1,954.55	7,350	8350.00	150	2.35	18.00	300	-3.45	9.05	43.75	20	-	150				
	36,975	-	5	-	1,750.80																				

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	-	1,425	1,330.75	1,462.00	75	8750.00	75	12.10	14.45	150	-5.40	14.25	37.88	57	-1,200	3,300				
	47,400	-450	23	-	1,389.20	157.00	75	1,381.30	1,394.50	75	8800.00	450	15.00	15.05	75	-7.50	15.00	37.08	9,442	-	720,825				
	300	-	-	-	1,230.00	-	1,425	1,237.55	1,464.50	75	8850.00	75	15.00	16.50	75	-8.00	16.50	36.60	44	600	7,350				
	50,550	-	15	28.77	1,295.90	160.95	75	1,280.05	1,300.45	75	8900.00	75	17.85	18.00	1,125	-10.05	18.00	36.05	7,664	39,825	635,250				
	225	-	-	-	1,050.00	-	7,350	1,141.85	1,371.55	75	8950.00	75	20.00	20.40	150	-12.05	20.55	35.85	94	2,175	9,450				
	494,925	-11,925	778	29.21	1,200.00	150.70	75	1,195.10	1,201.30	75	9000.00	5,550	22.00	22.50	2,025	-12.90	22.00	35.15	31,981	113,100	3,414,550				
	8,700	-600	18	-	1,110.00	105.00	75	1,138.75	1,164.85	75	9050.00	150	24.30	26.45	75	-13.50	25.00	34.92	89	2,250	26,925				
	194,400	-1,200	100	26.61	1,099.80	142.00	75	1,100.05	1,108.45	75	9100.00	75	27.25	27.70	75	-14.95	27.90	34.56	7,292	11,025	487,125				
	5,850	-	2	-	1,025.00	112.25	1,350	1,022.45	1,080.90	75	9150.00	75	25.70	32.85	75	-16.35	32.00	34.44	256	975	12,525				
	181,425	-1,800	231	28.07	1,008.30	142.50	75	1,006.10	1,013.75	75	9200.00	75	33.10	34.20	150	-19.60	33.90	33.63	11,258	89,175	692,175				
	3,075	-	1	-	914.25	87.25	600	839.50	976.45	75	9250.00	75	33.30	39.50	75	-21.00	38.00	33.31	331	-4,425	12,750				
	250,275	-2,325	327	27.95	915.75	135.85	75	915.05	917.35	75	9300.00	75	42.40	42.80	600	-22.55	42.80	33.06	8,968	11,700	460,650				
	11,700	-75	2	-	833.00	102.35	75	859.65	885.45	75	9350.00	150	46.30	49.15	75	-27.45	46.30	32.42	199	1,050	19,875				
	261,675	-5,700	265	29.08	830.95	137.35	75	822.70	831.35	375	9400.00	150	53.00	53.10	2,475	-27.75	53.00	32.34	15,303	20,700	879,600				
	25,050	-375	5	-	716.50	65.70	75	695.55	826.05	75	9450.00	75	52.55	60.05	75	-29.40	60.45	32.27	462	9,150	37,950				
	990,900	-34,875	2,021	28.12	740.30	127.55	75	738.30	744.20	75	9500.00	2,850	65.00	65.20	75	-34.00	65.50	31.64	59,651	258,225	2,969,775				
	7,425	-150	8	25.74	685.75	116.05	75	588.50	706.95	75	9550.00	75	66.10	74.95	75	-35.25	74.95	31.66	702	2,775	22,125				
	356,925	-6,075	458	28.20	658.00	122.95	1,050	658.00	658.35	450	9600.00	150	80.15	80.85	75	-41.15	80.65	30.95	18,168	54,900	2,198,850				
	7,650	-150	9	28.17	618.00	124.60	75	539.55	620.95	75	9650.00	75	82.00	89.00	75	-48.15	85.85	30.09	485	3,150	16,350				
	195,150	-11,550	853	27.69	576.05	114.70	75	572.60	579.05	75	9700.00	300	98.20	98.85	750	-50.45	98.00	30.13	18,488	126,300	618,375				
	15,375	75	13	23.42	508.60	82.90	75	514.10	545.80	75	9750.00	75	106.05	109.65	75	-54.30	109.00	29.86	760	19,500	37,800				
