

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9239.20 As on May 11, 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	Chng	
	2,475	-75	1	105.10	3,188.75	51.10	150	3,109.95	3,127.85	75	6100.00	1,200	3.50	3.75	2,325	0.05	3.50	80.91	1,301	-11,625	557,325		
	-	-	-	-	-	-	375	2,913.35	3,260.75	7,350	6150.00	10,500	0.70	-	-	-	-	-	-	-	-	-	
	75	-	-	-	3,156.60	-	375	2,893.35	3,371.05	7,350	6200.00	75	3.30	5.95	900	-0.85	3.50	78.07	72	375	10,275		
	-	-	-	-	-	-	7,350	2,500.40	3,749.65	7,350	6250.00	5,025	0.75	-	-	-	-	-	-	-	-	-	
	75	-	-	-	2,967.45	-	375	2,790.35	3,258.10	7,350	6300.00	75	4.00	4.60	75	0.45	4.90	78.54	15	-225	10,500		
	-	-	-	-	-	-	7,350	2,400.40	3,649.65	7,350	6350.00	300	3.65	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,732.85	3,002.35	75	6400.00	75	4.05	4.70	75	0.75	4.75	75.37	14	-	2,100		
	-	-	-	-	-	-	7,350	2,300.40	3,549.65	7,350	6450.00	10,050	1.00	-	-	-	-	-	-	-	-	-	
	29,325	600	25	-	2,710.00	-16.00	75	2,709.75	2,727.20	150	6500.00	150	4.95	5.25	300	-0.60	5.25	73.53	1,053	-12,750	341,325		
	-	-	-	-	-	-	7,350	2,443.30	3,449.65	7,350	6550.00	900	1.80	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,484.90	2,757.55	75	6600.00	75	3.70	6.95	75	0.10	7.00	73.59	150	5,175	9,525		
	-	-	-	-	-	-	7,350	2,100.40	3,349.65	7,350	6650.00	75	2.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,388.65	2,652.95	75	6700.00	75	5.15	6.90	75	-1.00	5.00	67.49	19	75	4,275		
	-	-	-	-	-	-	7,350	2,000.40	3,249.65	7,350	6750.00	75	2.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,330.15	2,563.10	75	6800.00	300	6.00	8.95	300	-1.40	6.95	67.82	11	-150	7,050		
	-	-	-	-	-	-	7,350	1,900.40	3,149.65	7,350	6850.00	5,025	2.00	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,180.25	2,643.70	7,350	6900.00	75	7.50	8.50	75	-2.15	6.75	64.75	6	-225	900		
	-	-	-	-	-	-	7,350	2,080.80	3,043.45	7,350	6950.00	300	6.55	13.95	300	-2.35	6.05	-	-	-	750		
	127,725	-6,525	109	-	2,228.35	-4.90	75	2,221.00	2,230.30	75	7000.00	150	8.10	8.30	150	-1.85	8.10	63.69	3,793	-19,875	792,825		
	-	-	-	-	-	-	7,350	1,700.40	2,949.65	7,350	7050.00	150	3.05	12.00	150	-	-	-	-	-	-	-	
	75	-	-	-	2,178.00	-	75	2,028.95	2,260.15	75	7100.00	75	9.10	9.90	75	-1.80	9.50	62.43	44	300	5,475		
	-	-	-	-	-	-	7,350	1,600.40	2,849.65	7,350	7150.00	5,025	3.50	20.00	150	-	-	-	-	-	-	-	
	150	-	-	-	2,030.05	-	7,350	1,929.50	2,162.25	75	7200.00	75	10.10	11.05	375	-2.55	10.05	60.16	103	2,475	25,275		
	-	-	-	-	-	-	7,350	1,500.40	2,749.65	7,350	7250.00	150	4.60	-	-	-	-	-	-	-	-	-	
	75	-	-	-	1,966.90	-	75	1,843.25	2,053.85	75	7300.00	225	11.00	12.35	75	-3.70	12.35	59.36	221	6,075	22,125		
	-	-	-	-	-	-	7,350	1,400.40	2,649.65	7,350	7350.00	5,025	5.30	37.95	7,350	-	-	-	-	-	-	-	
	225	-	-	-	1,960.65	-	7,350	1,693.90	2,043.70	7,350	7400.00	75	13.10	13.95	150	-2.75	13.10	57.08	66	750	20,925		
	-	-	-	-	-	-	7,350	1,300.40	1,996.90	7,350	7450.00	300	5.80	24.85	300	-	32.00	-	-	-	75		
