

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9881.15 As on Jun 17, 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	Cha	
	-	-	-	-	-	-	75	5,072.25	5,496.20	75	4600.00	11,550	0.20	0.25	7,500	-0.20	0.20	157.08	327	-2,025	174,750		
	-	-	-	-	-	-	7,350	4,951.10	5,721.30	7,350	4700.00	2,400	0.20	2.50	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,851.10	5,611.05	7,350	4800.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,751.10	5,485.45	7,350	4900.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	4,710.75	4,928.95	75	5000.00	2,100	0.35	0.50	1,500	-0.45	0.35	146.97	749	5,475	171,225		
	-	-	-	-	-	-	7,350	4,551.10	5,264.45	7,350	5100.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,501.10	5,154.70	7,350	5200.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,401.10	5,043.95	7,350	5300.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,301.10	4,933.70	7,350	5400.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	450	4,224.10	4,600.25	75	5500.00	1,350	0.40	0.45	4,800	-0.25	0.40	128.91	150	-	148,575		
	-	-	-	-	-	-	7,350	4,101.10	4,713.75	7,350	5600.00	2,400	0.20	2.90	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,001.10	4,605.05	7,350	5700.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,901.10	4,510.15	7,350	5800.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,801.10	4,384.10	7,350	5900.00	2,400	0.20	3.00	3,000	-	-	-	-	-	-		
	5,250	-	5	210.02	3,947.90	77.50	150	3,830.90	4,065.10	1,500	6000.00	1,275	0.75	0.90	300	-1.05	0.90	119.18	313	6,450	284,700		
	225	-	-	-	3,220.00	-	7,350	3,551.10	4,166.30	7,350	6100.00	600	1.00	-	-	-	1.50	-	-	-	3,300		
	-	-	-	-	-	-	7,350	3,451.10	4,056.05	7,350	6200.00	2,400	0.30	3.00	75	-	0.20	-	-	-	75		
	-	-	-	-	-	-	7,350	3,351.10	3,945.30	7,350	6300.00	2,400	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,251.10	3,831.70	7,350	6400.00	2,400	0.45	-	-	-	-	-	-	-	-		
	3,600	150	3	189.08	3,460.00	159.80	450	3,234.00	3,574.75	7,350	6500.00	75	1.50	1.70	75	-0.50	1.70	108.13	214	2,400	137,250		
	-	-	-	-	-	-	450	3,089.75	3,471.95	7,350	6600.00	75	1.35	2.00	300	-0.85	2.00	106.38	6	150	525		
	-	-	-	-	-	-	7,350	3,051.10	3,559.45	7,350	6650.00	900	0.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,995.20	3,368.15	7,350	6700.00	300	1.50	-	-	-	2.85	-	-	-	300		
	-	-	-	-	-	-	7,350	2,951.10	3,445.85	7,350	6750.00	3,900	0.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,901.50	3,259.20	7,350	6800.00	75	2.00	-	-	-	2.00	-	-	-	2,325		
	-	-	-	-	-	-	7,350	2,851.10	3,339.45	7,350	6850.00	600	0.20	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,806.65	3,154.25	7,350	6900.00	300	1.20	3.15	75	0.30	3.05	100.47	1	-	5,850		
	-	-	-	-	-	-	7,350	2,751.10	3,227.05	7,350	6950.00	300	0.20	-	-	-	-	-	-	-	-		
