

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 10244.40** As on Jun 19, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR **GO** 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	Δ
		-	-	-	-	-	75	5,401.90	6,118.60	75	4600.00	5,925	0.15	0.20	975	-0.10	0.15	185.28	3,514	1,050	174,225	1
		-	-	-	-	-	375	5,301.05	5,980.50	7,350	4700.00	900	0.20	1.60	6,000	-	-	-	-	-	-	1
		-	-	-	-	-	375	5,201.05	5,870.25	7,350	4800.00	900	0.20	1.60	6,000	-	-	-	-	-	-	1
		-	-	-	-	-	375	5,101.05	5,759.90	7,350	4900.00	900	0.20	1.50	3,000	-29.05	0.25	177.87	214	-	-	1
	150	-	-	-	-	-	375	5,001.05	5,434.65	375	5000.00	22,650	0.15	0.20	1,275	-0.15	0.15	166.84	2,620	19,200	192,450	1
		-	-	-	-	-	375	4,901.05	5,543.70	7,350	5100.00	900	0.20	2.00	1,500	-	-	-	-	-	-	1
		-	-	-	-	-	375	4,801.05	5,428.65	7,350	5200.00	900	0.20	2.00	1,500	-	-	-	-	-	-	1
		-	-	-	-	-	375	4,701.05	5,323.20	7,350	5300.00	900	0.20	2.00	1,500	-	-	-	-	-	-	1
		-	-	-	-	-	375	4,601.05	5,212.95	7,350	5400.00	900	0.20	2.20	6,000	-	-	-	-	-	-	1
		-	-	-	-	-	75	4,504.35	5,106.80	75	5500.00	19,125	0.15	0.20	75	-0.10	0.15	145.73	600	4,050	152,625	1
		-	-	-	-	-	7,350	4,401.15	4,990.45	7,350	5600.00	900	0.20	2.30	6,000	-	-	-	-	-	-	1
		-	-	-	-	-	7,350	4,301.10	4,880.20	7,350	5700.00	900	0.20	2.30	6,000	-	-	-	-	-	-	1
		-	-	-	-	-	7,350	4,201.10	4,769.95	7,350	5800.00	900	0.25	2.30	6,000	-	-	-	-	-	-	1
		-	-	-	-	-	7,350	4,101.10	4,664.50	7,350	5900.00	900	0.25	2.30	6,000	-	-	-	-	-	-	1
	5,175	-	1	-	4,232.90	301.60	7,350	4,014.60	4,249.10	75	6000.00	3,750	0.30	0.40	825	-0.25	0.30	133.28	820	24,900	299,850	1
	225	-	-	-	-	-	7,350	3,901.15	4,443.90	7,350	6100.00	675	0.25	0.70	150	0.05	0.25	127.57	2	-150	3,150	1
		-	-	-	-	-	7,350	3,801.10	4,331.55	7,350	6200.00	2,625	0.20	1.00	75	-	-	-	-	-	75	1
		-	-	-	-	-	7,350	3,701.10	4,221.30	7,350	6300.00	2,400	0.20	2.40	10,500	-	-	-	-	-	-	1
		-	-	-	-	-	7,350	3,601.10	4,111.05	7,350	6400.00	2,400	0.20	2.40	3,000	-	-	-	-	-	-	1
	3,525	75	2	-	3,729.75	154.75	75	3,503.70	3,874.80	75	6500.00	1,500	0.50	0.60	3,000	0.10	0.50	119.57	367	4,500	151,275	1
		-	-	-	-	-	7,350	3,446.20	3,926.35	7,350	6600.00	1,800	0.35	0.90	375	-1.70	0.30	110.96	2	-	525	1
		-	-	-	-	-	7,350	3,351.10	3,831.25	7,350	6650.00	1,500	0.05	2.50	3,000	-	-	-	-	-	-	1
		-	-	-	-	-	7,350	3,351.35	3,816.50	7,350	6700.00	75	0.20	1.95	3,000	-2.35	0.50	112.17	4	-	300	1
		-	-	-	-	-	7,350	3,251.10	3,725.80	7,350	6750.00	1,500	0.10	2.60	3,000	-	-	-	-	-	-	1
		-	-	-	-	-	75	3,271.40	3,609.85	75	6800.00	2,400	0.35	1.10	225	0.30	0.40	106.47	4	-	2,325	1
		-	-	-	-	-	7,350	3,151.10	3,610.75	7,350	6850.00	1,500	0.05	2.60	3,000	-	-	-	-	-	-	1
		-	-	-	-	-	75	3,167.05	3,462.65	375	6900.00	2,400	0.30	2.25	900	-	-	-	-	-	5,850	1
		-	-	-	-	-	7,350	3,051.10	3,500.50	7,350	6950.00	1,500	0.05	2.50	3,000	-	-	-	-	-	-	1