	436,800	-21,375	2,472	27.24	498.50	105.65	75	495.15	499.95	75	9800.00	75	120.15	120.50	75	-58.45	121.00	29.59	29,893	194,175	1,129,200				
	19,725	-375	46	26.84	460.00	99.15	75	456.45	466.60	825	9850.00	150	132.70	142.60	75	-65.25	132.70	29.15	1,071	4,500	33,300				
	446,700	-23,475	5,059	26.66	424.45	94.45	75	422.05	428.15	750	9900.00	75	147.50	148.95	750	-68.40	147.50	28.96	38,008	326,775	2,250,375				
	15,525	750	184	25.87	385.00	83.80	75	378.60	402.85	75	9950.00	75	155.60	169.40	75	-74.05	162.00	28.58	1,223	-1,350	31,425				
	1,779,750	-86,625	31,880	26.03	355.05	83.35	75	355.30	358.65	75	10000.00	75	177.10	178.95	675	-78.50	178.95	28.35	55,331	147,150	2,157,975				
	23,325	-8,550	1,369	26.00	325.00	80.10	750	325.10	328.80	75	10050.00	75	184.05	207.00	75	-85.70	195.60	27.93	1,856	5,925	21,450				
	458,475	40,050	24,023	26.07	297.45	76.85	75	294.65	297.75	750	10100.00	75	216.90	217.90	75	-88.40	217.00	27.89	25,335	196,500	548,100				
	33,975	5,925	2,980	25.66	267.00	68.85	75	263.15	266.95	750	10150.00	750	236.80	241.20	75	-92.25	238.75	27.72	1,732	15,075	28,125				
	662,625	45,150	34,018	25.44	239.85	63.70	750	239.55	241.35	750	10200.00	75	258.50	260.00	75	-104.30	256.85	27.01	8,317	120,375	237,150				
	37,800	-1,125	1,190	20.93	173.85	18.05	75	174.60	214.40	75	10250.00	75	283.00	334.10	975	-108.35	288.65	27.59	62	-75	5,550				
	586,125	11,100	18,850	24.94	190.00	52.10	75	190.00	191.95	750	10300.00	75	306.05	315.50	750	-115.40	310.00	26.90	2,403	24,000	165,675				
	15,000	-1,200	1,029	24.74	168.05	47.35	75	169.00	170.00	75	10350.00	75	330.70	350.85	75	-104.30	349.00	27.94	83	1,575	3,900				
	500,625	69,375	15,358	24.77	149.85	44.00	300	148.50	149.55	750	10400.00	75	362.00	374.95	750	-112.95	372.85	27.20	261	6,225	35,475				
	16,575	-975	799	24.36	129.25	37.60	75	100.90	133.30	75	10450.00	75	282.25	408.90	150	-58.25	463.05	33.62	6	150	525				
	1,617,675	19,350	58,944	24.40	114.25	34.55	975	114.00	114.85	675	10500.00	75	431.00	434.95	750	-130.10	432.55	26.50	5,426	104,775	670,725				
	19,650	3,450	901	23.99	97.00	29.35	75	96.60	99.85	75	10550.00	75	458.00	525.25	75	1,805.20	490.50	29.22	4	225	225				
	591,525	102,150	18,194	24.27	86.65	27.90	75	84.40	85.25	750	10600.00	75	496.15	504.95	750	-130.45	508.60	27.07	247	12,750	48,225				
	14,850	-39,375	2,091	23.51	70.00	19.45	75	70.60	77.25	75	10650.00	1,200	429.30	595.00	1,200	-	669.40	-	-	-	75				
	694,125	60,975	17,210	23.73	61.70	19.30	750	61.85	62.85	750	10700.00	75	578.10	586.80	75	-137.15	586.05	27.29	75	900	11,250				
	16,350	6,450	312	23.60	52.20	15.00	150	50.75	55.10	150	10750.00	75	493.60	686.15	1,200	-87.05	679.20	34.51	1	-75	75				
	503,550	63,000	14,750	23.60	44.60	13.75	750	44.65	45.00	300	10800.00	75	654.65	671.05	75	-142.40	678.60	29.17	46	225	16,575				