	149,850	-28,950	860	-	2,858.15	-24.30	750	2,850.15	2,859.45	150	7000.00	75	2.85	3.20	600	-0.40	3.00	96.66	3,701	35,475	449,025		
	-	-	-	-	-	-	7,350	2,651.10	3,099.65	7,350	7050.00	1,500	1.10	-	-	-	3.05	-	-	-	75		
	375	-	-	-	2,689.80	-	75	2,564.10	2,848.05	75	7100.00	900	2.05	-	-	-	1.45	1.65	86.94	1	75	3,975	
	-	-	-	-	-	-	7,350	2,551.10	2,999.65	7,350	7150.00	10,050	0.55	-	-	-	-	-	-	-	-		
	75	-	-	-	2,638.95	-	75	2,537.15	2,840.35	75	7200.00	75	3.00	-	-	-	3.40	-	-	-	5,775		
	-	-	-	-	-	-	7,350	2,451.10	2,899.65	7,350	7250.00	75	1.60	-	-	-	1.60	-	-	-	150		
	150	-	-	-	2,850.00	-	75	2,432.75	2,654.85	75	7300.00	300	2.05	-	-	-	1.50	-	-	-	2,925		
	-	-	-	-	-	-	7,350	2,351.10	2,799.65	7,350	7350.00	5,025	0.75	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,339.10	2,641.10	75	7400.00	75	2.30	-	-	-	1.30	3.10	82.97	3	-225	39,600	
	-	-	-	-	-	-	7,350	2,251.10	2,699.65	7,350	7450.00	5,025	0.75	-	-	-	-	-	-	-	-		
	236,250	-	33	-	2,360.00	-41.50	75	2,348.10	2,361.65	75	7500.00	75	4.00	4.45	150	-1.15	4.00	82.17	6,685	-35,250	919,575		
	-	-	-	-	-	-	7,350	2,151.10	2,599.65	7,350	7550.00	10,050	1.00	-	-	-	-	-	-	-	-		
	600	-	-	-	2,373.55	-	450	2,173.80	2,399.85	375	7600.00	75	4.60	5.80	75	-0.50	4.80	80.63	35	-600	14,250		
	-	-	-	-	-	-	7,350	2,051.10	2,499.65	7,350	7650.00	25,125	1.00	-	-	-	16.80	-	-	-	150		
	10,575	-	-	-	2,050.80	-	75	2,113.70	2,159.20	75	7700.00	75	4.70	5.45	75	0.25	5.75	79.08	63	-	49,425		
	-	-	-	-	-	-	7,350	1,951.10	2,363.65	7,350	7750.00	5,025	1.35	-	-	-	-	-	-	-	-		
	525	-	-	-	2,351.10	-	450	1,959.80	2,237.00	7,350	7800.00	75	4.65	6.40	150	-2.00	4.80	73.62	211	-6,600	76,875		
	-	-	-	-	-	-	7,350	1,851.10	2,264.45	7,350	7850.00	900	1.55	-	-	-	23.95	-	-	-	300		
	525	-	-	-	2,220.65	-	375	1,854.80	2,124.10	7,350	7900.00	75	5.30	6.60	75	-1.05	5.25	71.06	285	1,875	23,700		
	-	-	-	-	-	-	7,350	1,751.10	2,165.50	7,350	7950.00	5,025	1.60	-	-	-	21.80	-	-	-	75		
	476,550	-17,475	415	-	1,849.05	-48.75	750	1,847.80	1,849.05	450	8000.00	225	5.50	6.25	75	-1.70	5.50	68.05	16,867	-90,150	1,395,000		
	-	-	-	-	-	-	7,350	1,651.10	2,035.35	7,350	8050.00	5,025	2.00	-	-	-	7.00	-	-	-	4,950		
	2,625	-225	3	105.88	1,865.00	-42.90	450	1,650.20	1,955.35	7,350	8100.00	75	6.30	7.30	75	-1.45	6.70	66.53	3,393	-3,675	54,225		
	-	-	-	-	-	-	7,350	1,551.10	1,940.45	7,350	8150.00	10,500	3.05	-	-	-	3.05	-	-	-	1,875		
	56,175	-	-	-	1,696.75	-1.20	7,350	1,557.95	1,853.95	7,350	8200.00	75	6.40	8.35	75	-1.40	7.45	64.07	3,398	15,000	160,575		
	-	-	-	-	-	-	7,350	1,451.10	1,805.80	7,350	8250.00	8,025	3.05	-	-	-	0.75	8.10	-	-	675		
	88,575	225	9	-	1,547.90	-52.10	75	1,452.05	1,613.60	75	8300.00	75	8.35	11.65	75	-1.05	8.85	62.27	2,452	13,275	428,175		
	-	-	-	-	-	-	7,350	1,405.10	1,728.35	7,350	8350.00	13,050	3.05	-	-	-	-0.10	9.05	-	-	150		
