

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9972.90** As on Jun 12, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR 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	Chart	
	-	-	-	-	-	-	7,350	5,101.05	5,564.55	75	4600.00	975	0.50	0.55	3,375	-0.10	0.50	134.04	449	-10,800	206,100		
	-	-	-	-	-	-	375	5,001.05	5,441.25	7,350	4700.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,901.10	5,747.15	7,350	4800.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,801.10	5,634.90	7,350	4900.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	150	-	-	-	4,074.70	-	75	4,707.75	5,076.30	75	5000.00	600	0.60	0.65	4,650	-	0.60	122.25	589	-675	195,450		
	-	-	-	-	-	-	7,350	4,601.10	5,390.95	7,350	5100.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,501.10	5,272.30	7,350	5200.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,401.10	5,160.15	7,350	5300.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,301.10	5,037.90	7,350	5400.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	75	4,226.00	4,613.45	7,350	5500.00	7,500	0.60	0.70	3,075	-0.10	0.65	107.11	124	-2,550	154,200		
	-	-	-	-	-	-	7,350	4,101.10	4,806.50	7,350	5600.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	4,001.10	4,679.30	7,350	5700.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,901.10	4,561.15	7,350	5800.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,801.10	4,440.80	7,350	5900.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	5,025	375	10	-	3,913.50	-78.85	150	3,918.05	3,955.90	75	6000.00	75	1.00	1.10	1,950	-0.15	0.95	95.74	528	-5,400	322,125		
	225	-	-	-	3,220.00	-	7,350	3,601.10	4,211.75	7,350	6100.00	600	1.05	2.45	150	-0.85	1.10	94.18	5	-375	2,925		
	-	-	-	-	-	-	7,350	3,501.10	4,093.00	7,350	6200.00	2,400	0.40	2.90	3,000	-	0.20	-	-	-	75		
	-	-	-	-	-	-	7,350	3,401.10	3,974.15	7,350	6300.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	3,301.10	3,849.50	7,350	6400.00	2,400	0.30	3.00	3,000	-	-	-	-	-	-		
	3,000	-150	5	-	3,385.00	-97.00	75	3,384.80	3,737.00	75	6500.00	1,500	1.55	1.80	1,500	0.30	1.80	87.23	383	5,700	147,375		
	-	-	-	-	-	-	375	3,163.95	3,712.70	7,350	6600.00	1,800	0.60	2.80	150	-	3.10	-	-	-	150		
	-	-	-	-	-	-	7,350	3,101.10	3,554.25	7,350	6650.00	1,500	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	3,066.40	3,518.55	7,350	6700.00	2,400	0.60	-	-	-	37.00	-	-	-	300		
	-	-	-	-	-	-	7,350	3,001.10	3,435.10	7,350	6750.00	1,500	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,970.50	3,401.65	7,350	6800.00	225	2.00	-	-	-	2.30	-	-	-	2,550		
	-	-	-	-	-	-	7,350	2,901.10	3,316.60	7,350	6850.00	1,500	0.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	375	2,874.65	3,281.25	7,350	6900.00	900	1.15	-	-	-2.70	0.35	65.06	5	-300	5,775		
	-	-	-	-	-	-	7,350	2,801.10	3,203.30	7,350	6950.00	1,500	0.45	-	-	-	-	-	-	-	-		
	182,250	-19,350	358	-	2,939.55	49.30	150	2,939.65	2,950.15	75	7000.00	75	3.05	3.30	300	0.45	3.30	78.73	3,581	16,500	462,075		