	144,000	-225	131	-	3,245.00	175.00	150	3,240.75	3,255.10	75	7000.00	2,025	0.75	0.80	4,800	-0.40	0.80	104.58	1,781	-23,850	434,925	1
		-	-	-	-	-	7,350	2,951.10	3,391.50	7,350	7050.00	75	0.15	2.15	75	-2.05	1.00	106.35	2	-	75	1
	375	-	-	-	-	-	75	2,983.65	3,308.35	75	7100.00	75	0.60	1.20	675	-1.25	1.00	104.52	22	-	6,375	1
		-	-	-	-	-	7,350	2,851.10	3,281.35	7,350	7150.00	1,800	0.10	2.15	75	-	-	-	-	-	-	1
	75	-	-	-	-	-	75	2,891.05	3,219.85	75	7200.00	75	0.60	0.95	75	-0.40	1.00	100.87	58	225	5,925	1
		-	-	-	-	-	7,350	2,751.10	3,170.90	7,350	7250.00	1,800	0.10	3.30	5,925	2.95	3.30	81.52	14	-	150	1
	150	-	-	-	-	-	75	2,791.90	3,085.05	75	7300.00	900	0.55	1.95	900	-0.40	1.00	97.27	15	600	3,000	1
		-	-	-	-	-	7,350	2,651.10	3,065.65	7,350	7350.00	1,800	0.10	2.25	75	-	-	-	-	-	-	1
		-	-	-	-	-	75	2,703.80	3,027.55	75	7400.00	2,700	0.80	1.20	75	-0.95	0.90	92.74	190	-525	36,900	1
		-	-	-	-	-	7,350	2,551.10	2,949.45	7,350	7450.00	75	0.25	2.25	1,800	-	-	-	-	-	-	1
	236,025	-150	542	-	2,757.35	185.55	225	2,740.25	2,756.50	75	7500.00	600	1.25	1.35	2,550	-0.35	1.35	92.28	3,159	-30,000	911,550	1
		-	-	-	-	-	7,350	2,451.10	2,840.35	7,350	7550.00	5,025	0.25	2.55	75	-	-	-	-	-	-	1
	600	-	-	-	-	-	7,350	2,379.90	2,925.15	7,350	7600.00	1,950	1.05	1.50	150	-0.80	1.05	87.15	213	-2,175	12,750	1
		-	-	-	-	-	7,350	2,351.10	2,730.10	7,350	7650.00	900	0.30	2.45	75	-	-	-	-	-	150	1
	10,575	-	-	-	-	-	3,075	2,404.95	2,595.25	75	7700.00	300	1.20	2.95	900	-0.55	1.50	86.90	310	-6,375	41,925	1
		-	-	-	-	-	7,350	2,251.10	2,791.10	7,350	7750.00	25,125	0.20	2.65	75	-	-	-	-	-	-	1
	525	-	-	-	-	-	7,350	2,305.30	2,607.95	7,350	7800.00	75	1.20	1.80	225	-0.90	1.40	83.66	1,663	-32,625	72,900	1
		-	-	-	-	-	7,350	2,151.15	2,663.70	7,350	7850.00	5,025	0.35	2.65	75	-	-	-	-	-	300	1
	525	-	-	-	-	-	7,350	2,211.10	2,501.35	7,350	7900.00	300	1.40	1.65	375	-0.60	1.70	80.98	543	-1,950	18,975	1
		-	-	-	-	-	7,350	2,051.10	2,552.80	7,350	7950.00	5,025	0.50	2.70	75	-	-	-	-	-	75	1
	434,475	-10,125	1,461	-	2,245.25	181.90	75	2,241.90	2,252.95	75	8000.00	3,900	1.80	1.85	6,525	-0.15	1.85	77.98	13,135	-120,075	1,371,750	1
		-	-	-	-	-	7,350	1,951.10	2,434.55	7,350	8050.00	900	0.80	-	-	-4.75	2.25	78.25	3	-75	4,875	1
	2,475	-	-	-	-	-	7,350	1,862.25	2,274.80	375	8100.00	75	1.55	2.05	150	-0.75	1.85	75.63	2,287	825	60,450	1
		-	-	-	-	-	7,350	1,851.10	2,315.50	7,350	8150.00	300	1.55	2.95	75	-0.85	2.25	74.69	26	-525	1,500	1
	55,050	-975	31	-	2,052.35	178.40	75	1,885.40	2,141.50	75	8200.00	25,575	2.20	2.40	375	-0.65	2.20	73.31	2,216	-26,475	124,500	1
		-	-	-	-	-	7,350	1,751.10	2,206.65	7,350	8250.00	75	1.30	5.95	300	-	-	-	-	-	750	1
	86,700	-1,800	27	-	1,919.00	288.90	75	1,798.25	2,068.70	75	8300.00	1,275	2.25	2.90	3,300	-1.00	2.25	69.79	2,661	-39,300	388,950	1
		-	-	-	-	-	7,350	1,651.10	2,089.25	7,350	8350.00	5,025	0.85	-	-	-	-	-	-	-	150	1