	37,350	150	10	-	1,480.10	-21.35	75	1,448.10	1,532.75	75	8400.00	75	9.00	10.65	75	-1.20	9.55	59.44	4,198	-10,725	121,875		

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	
✓	36,450	75	48	-	1,064.60	-53.75	75	1,061.50	1,072.75	75	8800.00	5,175	19.50	20.00	225	1.40	19.50	52.03	8,473	34,275	780,300	✓	
✓	300	-	-	-	1,230.00	-	75	933.20	1,040.60	75	8850.00	75	21.00	23.90	1,425	1.75	21.50	51.17	89	2,400	14,175	✓	
✓	48,300	-1,650	38	-	975.00	-41.15	75	959.95	988.80	75	8900.00	75	23.55	24.35	75	1.35	23.55	50.21	8,290	28,125	659,250	✓	
✓	300	-	-	-	829.55	-	75	818.45	944.40	75	8950.00	75	26.35	28.70	600	0.35	27.35	49.97	266	-600	19,650	✓	
✓	467,400	-4,050	398	-	879.00	-41.10	300	874.75	879.00	225	9000.00	75	29.35	29.75	375	1.80	29.75	48.92	50,324	9,000	3,690,250	✓	
✓	8,400	-	-	-	947.55	-	750	813.70	854.70	75	9050.00	75	32.10	34.95	75	2.90	34.35	48.64	337	600	19,800	✓	
✓	137,175	3,375	139	-	780.90	-55.20	75	780.00	787.00	300	9100.00	300	37.00	39.95	75	3.50	37.50	47.62	10,499	49,800	591,450	✓	
✓	7,050	-3,975	81	62.54	847.15	72.15	75	731.45	752.05	75	9150.00	75	40.15	44.70	600	4.05	43.40	47.42	727	8,025	62,175	✓	
✓	166,275	600	65	-	699.00	-39.50	75	691.05	698.50	75	9200.00	300	46.80	47.00	7,950	4.30	47.00	46.26	22,587	51,375	1,079,625	✓	
✓	3,000	-450	10	44.37	699.95	43.35	75	570.55	684.95	75	9250.00	600	48.05	53.90	75	2.15	50.55	44.97	1,605	10,500	32,025	✓	
✓	219,075	-225	164	26.52	610.25	-36.10	75	603.15	610.20	75	9300.00	3,300	58.30	58.40	300	4.60	58.30	44.76	25,782	141,750	1,048,725	✓	
✓	8,625	-	1	49.84	640.00	108.50	225	557.05	585.50	75	9350.00	75	63.60	68.15	75	4.85	67.05	44.55	2,522	10,350	30,225	✓	
✓	219,675	-5,025	423	26.54	518.00	-49.00	75	515.30	527.70	75	9400.00	75	72.50	74.00	825	5.75	73.90	43.64	30,404	145,050	1,115,475	✓	
✓	25,575	150	3	34.53	500.00	71.15	750	466.10	510.10	75	9450.00	75	80.10	84.00	75	5.85	83.65	43.23	1,624	7,050	38,700	✓	
✓	843,525	-1,575	3,441	28.99	438.75	-43.00	750	440.35	444.00	75	9500.00	75	91.00	92.50	1,725	6.30	92.00	42.28	81,658	97,200	2,934,450	✓	
✓	8,025	-75	4	50.45	498.60	68.95	75	388.15	408.80	75	9550.00	450	102.00	104.50	75	8.10	104.95	42.09	2,397	17,475	47,925	✓	
✓	348,750	-2,775	1,575	29.67	362.50	-37.70	750	362.05	364.85	75	9600.00	750	114.25	116.00	300	7.70	116.00	41.26	34,867	163,275	2,585,625	✓	
✓	19,875	2,625	131	30.14	328.15	-43.40	150	319.40	342.80	75	9650.00	75	129.00	132.00	75	6.45	129.00	40.59	1,903	9,150	45,300	✓	
✓	439,575	-31,800	5,293	29.56	290.65	-41.30	75	292.00	298.45	75	9700.00	5,325	145.30	146.45	225	9.20	146.45	40.49	48,759	68,925	1,199,400	✓	
✓	42,300	9,900	582	29.32	256.80	-50.80	75	251.55	266.65	75	9750.00	225	160.00	162.90	75	8.00	160.15	39.44	2,611	2,175	60,750	✓	
✓	858,450	85,800	27,139	29.96	230.00	-35.50	750	230.05	233.50	750	9800.00	675	179.05	181.00	150	10.60	180.30	39.27	75,619	207,900	1,674,750	✓	