	-	-	-	-	-	-	7,350	2,701.10	3,083.25	7,350	7050.00	75	1.25	-	-	-	3.05	-	-	-	75		
	300	-	-	-	3,023.10	-	75	2,720.30	3,007.10	75	7100.00	900	2.65	3.80	75	-0.25	2.75	74.27	16	-300	4,125		
	-	-	-	-	-	-	7,350	2,601.10	3,102.50	7,350	7150.00	900	1.30	-	-	-	-	-	-	-	-		
	75	-	-	-	2,638.95	-	7,350	2,566.90	3,018.15	7,350	7200.00	525	3.05	-	-	1.15	3.40	73.39	2	-75	3,750		
	-	-	-	-	-	-	7,350	2,501.10	2,856.25	7,350	7250.00	525	0.70	2.80	150	800.85	1.60	65.99	2	150	150		
	150	-	-	-	2,850.00	-	375	2,517.75	2,902.20	7,350	7300.00	150	2.75	-	-	-1.95	2.55	68.22	6	-150	3,150		
	-	-	-	-	-	-	7,350	2,401.10	2,817.75	7,350	7350.00	75	1.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,437.70	2,703.45	75	7400.00	225	2.45	6.60	300	-1.30	2.45	65.25	4	-75	39,975		
	-	-	-	-	-	-	7,350	2,301.10	2,682.45	7,350	7450.00	300	3.05	-	-	-	-	-	-	-	-		
	236,250	-75	233	-	2,442.00	52.00	75	2,445.00	2,454.30	75	7500.00	2,475	3.90	4.20	300	0.10	3.90	66.34	6,507	21,900	1,015,575		
	-	-	-	-	-	-	7,350	2,201.10	2,574.80	7,350	7550.00	900	1.30	-	-	-	-	-	-	-	-		
	600	-	-	-	2,373.55	-	7,350	2,173.80	2,588.80	7,350	7600.00	75	3.95	5.00	75	-0.70	3.90	63.63	145	-	12,225		
	-	-	-	-	-	-	7,350	2,101.10	2,481.10	7,350	7650.00	1,500	1.05	-	-	-	16.80	-	-	-	150		
	10,575	-	3	-	2,058.10	264.40	75	2,194.15	2,344.00	75	7700.00	75	4.15	5.50	75	-0.40	4.10	61.34	434	-3,975	52,800		
	-	-	-	-	-	-	7,350	2,001.10	2,364.35	7,350	7750.00	525	1.10	-	-	-	-	-	-	-	-		
	525	-	-	-	2,351.10	-	7,350	2,017.65	2,393.75	7,350	7800.00	150	4.60	8.40	600	3.75	8.40	65.01	777	-525	90,975		
	-	-	-	-	-	-	7,350	1,901.10	2,220.25	7,350	7850.00	525	1.10	-	-	-	23.95	-	-	-	300		
	525	-	-	-	2,220.65	-	375	1,958.45	2,253.60	7,350	7900.00	600	4.65	5.50	75	-0.45	4.55	56.81	245	-7,125	21,450		
	-	-	-	-	-	-	7,350	1,801.10	2,148.85	7,350	7950.00	525	1.30	-	-	-	21.80	-	-	-	75		
	501,975	-6,000	444	-	1,945.00	50.15	75	1,942.00	1,949.75	225	8000.00	525	6.05	6.50	375	0.80	6.10	56.46	17,363	-55,200	1,524,225		
	-	-	-	-	-	-	7,350	1,701.10	2,023.80	7,350	8050.00	525	1.60	-	-	-	7.00	-	-	-	4,950		
	3,600	-900	13	-	1,859.75	-20.15	7,350	1,760.30	1,957.00	75	8100.00	375	6.25	6.95	75	1.15	6.85	54.67	3,459	10,725	57,525		
	-	-	-	-	-	-	7,350	1,616.20	2,026.50	7,350	8150.00	2,325	3.10	-	-	-	3.05	-	-	-	1,875		
	57,225	-150	23	-	1,691.05	3.30	75	1,647.50	1,860.85	75	8200.00	75	6.80	7.35	75	1.40	7.40	52.55	2,994	-14,100	117,900		
	-	-	-	-	-	-	7,350	1,513.10	1,924.75	7,350	8250.00	75	4.80	-	-	-	0.75	8.10	-	-	675		
	88,725	1,275	19	-	1,641.75	3.75	1,500	1,602.95	1,681.25	1,500	8300.00	75	7.10	14.90	300	2.40	9.10	51.49	3,433	6,525	432,225		
	-	-	-	-	-	-	7,350	1,416.95	1,769.10	7,350	8350.00	300	1.80	-	-	-	-0.10						

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	Chart			
	225	-	-	-	1,424.40	-	7,350	1,207.00	1,395.90	7,350	8650.00	75	11.55	19.95	300	5.65	17.25	47.04	56	600	3,900				