	124,425	-8,100	149	-	1,738.40	-5.35	75	1,730.35	1,740.90	75	7500.00	75	14.75	15.00	5,250	-4.50	14.75	55.39	6,772	15,975	1,686,525		
	-	-	-	-	-	-	7,350	1,200.40	1,891.00	7,350	7550.00	150	12.20	27.60	7,350	18.05	15.00	54.11	1	-75	75		
	300	-	-	-	1,683.25	-	7,350	1,509.30	1,780.15	7,350	7600.00	75	15.25	17.50	75	-3.50	17.50	54.23	1,004	-150	26,250		
	-	-	-	-	-	-	7,350	1,100.40	1,786.60	7,350	7650.00	150	7.65	36.85	150	-	-	-	-	-	-	-	
	7,950	225	15	51.04	1,592.05	6.05	75	1,416.60	1,672.75	75	7700.00	75	17.00	19.55	75	-6.25	18.00	51.57	907	-750	34,500		
	-	-	-	-	-	-	7,350	1,360.80	1,662.45	7,350	7750.00	300	8.75	26.80	150	13.95	16.00	48.96	3	75	300		
	1,050	75	2	-	1,417.00	-94.15	375	1,344.70	1,578.75	7,350	7800.00	75	19.05	23.00	75	-7.10	20.70	50.05	2,987	5,250	106,350		
	-	-	-	-	-	-	7,350	900.45	1,555.25	7,350	7850.00	300	13.05	46.30	225	21.20	29.70	52.56	1	75	525		
	900	225	8	-	1,360.50	9.60	7,350	1,223.20	1,447.10	7,350	7900.00	75	23.90	24.95	75	-7.85	23.80	48.50	1,791	-4,125	98,775		
	-	-	-	-	-	-	7,350	1,101.35	1,465.65	7,350	7950.00	150	12.60	45.70	150	-	-	-	-	-	-	-	
	642,150	-9,900	887	-	1,255.45	-5.70	75	1,249.55	1,254.00	75	8000.00	600	28.45	28.50	825	10.00	28.50	47.38	16,797	-30,450	1,850,400		
	-	-	-	-	-	-	7,350	1,033.80	1,353.90	7,350	8050.00	150	20.05	54.55	150	-	-	-	-	-	-	-	
	10,275	-225	41	-	1,158.85	-5.15	75	1,127.35	1,189.70	1,200	8100.00	75	30.85	35.00	75	10.60	32.30	45.64	2,094	1,350	86,250		
	-	-	-	-	-	-	75	1,028.05	1,152.20	75	8150.00	150	28.30	37.95	300	20.65	35.00	44.95	1	75	450		
	10,125	-300	35	57.93	1,169.10	88.65	75	1,045.60	1,065.20	75	8200.00	600	37.75	40.00	150	11.95	38.00	44.29	4,398	-3,675	377,025		
	75	-	-	-	1,050.35	-	1,125	955.30	1,087.60	1,125	8250.00	75	24.90	45.95	150	36.20	39.80	43.20	24	-	1,125		
	8,025	-8,475	162	-	962.45	-83.55	75	951.70	991.55	75	8300.00	75	44.55	46.50	75	15.20	44.50	42.87	2,752	4,950	156,525		
	-	-	-	-	-	-	1,125	858.35	999.90	1,125	8350.00	150	25.10	80.65	150	-	-	-	-	-	-	-	
	4,575	-	7	44.85	944.85	31.55	75	820.90	902.50	75	8400.00	75	53.35	57.75	75	16.50	55.25	42.20	3,604	8,700	140,475		
	-	-	-	-	-	-	75	759.80	1,014.25	75	8450.00	150	24.05	65.90	300	-	-	-	-	-	-	-	
	302,775	-1,350	1,024	28.39	797.00	-20.15	75	791.55	797.50	75	8500.00	825	68.35	68.50	75	17.70	68.35	41.56	24,661	-23,475	1,815,450		
	150	-	-	-	812.05	-	1,125	700.65	786.45	1,125	8550.00	75	73.15	78.65	75	20.80	74.15	40.89	31	525	1,950		
	9,975	-675	90	30.96	716.60	-19.30	150	704.15	712.60	75	8600.00	75	81.95	83.45	450	20.55	82.00	40.52	6,172	45,300	208,200		
	150	-	-	-	735.00	-	75	628.45	701.30	75	8650.00	75	89.35	92.20	75	21.40	88.60	39.80	24	675	2,625		
	23,025	-825	51	31.45	634.70	-26.60	75	622.40	631.10	75	8700.00	150	99.50	101.00	375	21.40	100.90	39.96	9,072	108,225	350,025		
	-	-	-	-	-	-	1,125	545.00	606.50	75	8750.00	75	107.30	121.15	75	23.90</							

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	