✓	36,825	1,875	2,677	29.30	198.15	-35.50	750	198.05	206.55	75	9850.00	750	200.55	203.95	750	15.05	204.00	39.42	5,919	6,900	74,325	✓	
✓	1,043,025	200,775	75,617	29.33	172.55	-33.25	600	172.55	174.95	525	9900.00	75	223.10	226.65	75	16.90	226.85	39.12	72,448	265,650	2,564,475	✓	
✓	113,775	32,925	11,700	30.31	154.75	-25.95	75	149.00	154.00	2,350	9950.00	75	243.15	256.30	75	18.80	250.00	38.58	9,300	17,325	62,700	✓	
✓	2,429,850	86,700	121,384	29.02	126.10	-29.05	825	126.10	127.35	375	10000.00	825	275.00	276.95	1,050	19.95	276.85	38.38	44,195	49,800	2,095,950	✓	
✓	108,525	6,375	3,719	28.91	106.55	-27.00	75	106.40	108.65	75	10050.00	150	300.80	314.85	75	21.30	310.00	38.98	357	-300	14,925	✓	
✓	1,396,200	3,450	46,743	28.76	89.00	-24.75	225	88.85	90.00	675	10100.00	75	335.10	341.60	75	25.40	342.05	39.10	4,846	17,025	443,850	✓	
✓	68,775	8,625	3,187	29.10	76.00	-18.65	75	73.05	77.00	300	10150.00	75	366.90	382.50	75	14.40	370.95	38.36	37	-75	16,875	✓	
✓	1,471,800	69,975	66,282	28.46	60.20	-19.40	225	60.00	61.00	225	10200.00	75	405.35	411.90	75	26.70	411.00	39.41	3,577	-20,250	227,625	✓	
✓	74,925	5,025	4,118	28.17	48.10	-17.50	150	48.05	51.60	75	10250.00	75	440.20	455.35	75	22.20	444.70	38.98	16	225	20,550	✓	
✓	1,714,800	65,925	60,740	28.30	39.50	-13.50	150	39.20	39.50	225	10300.00	75	484.40	490.00	375	32.65	490.00	40.66	1,410	-150	432,150	✓	
✓	82,125	7,050	4,611	28.22	31.50	-10.85	75	30.55	31.50	75	10350.00	75	518.40	539.45	75	6.90	533.20	41.75	14	-150	19,200	✓	
✓	1,060,125	90,000	41,036	28.20	25.05	-9.95	300	25.00	25.80	75	10400.00	75	570.00	578.55	75	34.00	574.05	42.15	319	450	75,225	✓	
✓	51,675	-7,575	4,235	29.01	21.95	-6.80	75	20.05	22.00	75	10450.00	75	597.70	650.90	75	-35.90	563.25	27.21	1	-	1,950	✓	
✓	2,369,850	208,200	91,592	28.47	16.10	-6.70	5,250	16.10	16.45	225	10500.00	75	659.80	666.95	75	38.85	665.00	44.61	1,408	-16,950	513,525	✓	
✓	45,375	-65,550	3,624	28.65	12.90	-5.50	375	12.90	14.80	75	10550.00	1,200	682.05	730.45	75	-	738.05	-	-	-	1,275	✓	
✓	794,325	8,025	23,555	28.04	9.00	-6.00	75	8.50	10.60	75	10600.00	75	750.90	763.30	75	56.50	765.20	49.03	68	-225	54,375	✓	
✓	68,775	11,625	485	28.99	8.15	-4.40	225	8.00	9.30	675	10650.00	7,350	693.25	894.15	7,350	-	669.40	-	-	-	75	✓	
✓	1,141,050	200,250	15,205	29.77	7.20	-2.85	75	6.85	7.25	1,650	10700.00	75	847.90	859.70	75	63.95	854.95	50.44	269	225	20,175	✓	
✓	64,800	225	635	30.20	6.00	-2.30	75	6.05	6.65	75	10750.00	7,350	785.45	975.25	7,350	-	901.00	-	-	-	75	✓	
✓	553,725	-31,275	15,834	30.73	5.10	-2.40	3,150	5.05	5.15	600	10800.00	150	943.50	958.35	75	48.60	951.15	53.30	6	75	22,200	✓	
✓	12,225	1,650	97	31.81	4.85	-1.45	75	4.20	4.95	900	10850.00	7,350	868.65	1,053.30	7,350	-	736.90	-	-	-	225	✓	
✓	307,650	-5,400	10,318	32.13	4.00	-1.80	300	3.75	4.00	150	10900.00	600	1,042.05	1,067.70	75	-59.75	945.80	-	2	150	20,925	✓	