	53,925	-450	48	-	1,269.85	77.00	75	1,243.75	1,265.75	75	8700.00	150	12.65	17.40	75	2.45	14.00	43.67	11,297	26,475	432,975				
	75	-	-	-	1,058.95	-	150	1,138.70	1,252.70	1,425	8750.00	75	12.70	15.00	300	-0.65	13.50	41.90	153	1,575	4,950				
	40,275	-2,400	194	-	1,150.60	49.55	75	1,109.80	1,175.75	75	8800.00	75	15.50	15.95	75	1.45	15.65	41.66	17,486	109,275	767,250				
	300	-	-	-	1,230.00	-	75	1,062.40	1,140.50	75	8850.00	75	15.25	17.35	75	1.45	17.35	41.04	144	-375	7,650				
	49,575	-	74	-	1,084.85	77.00	75	1,050.55	1,068.15	75	8900.00	75	18.05	19.85	75	1.05	19.30	40.46	14,671	1,875	649,650				
	225	-	-	-	1,050.00	-	75	980.50	1,044.65	1,425	8950.00	75	20.15	22.40	600	-0.20	22.45	40.28	1,061	2,325	10,350				
	481,575	-1,425	1,583	-	964.70	53.40	75	959.60	967.70	75	9000.00	75	24.35	24.45	75	-0.25	24.40	39.48	80,975	-82,125	3,512,125				
	8,550	75	6	-	895.45	-64.15	750	827.30	948.35	1,425	9050.00	75	24.40	31.30	75	-1.70	28.35	39.32	909	225	15,225				
	161,475	-6,750	463	-	875.00	55.70	150	864.90	880.70	75	9100.00	75	30.75	30.90	150	-1.30	30.75	38.48	18,956	9,975	500,100				
	5,925	150	13	-	850.00	80.00	75	800.70	848.00	75	9150.00	75	34.80	38.15	150	-2.05	35.55	38.31	2,694	36,600	46,350				
	165,075	-17,550	875	-	776.00	41.85	150	775.55	786.05	75	9200.00	300	39.50	40.25	75	-1.85	39.90	37.83	43,952	122,775	882,450				
	3,150	150	19	14.97	756.00	-	75	706.80	763.00	75	9250.00	150	41.05	45.40	75	-4.70	43.55	37.04	1,363	6,225	21,075				
	231,600	2,325	837	-	696.15	49.20	75	687.15	698.35	75	9300.00	225	50.00	51.20	75	-3.55	51.20	37.13	39,145	114,225	801,525				
	8,550	-2,700	121	20.48	662.00	46.00	150	636.75	676.80	75	9350.00	75	55.00	62.25	75	-2.00	59.15	37.07	1,092	3,900	23,475				
	228,900	2,475	1,313	18.48	611.15	48.25	75	600.60	613.95	75	9400.00	75	65.10	66.35	150	-4.90	66.35	36.67	37,427	-31,350	774,075				
	25,425	375	46	26.58	587.00	37.00	1,350	513.45	574.65	150	9450.00	75	70.05	78.20	75	-5.80	75.00	36.39	2,311	-13,050	27,450				
	896,100	-18,375	14,024	20.48	522.05	38.00	75	523.00	530.75	150	9500.00	750	83.00	83.85	75	-8.95	83.00	35.82	118,336	37,500	2,942,100				
	8,925	1,950	265	22.80	486.20	41.40	75	459.20	548.15	75	9550.00	75	88.25	97.00	150	-6.50	96.25	36.02	1,767	5,100	23,325				
	431,625	83,100	16,297	22.30	441.90	32.85	75	442.45	449.70	900	9600.00	750	104.55	106.05	150	-12.10	105.05	35.27	61,915	153,525	2,427,900				
	15,825	8,325	1,236	23.32	406.45	-	75	396.45	438.55	75	9650.00	150	111.00	120.00	150	-16.70	114.35	34.45	3,233	12,375	36,375				
	505,200	318,150	32,971	24.31	373.65	33.95	75	374.00	378.95	75	9700.00	1,125	134.00	135.00	525	-12.45	134.65	35.17	63,608	127,350	899,625				
	26,250	10,800	2,302	24.85	340.85	33.25	75	320.75	348.80	75	9750.00	75	138.05	150.00	75	-20.90	144.50	34.10	3,208	4,875	40,725				
	634,875	186,300	45,014	24.87	306.95	30.70	450	305.45	308.45	825	9800.00	600	165.80	168.00	1,575	-18.50	165.25	34.44	54,186	-	1,321,500				