	75	-	-	-	653.35	-	75	367.05	565.05	1,125	8850.00	75	132.15	143.15	75	24.50	131.60	38.47	75	1,425	3,750		
	13,050	75	55	31.53	481.35	-26.80	75	472.05	482.45	75	8900.00	75	149.15	151.00	150	21.45	150.90	39.04	8,450	27,000	297,300		
	300	300	4	30.61	440.00	1,210.65	75	379.20	461.80	75	8950.00	75	130.40	176.95	150	15.60	173.55	39.88	57	-525	1,800		
	591,225	9,450	5,017	30.33	404.00	-34.30	75	405.35	411.30	75	9000.00	75	181.95	182.00	975	21.65	182.00	38.56	49,407	132,000	2,470,575		
	450	150	4	32.15	384.80	-38.20	75	353.20	399.75	75	9050.00	150	187.00	210.05	75	25.20	197.90	38.13	60	-525	5,250		
	74,625	11,625	1,588	30.86	344.45	-30.10	75	341.55	347.70	75	9100.00	75	216.00	219.00	525	22.40	218.00	38.11	10,073	20,175	404,400		
	2,250	-450	8	29.02	301.00	-60.50	150	298.90	327.30	375	9150.00	75	235.00	239.00	600	26.05	235.00	37.52	278	-	14,250		
	262,575	-8,550	6,248	30.67	286.00	-30.65	75	283.95	289.50	225	9200.00	75	258.00	260.00	1,125	20.95	259.95	37.78	18,409	18,075	590,700		
	15,075	-3,375	521	30.81	261.00	-27.55	75	251.20	261.00	825	9250.00	150	281.00	284.90	75	18.75	286.50	38.08	1,043	-4,875	20,175		
	392,400	14,025	15,138	29.98	230.00	-32.40	75	230.65	234.90	75	9300.00	225	304.00	306.95	750	24.50	304.00	37.08	21,930	4,050	561,825		
	14,325	-6,450	1,303	30.34	210.00	-27.35	75	209.00	213.00	75	9350.00	75	325.95	338.60	150	15.95	335.25	37.63	1,221	975	10,275		
	385,650	101,400	17,807	29.91	185.35	-29.55	75	184.00	187.90	75	9400.00	75	356.00	359.95	750	22.95	356.10	36.72	12,362	45,825	244,200		
	13,575	3,000	896	30.02	166.60	-26.50	150	158.05	173.50	75	9450.00	75	383.05	409.15	75	23.90	382.05	36.27	153	825	3,375		
	1,532,925	59,325	41,788	29.95	148.00	-25.95	150	147.00	148.75	75	9500.00	75	417.00	421.55	750	20.45	417.15	36.83	16,437	-36,150	1,107,525		
	10,575	2,250	205	29.79	130.25	-23.15	150	125.65	147.20	75	9550.00	75	431.65	467.65	75	36.35	445.70	36.38	20	675	5,025		
	389,400	30,375	15,977	29.39	112.35	-25.50	225	110.05	114.95	750	9600.00	75	480.10	488.05	75	19.25	480.05	36.53	2,540	675	86,100		
	5,550	975	118	30.07	103.30	-17.80	75	97.70	103.65	600	9650.00	1,125	408.05	548.40	1,125	-	509.65	-	-	-	525		
	560,550	86,100	14,776	29.43	86.70	-21.90	150	86.75	90.85	75	9700.00	300	560.00	565.25	75	-3.90	565.30	38.71	902	9,300	235,725		
	6,150	-975	151	29.83	78.10	-15.00	75	75.05	78.95	75	9750.00	1,125	536.85	626.65	1,125	31.05	600.00	38.51	1	-75	2,700		
	587,100	45,225	19,567	29.03	63.50	-19.55	75	62.05	67.10	75	9800.00	150	625.70	639.90	75	-5.30	638.00	38.63	811	-750	140,550		
	9,225	2,850	173	29.93	59.60	-11.20	75	55.40	60.35	150	9850.00	1,125	636.75	717.00	75	52.90	560.00	-	1	-75	4,425		
	356,625	23,625	11,318	29.61	50.00	-14.60	75	49.00	51.45	75	9900.00	75	713.90	724.00	75	-8.60	717.25	38.99	101	-1,800	53,025		
	11,775	2,925	249	29.82	44.00	-10.70	75	42.10	60.00	75	9950.00	1,125	665.45	795.95	75	-	761.70	-	-	-	300		