	37,350	-	2	-	1,800.00	319.90	7,350	1,704.80	1,943.35	450	8400.00	1,725	2.50	3.65	75	-1.35	2.50	67				

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	C	
	300	-	-	-	-	-	1,425	1,318.30	1,468.80	75	8850.00	75	5.20	6.00	75	-3.70	5.55	57.44	298	6,000	25,725		
	38,625	-9,600	178	-	1,335.90	185.90	75	1,343.55	1,356.25	75	8900.00	2,400	5.75	6.20	1,500	-4.40	5.80	56.33	18,229	18,150	828,600		
	300	-	-	-	-	-	75	1,242.30	1,364.35	1,425	8950.00	75	6.25	7.35	600	-3.60	7.00	54.60	443	150	31,800		
	449,850	-28,875	1,259	-	1,254.05	173.35	75	1,250.05	1,255.85	75	9000.00	75	6.90	7.00	75	-5.90	6.90	54.35	100,173	744,225	5,180,575		
	8,025	-375	60	-	1,125.20	177.65	75	1,161.00	1,208.50	75	9050.00	75	7.30	8.10	600	-7.35	6.70	53.54	1,889	8,925	39,750		
	132,900	-6,525	249	-	1,131.95	147.65	900	1,147.05	1,158.70	75	9100.00	225	8.00	8.35	75	-7.45	8.35	51.86	40,919	105,300	871,575		
	6,675	-375	52	-	1,106.50	367.20	75	1,042.95	1,113.60	375	9150.00	150	9.20	9.70	600	-8.65	9.20	50.51	2,841	-22,650	36,750		
	164,475	-2,400	86	-	1,063.70	174.85	75	1,052.10	1,058.00	75	9200.00	600	9.80	9.90	300	-10.05	9.80	49.48	62,563	338,775	1,854,825		
	3,000	-75	4	-	960.00	310.00	75	915.00	1,014.75	375	9250.00	600	10.00	11.20	750	-11.60	10.70	47.92	4,145	42,300	95,850		
	220,875	-9,525	234	-	959.55	165.35	75	952.25	962.30	75	9300.00	375	11.50	11.90	1,875	-13.45	11.50	47.04	61,700	34,500	1,420,875		
	8,775	-225	19	-	895.80	206.15	75	899.25	913.50	150	9350.00	600	11.95	14.20	75	-14.90	13.05	45.72	4,898	46,875	88,725		
	200,325	-11,400	328	-	860.95	158.35	75	854.50	864.75	75	9400.00	75	13.50	14.55	5,775	-16.90	14.55	44.57	75,035	439,800	1,787,250		
	24,825	-900	32	-	801.35	141.80	75	783.35	816.70	75	9450.00	75	15.80	16.25	600	-19.10	16.00	43.43	5,718	11,925	93,300		
	876,525	-15,750	2,839	-	765.00	156.50	75	760.25	766.10	75	9500.00	75	17.60	17.75	150	-22.10	17.80	42.22	185,844	580,725	4,232,025		
	12,450	3,075	85	-	714.75	150.45	75	709.70	720.55	75	9550.00	150	19.20	19.55	75	-25.15	19.50	40.98	9,679	18,600	73,650		
	341,175	-11,925	1,196	-	669.00	147.55	75	663.50	671.50	150	9600.00	750	21.05	21.35	900	-29.25	21.35	39.77	139,945	244,725	3,380,625		
	21,825	-75	199	17.25	623.00	151.90	75	618.00	626.90	1,125	9650.00	75	22.45	24.25	225	-33.45	23.30	38.61	13,358	52,350	111,825		
	382,275	-56,100	3,208	23.21	572.45	137.15	75	572.45	575.55	375	9700.00	600	26.50	27.10	75	-37.75	26.50	37.41	188,718	202,425	2,074,500		
	36,000	-4,425	325	22.62	523.60	130.55	75	506.40	527.00	75	9750.00	75	29.75	30.30	1,050	-42.85	30.25	36.29	19,390	39,000	157,800		
	674,250	-142,050	8,553	24.35	480.10	127.15	150	480.00	482.90	75	9800.00	2,625	34.00	34.25	150	-48.60	34.20	35.06	237,604	419,925	3,143,100		
	31,650	-4,125	418	25.39	438.25	124.60	75	430.35	439.95	450	9850.00	75	38.80	39.10	75	-55.15	38.85	34.11	30,575	18,375	187,275		