	24,000	4,950	1,740	24.72	273.75	26.00	75	267.05	286.50	825	9850.00	75	172.10	188.95	75	-21.25	184.00	34.27	1,717	2,325	37,050				
	789,750	311,100	48,978	25.36	248.30	27.70	1,950	246.85	249.95	75	9900.00	75	206.90	206.95	150	-21.90	206.90	34.47	33,623	-	2,361,000				
	39,975	12,075	3,218	25.31	220.00	24.75	75	216.60	220.00	3,900	9950.00	750	225.05	231.10	75	-20.45	231.60	34.69	1,361	-4,050	38,025				
	2,069,775	-8,775	120,364	25.05	192.25	20.50	1,875	192.25	193.50	75	10000.00	975	250.00	251.15	75	-27.70	250.00	33.88	50,733	-	2,116,650				
	81,900	-1,800	3,109	24.98	168.00	18.10	600	161.40	172.25	75	10050.00	75	256.40	297.10	75	-12.65	291.15	35.89	375	-3,000	28,050				
	784,950	-2,775	49,564	24.84	145.25	14.75	150	145.00	146.00	3,300	10100.00	75	303.00	305.10	75	-34.90	302.15	33.67	8,227	-60,000	489,900				
	55,350	9,150	3,843	24.48	123.10	9.45	75	123.35	130.45	75	10150.00	300	324.85	342.10	75	-29.15	337.95	34.58	346	-225	19,500				
	1,111,500	134,775	58,246	24.91	108.50	11.30	150	108.00	109.40	750	10200.00	75	359.95	368.25	75	-40.00	362.50	33.76	4,733	-61,800	275,925				
	53,325	5,025	3,802	24.49	90.00	6.25	150	90.00	95.25	75	10250.00	75	365.20	405.80	75	-36.55	405.00	35.23	67	-375	21,150				
	924,975	-21,675	49,748	24.62	77.00	5.65	600	77.00	79.00	1,050	10300.00	75	424.90	439.15	75	-51.80	430.55	34.12	3,653	-91,275	510,675				
	69,825	16,725	4,125	23.94	60.85	0.35	75	58.70	66.00	150	10350.00	150	457.85	476.65	75	-14.75	509.55	40.63	122	-75	16,200				
	742,200	-300	43,189	24.67	54.50	3.05	150	54.05	55.00	750	10400.00	75	491.85	514.95	75	-56.30	502.50	34.32	683	-6,450	76,800				
	24,225	4,950	764	24.97	46.80	3.35	75	44.05	46.90	75	10450.00	450	544.10	558.70	75	-13.45	584.15	41.29	48	-1,050	2,550				
	1,943,400	-70,125	74,780	24.84	38.20	1.30	8,100	38.00	38.20	450	10500.00	150	590.75	594.70	75	-48.95	594.30	37.05	7,412	-	558,225				
	27,150	825	462	24.50	30.00	-1.40	75	32.00	32.30	75	10550.00	300	629.40	647.20	300	365.45	876.45	73.50	1	-	1,050				
	657,600	111,375	22,634	25.40	27.70	1.80	75	26.65	27.70	75	10600.00	75	672.95	688.40	75	-45.10	684.00	39.11	112	-1,200	57,225				
	45,675	-1,575	336	25.86	24.20	1.95	75	23.00	25.25	600	10650.00	525	670.15	802.70	750	-	669.40	-	-	-	75				
	845,775	146,400	21,039	25.46	18.55	0.45	75	18.60	19.30	75	10700.00	300	765.80	779.65	75	-46.65	778.00	41.62	383	-5,700	13,650				
	51,825	-5,400	306	26.30	17.20	1.45	75	13.20	17.50	75	10750.00	1,350	770.90	911.55	525	221.80	901.00	55.97	1	-	75				
	618,300	116,775	22,631	26.44	14.30	1.45	75	13.05	14.35	75	10800.00	75	855.10	872.55	75	-63.00	850.00	39.40	38	825	22,275				
	14,175	-975	98	26.66	12.00	1.10	75	9.55	13.70	75	10850.00	150	860.10	963.30	7,350	-	736.90	-	-	-	225				
	324,525	-88,350	17,820	26.81	9.95	0.60	75	9.20	10.00	75	10900.00	1,125	931.05	993.10	75	-22.30	940.00	40.22	24	1,425	18,450				
	89,850	-300	375	26.82	8.00	-0.45	75	7.00	10.95	150	10950.00	1,125	937.00	1,066.35	7,350	-	894.55	-	-	-	75				