	19,575	16,050	520	23.48	37.35	9.45	150	36.60	39.75	75	10850.00	75	615.95	784.60	1,125	-81.45	785.50	38.44	3	75	225				
	285,450	120,675	10,640	23.64	32.35	9.35	75	32.05	32.50	75	10900.00	75	687.20	800.20	75	-145.90	753.60	27.96	26	1,650	16,950				
	72,225	63,225	1,798	23.22	25.50	5.00	75	25.70	30.10	75	10950.00	75	716.05	833.95	1,125	-957.90	894.55	42.64	1	75	75				
	1,700,850	30,300	35,696	23.82	23.60	6.30	825	23.50	23.60	150	11000.00	75	836.25	840.00	75	-157.80	835.35	27.02	1,068	23,850	373,050				
	6,300	5,400	291	24.14	20.90	6.30	75	19.50	21.00	150	11050.00	75	843.90	920.00	1,200	-	-	-	-	-	-				
	168,600	44,100	7,302	23.98	17.00	3.70	300	16.50	17.00	75	11100.00	75	906.25	1,010.85	450	-133.35	961.75	34.48	7	-225	1,500				
	2,775	1,500	73	23.71	13.40	3.25	75	13.40	15.15	75	11150.00	75	919.25	1,013.90	75	-	-	-	-	-	-				
	156,900	50,100	6,441	24.13	12.10	2.00	375	12.10	12.40	75	11200.00	75	1,005.35	1,056.50	75	-177.10	1,029.40	30.30	42	2,700	5,850				
	2,325	1,350	50	24.78	11.50	1.30	75	10.15	11.85	75	11250.00	75	1,013.95	1,133.75	75	-	-	-	-	-	-				
	122,700	23,325	4,105	24.73	9.45	1.25	750	9.00	9.45	75	11300.00	1,125	1,071.70	1,254.25	1,125	-110.20	1,163.90	39.76	6	75	149,175				
	675	150	12	25.10	8.50	1.25	675	7.50	11.50	75	11350.00	75	1,114.00	1,217.15	1,200	-									

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
	-	-	-	-	-	-	900	0.60	-	-	13700.00	375	3,423.65	3,730.55	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.70	-	-	13800.00	7,350	3,401.10	4,066.75	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.60	-	-	13900.00	375	3,572.60	3,940.55	7,350	-	-	-	-	-	-	
	4,725	600	34	52.41	2.25	0.25	900	1.45	2.25	900	14000.00	75	3,773.00	3,830.80	75	-	-	-	-	-	-	
	-	-	-	-	-	-	1,800	0.70	2.65	300	14100.00	7,350	3,701.10	4,395.15	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.70	2.60	300	14200.00	7,350	3,801.10	4,514.30	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.70	2.60	300	14300.00	7,350	3,901.10	4,631.00	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.60	2.55	300	14400.00	375	4,001.05	4,468.30	7,350	-	-	-	-	-	-	
	8,025	375	6	55.46	1.60	-0.35	75	1.20	2.00	1,500	14500.00	75	4,259.25	4,330.75	75	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.60	2.65	300	14600.00	7,350	4,201.10	4,953.40	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.60	2.65	300	14700.00	7,350	4,301.10	5,047.05	7,350	-	-	-	-	-	-	
	825	75	4	58.82	1.75	-0.85	450	1.00	2.45	75	14800.00	7,350	4,494.05	4,888.85	7,350	-	-	-	-	-	-	
Total	19,382,775		346,546																416,366		29,738,200	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.

Highlighted options are in-the-money.

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