	712,275	-280,500	25,453	24.97	390.00	111.45	75	388.25	392.95	525	9900.00	150	44.05	45.00	13,950	-62.40	45.00	32.99	286,694	706,050	3,758,925		
	54,900	-16,650	2,223	24.08	353.30	110.45	75	344.70	371.90	150	9950.00	450	50.00	52.85	75	-71.05	51.05	32.29	42,133	83,550	300,300		
	1,907,850	-411,600	145,981	24.59	306.40	95.90	75	305.10	310.00	600	10000.00	6,975	61.00	61.70	150	-77.60	61.05	31.21	451,335	1,066,575	3,987,150		
	87,675	-92,175	17,398	25.24	264.85	84.85	75	262.05	271.85	75	10050.00	150	70.05	73.35	75	-86.35	71.50	30.52	47,112	-3,000	161,925		
	1,502,550	-133,575	289,237	24.50	230.95	78.90	75	229.65	231.70	75	10100.00	75	84.05	84.90	150	-96.15	84.05	29.92	329,233	836,325	1,764,750		
	156,600	33,300	94,656	24.01	197.60	70.15	225	190.10	198.20	150	10150.00	75	99.25	100.00	1,575	105.35	100.00	29.39	65,054	192,000	234,375		
	1,791,000	131,850	565,076	23.85	164.90	59.60	75	162.85	164.95	150	10200.00	75	117.00	118.50	150	-113.40	118.65	28.83	196,814	777,300	1,102,875		
	203,550	108,525	101,153	23.44	129.00	42.80	150	128.95	135.65	75	10250.00	375	136.00	138.00	525	-122.45	138.00	28.52	16,674	89,850	112,500		
	2,601,975	554,175	486,222	23.18	109.60	39.95	12,750	109.00	109.95	300	10300.00	75	161.40	162.50	75	-133.75	162.50	27.99	44,405	370,800	872,400		
	302,550	135,900	63,029	22.92	84.05	28.20	75	84.00	86.75	75	10350.00	300	183.50	191.35	75	-153.10	182.70	27.90	1,214	15,900	35,850		
	2,262,225	742,950	319,597	22.59	67.00	23.05	150	66.80	67.15	75	10400.00	75	217.60	223.30	300	-153.55	219.00	27.57	7,473	64,125	146,325		
	167,025	51,900	48,125	22.50	50.65	16.45	75	50.90	51.20	450	10450.00	75	249.55	260.90	75	-300.05	254.75	28.50	214	5,025	6,975		
	3,451,200	768,300	461,038	22.32	38.00	11.35	375	38.00	38.40	150	10500.00	75	288.40	292.00	150	-165.95	290.00	28.03	7,436	-23,325	485,925		
	136,950	45,375	40,080	22.34	28.85	8.30	1,425	28.00	28.90	75	10550.00	450	326.80	338.35	75	-318.30	331.70	29.50	63	1,650	2,925		
	1,984,200	772,725	190,297	22.46	21.10	5.15	8,100	21.00	21.25	75	10600.00	600	370.65	377.65	75	-164.85	376.70	30.53	679	15,225	72,525		
	99,750	18,075	12,763	22.64	15.65	3.05	75	15.05	15.75	75	10650.00	375	413.95	461.20	1,425	-244.15	425.25	33.31	3	-	75		
	1,851,900	423,225	153,434	22.82	11.55	1.60	375	11.25	11.55	5,475	10700.00	750	460.20	468.80	75	-178.25	462.00	32.05	265	3,075	24,750		
	118,425	51,525	10,341	23.30	8.50	0.40	75	8.50	8.80	75	10750.00	150	503.35	587.40	1,200	-318.30	582.70	52.92	3	75	150		
	1,097,175	337,950	113,875	23.70	6.50	-0.05	5,400	6.50	6.75	600	10800.00	975	554.45	562.40	150	-175.40	559.60	36.01	144	-225	21,675		
	76,200	53,775	5,090	24.00	4.90	-0.95	75	4.50	5.15	75	10850.00	75	591.50	681.30	75	-30.65	706.25	64.01	13	225	450		