	1,574,250	-	29,596	26.61	6.10	-0.75	75	6.15	6.65	1,650	11000.00	225	1,055.05	1,064.15	75	-46.80	1,059.00	47.64	1,291	-14,475	342,225				
	17,100	-150	122	27.58	6.00	-	75	2.95	6.45	75	11050.00	375	1,029.90	1,174.40	7,350	-	958.85	-	-	-	75				
	219,225	-19,425	7,743	27.95	5.20	0.15	75	3.55	6.90	2,250	11100.00	1,125	1,124.90	1,223.15	450	2.25	1,202.25	59.68	5	-	1,800				
	11,475	-225	97	28.73	4.95	0.60	75	3.00	7.25	75	11150.00	75	1,128.00	1,359.45	75	-	-	-	-	-	-				
	161,475	-98,250	10,027	28.32	3.60	-0.40	675	3.50	4.50	2,100	11200.00	600	1,191.70	1,260.35	75	117.25	1,229.65	46.09	5	-75	7,875				
	4,650	-150	50	30.70	4.95	1.30	75	2.25	4.70	975	11250.00	7,350	1,099.10	1,511.25	7,350	-	-	-	-	-	-				
	143,775	2,325																							

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	Chart
	7,500	675	14	46.85	0.60	-0.60	1,650	0.60	1.20	300	12900.00	75	2,790.60	3,120.95	75	-	-	-	-	-	-	
	295,125	-5,100	347	49.74	0.85	-0.10	1,500	0.80	0.90	675	13000.00	75	3,037.80	3,054.25	150	-17.75	3,025.00	87.05	146	2,400	126,750	
	-	-	-	-	-	-	900	0.40	1.85	1,800	13100.00	7,350	2,869.45	3,388.15	7,350	-	-	-	-	-	-	
	2,925	-	-	-	1.60	-	1,800	0.60	1.70	1,800	13200.00	75	3,006.25	3,448.15	75	-	-	-	-	-	-	
	150	-	1	51.04	0.50	-0.60	825	0.50	1.50	75	13300.00	375	3,214.85	3,602.65	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.50	1.70	900	13400.00	7,350	3,113.00	3,703.45	7,350	-	-	-	-	-	-	
	16,125	300	5	58.00	1.20	0.35	75	0.70	1.00	825	13500.00	675	3,306.00	3,838.25	750	-	3,406.60	-	-	-	825	
	-	-	-	-	-	-	2,400	0.30	2.65	300	13600.00	525	3,487.45	3,990.25	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.65	300	13700.00	7,350	3,466.90	3,945.05	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.65	300	13800.00	375	3,671.15	4,048.40	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.65	300	13900.00	7,350	3,627.00	4,336.95	7,350	-	-	-	-	-	-	
	18,825	-	6	60.63	0.65	-0.30	225	0.55	1.00	375	14000.00	7,350	3,852.40	4,368.80	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.65	225	14100.00	7,350	3,776.90	4,614.20	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.55	300	14200.00	7,350	3,870.95	4,724.00	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.55	300	14300.00	7,350	3,963.40	4,822.40	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.55	225	14400.00	7,350	4,200.35	4,762.40	7,350	-	-	-	-	-	-	
	9,150	150	3	68.59	0.95	0.30	225	0.65	0.90	825	14500.00	75	4,410.40	4,806.60	75	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.65	225	14600.00	7,350	4,239.35	5,138.55	7,350	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.30	2.65	300	14700.00	7,350	4,230.85	5,294.65	7,350	-	-	-	-	-	-	
	8,400	375	5	71.22	0.85	-	2,700	0.40	0.95	750	14800.00	75	4,667.35	5,085.95	7,350	-	-	-	-	-	-	
Total	22,759,950		735,757																775,961		31,192,000	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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