	2,304,975	141,000	40,994	29.92	38.20	-11.15	675	36.05	38.15	75	10000.00	75	803.00	808.50	150	-1.30	807.00	40.65	1,870	-600	390,975		
	5,175	1,050	61	29.70	31.85	-3.60	75	24.55	32.70	75	10050.00	75	767.15	886.30	75	-	867.00	-	-	-	300		
	207,675	43,350	8,651	29.08	25.00	-10.30	225	24.00	26.95	75	10100.00	75	886.40	899.20	75	-3.65	888.40	40.45	9	-75	12,300		
	1,725	75	47	29.65	22.85	-6.70	150	15.10	24.55	75	10150.00	1,125	877.90	1,007.30	75	92.75	802.85	-	1	-	600		
	436,425	35,550	12,491	29.72	19.50	-6.30	75	17.85	20.00	225	10200.00	75	979.10	992.25	75	10.85	982.15	42.22	38	150	61,500		
	-	-	-	-	-	-	300	8.50	33.50	300	10250.00	375	946.00	1,128.75	7,350	-	-	-	-	-	-	-	
	422,550	33,975	10,005	29.37	13.00	-5.90	150	12.80	14.90	75	10300.00	75	1,076.00	1,087.00	75	2.45	1,074.70	43.52	326	-1,200	15,750		
	-	-	-	-	-	-	150	5.70	24.80	300	10350.00	375	1,047.35	1,203.40	7,350	-	-	-	-	-	-	-	
	196,125	4,650	4,684	29.95	10.00	-3.30	150	10.00	10.95	75	10400.00	75	1,171.50	1,183.95	75	10.85	1,177.65	46.98	11	-375	3,450		
	75	75	1	29.75	8.00	1,364.50	600	4.55	18.35	300	10450.00	375	1,149.95	1,306.70	1,125	-	-	-	-	-	-	-	
	1,058,025	17,850	13,295	30.28	7.35	-3.10	75	7.25	7.35	75	10500.00	300	1,270.00	1,274.50	1,575	6.40	1,271.00	48.18	740	15,750	307,350		
	-	-	-	-	-	-	300	3.55	14.40	300	10550.00	7,350	1,033.55	1,457.10	7,350	-	-	-	-	-	-	-	
	118,950	3,450	1,564	30.01	4.75	-1.95	300	4.70	4.95	525	10600.00	150	1,364.80	1,377.70	75	0.05	1,300.05	-	19	1,200	16,575		
	-	-	-	-	-	-	600	3.00	14.80	300	10650.00	7,350	1,125.05	1,562.75	7,350	-	-	-	-	-	-	-	
	76,725	-1,875	1,471	31.21	4.20	-0.80	75	3.95	4.20	75	10700.00	150	1,463.05	1,472.10	75	53.10	1,409.20	-	17	150	18,975		
	-	-	-	-	-	-	600	2.00	10.00	300	10750.00	7,350	1,166.90	1,681.70	7,350	-	-	-	-	-	-	-	
	82,200	-7,350	1,200	31.63	3.15	-1.20	450	3.15	3.45	75	10800.00	75	1,506.60	1,599.90	75	52.50	1,578.80	57.92	8	-225	4,200		
	-	-	-	-	-	-	600	1.50	15.00	600	10850.00	7,350	1,249.85	1,797.90	7,350	-	-	-	-	-	-	-	
	28,725	1,650	671	33.47	3.30	-0.80	75	3.00	3.30	75	10900.00	75	1,646.00	1,704.35	75	-	1,590.00	-	-	-	75		
	-	-	-	-	-	-	600	1.50	13.00	600	10950.00	7,350	1,325.30	1,917.60	7,350	-	-	-	-	-	-	-	
	1,168,350	12,975	5,838	34.80	3.10	-0.45	825	3.05	3.10	600	11000.00	75	1,768.00	1,771.30	75	10.15	1,765.00	59.31	146	1,275	386,775		
	-	-	-	-	-	-	15,000	1.05	13.80	600	11050.00	7,350	1,465.35	1,911.75	7,350	-	-	-	-	-	-	-	
	33,525	-675	41	35.82	2.75	-0.55	4,500	2.70	3.40	600	11100.00	7,350	1,624.70	1,998.45	7,350	63.05	1,735.75	-	1	-75	975		
	-	-	-	-	-	-	75	1.50	7.45	300	11150.00	7,350	1,555.45	2,077.95	7,350	-	-	-	-	-	-	-	
	35,250	-975	122	36.92	2.50	-0.65	150	2.20	2.80	150	11200.00	75	1,819.95	2,060.05	75	38.75	1,867.00	-	6	-150	6,600		
	-	-	-	-	-	-	22,500	0.65	19.00	3,000	11250.00	7,350	1,645.35	2,202.55	7,350	-	-	-	-	-	-	-	
	13,875	-975	49	37.06	1.85	-1.25	825	1.85	2.95	75	11300.00	7,350	1,933.60	2,187.75	375	-	2,132.25	-	-	-	1,650		