	730,650	371,475	67,699	24.89	4.15	-0.35	75	4.15	4.30	75	10900.00	75	650.40	661.45	75	-154.85	652.70	37.83	73	-	25,725		
	56,775	30,675	2,947	25.30	3.30	-0.55	300	3.25	3.40	75	10950.00	1,125	644.70	768.75	1,125	-	-	-	-	-	75		
	3,085,200	871,350	137,298	26.60	3.00	-0.15																	

CALLS												PUTS											
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	-	-	-	-	-	-	900	0.15	0.90	2,700	12700.00	7,350	2,277.70	2,600.15	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	900	0.15	0.65	900	12800.00	7,350	2,346.25	2,703.05	7,350	-	-	-	-	-	-	-	
	15,375	8,250	218	58.65	0.30	0.05	8,400	0.15	0.25	1,575	12900.00	75	2,477.20	2,795.25	75	-	-	-	-	-	-	-	
	295,350	15,750	5,599	58.47	0.20	-0.10	24,375	0.20	0.25	1,725	13000.00	75	2,743.40	2,754.00	75	159.70	2,740.30	99.43	44	150	124,125	-	
	-	-	-	-	-	-	900	0.15	0.95	1,800	13100.00	7,350	2,615.95	3,017.65	7,350	-	-	-	-	-	-	-	
	2,775	-	-	-	-	-	900	0.20	0.70	2,700	13200.00	75	2,769.45	3,105.85	75	-	-	-	-	-	-	-	
	3,450	75	4	62.20	0.15	-0.65	3,525	0.15	0.50	75	13300.00	375	2,950.35	3,228.10	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.15	1.10	75	13400.00	375	3,044.50	3,349.35	7,350	-	-	-	-	-	-	-	
	21,150	5,400	75	70.87	0.40	-	18,000	0.20	0.35	825	13500.00	975	3,110.25	3,398.85	75	115.00	3,295.00	147.72	1	-	900	-	
	-	-	36	80.38	1.20	-378.30	3,600	0.15	1.65	900	13600.00	375	3,238.55	3,540.75	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.15	1.65	900	13700.00	375	3,330.45	3,646.30	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.15	1.65	900	13800.00	7,350	3,252.00	3,751.40	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.15	1.65	900	13900.00	7,350	3,375.55	3,855.75	7,350	-	-	-	-	-	-	-	
	22,575	-1,200	55	76.35	0.25	-0.35	20,700	0.20	0.45	150	14000.00	75	3,655.15	3,804.50	75	-	-	-	-	-	225	-	
	-	-	-	-	-	-	2,400	0.15	1.75	900	14100.00	7,350	3,550.10	4,394.70	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.15	1.75	900	14200.00	7,350	3,640.10	4,564.00	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.15	1.75	900	14300.00	7,350	3,730.10	4,682.60	7,350	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.15	1.70	900	14400.00	7,350	3,787.35	4,383.95	7,350	-	-	-	-	-	-	-	
	8,925	1,350	32	84.18	0.25	-0.35	21,000	0.20	0.30	150	14500.00	75	3,855.10	4,420.40	75	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.15	1.45	900	14600.00	7,350	4,000.10	5,004.45	7,350	-	-	-	-	-	-	-	
	525	525	451	91.44	0.45	-21.00	2,400	0.15	0.45	225	14700.00	7,350	4,008.50	5,123.60	7,350	-	-	-	-	-	-	-	
	19,500	8,925	687	91.10	0.35	-0.15	8,475	0.15	0.35	375	14800.00	7,350	4,170.95	4,802.00	7,350	-	-	-	-	-	-	-	
Total	34,518,375		3,456,140																2,810,068		48,358,600	T	

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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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