✓	61,950	-15,825	332	33.79	4.30	-1.30	75	3.50	4.95	75	10950.00	7,350	972.20	1,156.45	7,350	-	894.55	-	-	-	75	✓	
✓	1,866,975	72,525	24,928	33.99	3.50	-1.20	300	3.35	3.50	8,175	11000.00	1,575	1,145.55	1,155.20	75	41.05	1,149.75	60.42	398	-14,775	306,300	✓	
✓	13,800	-1,425	108	34.45	3.00	-1.65	1,425	1.90	3.45	75	11050.00	7,350	1,038.30	1,270.90	7,350	-	958.85	-	-	-	75	✓	
✓	168,450	-11,775	5,028	35.13	2.70	-1.05	150	2.65	3.05	75	11100.00	1,125	1,153.65	1,333.80	7,350	50.20	1,245.00	62.43	4	-225	1,500	✓	
✓	11,700	-525	32	35.42	2.25	-1.25	75	1.95	2.90	150	11150.00	75	1,205.05	1,356.75	75	-	-	-	-	-	-	✓	
✓	211,500	15,300	2,796	36.46	2.20	-0.80	1,050	2.05	2.80	75	11200.00	7,350	1,244.25	1,435.10	450	-57.05	1,245.00	-	1	75	7,425	✓	
✓	2,550	-1,650	44	37.14	2.00	-0.50	75	1.75	2.80	150	11250.00	7,350	1,248.50	1,518.75	7,350	-	-	-	-	-	-	✓	
✓	101,325	-6,975	1,931	38.83	2.25	-0.55	75	1.95	3.45	300	11300.00	1,125	1,342.85	1,526.95	450	17.50	1,345.00	-	1	75	152,475	✓	
✓	4,875	1,575	21	41.78	3.15	0.65	75	1.55	2.45	75	11350.00	75	1,403.45	1,578.15	75	-	-	-	-	-	-	✓	
✓	56,400	5,850	723	39.51	1.65	-0.85	600	1.70	1.95	75	11400.00	1,125	1,443.25	1,589.35	1,125	25.55	1,515.90	59.63	6	-75	1,050	✓	
✓	225	150	3	41.67	2.05	-0.05	900	0.75	4.90	900	11450.00	7,350	1,411.20	1,773.25	7,350	-	-	-	-	-	-	✓	
✓	726,300	-26,325	2,864	41.32	1.55	-0.60	600	1.55	1.60	600	11500.00	75	1,642.85	1,654.00	225	47.50	1,646.20	76.50	243				

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	
	-	-	-	-	-	-	2,400	0.20	2.35	225	13800.00	7,350	3,715.15	4,292.65	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.20	2.25	300	13900.00	7,350	3,810.05	4,409.10	7,350	-	-	-	-	-	-		
	23,325	3,675	65	76.28	0.40	-	975	0.35	0.40	2,175	14000.00	75	4,110.20	4,160.00	75	6.95	4,080.20	-	-	-	225		
	-	-	-	-	-	-	2,400	0.20	2.40	300	14100.00	7,350	3,901.10	4,587.30	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.20	2.15	300	14200.00	7,350	4,001.10	4,687.60	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.20	2.15	300	14300.00	7,350	4,101.10	4,802.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.20	2.15	300	14400.00	375	4,287.25	4,785.25	7,350	-	-	-	-	-	-		
	7,575	-1,650	95	87.82	0.75	-0.15	300	0.30	0.65	375	14500.00	75	4,464.95	4,763.35	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.20	2.45	300	14600.00	7,350	4,401.10	5,110.30	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.20	2.45	300	14700.00	7,350	4,501.10	5,230.55	7,350	-	-	-	-	-	-		
	9,825	-	-	-	0.45	-0.05	3,825	0.10	0.50	75	14800.00	7,350	4,657.75	5,211.30	450	-	-	-	-	-	-		
Total	26,310,000		690,432																626,150		32,924,950	Total	

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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