	-	-	-	-	-	-	7,500	0.65	15.00	3,000	11350.00	7,350	1,735.45	2,305.20	7,350	-	-	-	-	-	-	-	
	12,450	450	46	40.47	2.80	-0.15	75	2.25	2.80	75	11400.00	150	2,150.00	2,168.80	75	83.85	2,064.35	-	1	-	14,025		
	-	-	-	-	-	-	7,500	0.65	10.00	3,000	11450.00	7,350	1,825.35	2,433.70	7,350	-	-	-	-	-	-	-	
	266,025	12,450	903	39.92	1.85	-0.60	3,375	1.85	1.95	75	11500.00	75	2,255.80	2,265.45	75	66.90	2,275.00	73.82	10	-75	65,550		
	-	-	-	-	-	-	150	1.00	9.50	3,000	11550.00	7,350	1,915.45	2,540.00	7,350	-	-	-	-	-	-	-	
	7,275	-450	48	42.61	2.40	-0.25	75	2.00	2.55	900	11600.00	7,350	2,219.40	2,499.80	375	-	2,248.30	-	-	-			

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	
	6,450	-75	13	49.82	2.00	0.40	450	1.30	2.00	75	12200.00	75	2,803.45	3,094.85	75	8.00	2,626.00	-	-	-	225		
	825	75	3	52.89	3.00	-	75	0.55	2.85	600	12250.00	7,350	2,250.40	3,139.70	7,350	-	-	-	-	-	-		
	6,075	-1,350	30	50.98	1.95	0.15	975	1.05	1.95	75	12300.00	75	2,899.30	3,193.30	75	-	-	-	-	-	-		
	-	-	-	-	-	-	7,500	0.50	3.00	600	12350.00	7,350	2,635.55	3,241.60	7,350	-	-	-	-	-	-		
	2,550	-	11	52.40	2.00	-0.10	900	1.05	1.85	150	12400.00	75	3,001.90	3,285.00	75	-	2,797.35	-	-	-	375		
	-	-	-	-	-	-	7,500	0.50	3.00	600	12450.00	7,350	2,725.55	3,351.75	7,350	-	-	-	-	-	-		
	209,100	-2,250	161	51.48	1.35	-0.20	2,400	1.30	1.35	375	12500.00	150	3,250.35	3,263.00	75	98.00	3,272.00	94.27	38	-225	188,925		
	-	-	-	-	-	-	7,500	0.50	9.50	3,000	12550.00	7,350	2,815.55	3,450.80	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.55	2.50	1,500	12600.00	375	3,181.25	3,695.10	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	7,500	0.50	3.00	600	12650.00	7,350	2,905.55	3,562.20	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.55	2.50	1,500	12700.00	375	3,275.50	3,839.75	7,350	-	-	-	-	-	-		
	9,825	-	23	52.88	1.00	-1.65	2,400	0.55	1.95	750	12750.00	7,350	2,995.45	3,675.00	7,350	-	-	-	-	-	-		
	1,650	375	71	55.48	1.45	-0.05	225	1.00	1.45	300	12800.00	375	3,371.05	3,890.60	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.55	3.00	600	12850.00	7,350	3,085.35	3,780.60	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.55	2.45	225	12900.00	375	3,466.55	4,014.05	7,350	-	-	-	-	-	-		
	2,475	-	-	-	1.05	-	75	0.70	2.45	75	12950.00	7,350	3,175.35	3,887.80	7,350	-	-	-	-	-	-		
	146,775	-3,375	270	56.26	1.10	-0.25	4,275	1.05	1.15	1,800	13000.00	75	3,743.45	3,761.80	375	24.70	3,760.00	99.91	49	-300	112,875		
	-	-	-	-	-	-	2,400	0.55	9.00	3,000	13050.00	7,350	3,265.45	4,052.65	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.55	2.45	225	13100.00	375	3,656.10	4,244.05	7,350	-	3,515.10	-	-	-	75		
	-	-	-	-	-	-	2,400	0.55	2.50	1,500	13150.00	375	3,703.35	4,059.05	375	-	-	-	-	-	-		
Total	13,812,825		259,053																252,974		17,269,125	Tot	

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.

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