

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9270.90** As on May 06, 2020 15:30:30 IST

View Options Contracts for: **NIFTY** OR Filter by: Expiry Date **28MAY2020** [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	
	2,925	-75	11	-	3,181.90	31.90	75	3,187.50	3,206.30	75	6100.00	150	6.95	7.00	1,500	-3.50	6.95	78.47	2,591	-2,250	557,025		
	-	-	-	-	-	-	7,500	2,767.30	-	-	6150.00	300	1.00	-	-	-	-	-	-	-	-		
	75	-	-	-	3,156.60	-	7,500	2,726.05	3,459.30	7,500	6200.00	75	6.90	7.60	75	-4.00	7.05	75.93	347	825	7,350		
	-	-	-	-	-	-	7,500	2,678.30	-	-	6250.00	75	4.30	-	-	-	-	-	-	-	-		
	75	-	-	-	2,967.45	-	7,500	2,636.70	3,349.95	7,500	6300.00	150	7.50	8.20	75	-4.65	7.70	74.20	173	2,100	9,600		
	-	-	-	-	-	-	7,500	2,592.05	-	-	6350.00	2,025	4.55	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,545.80	3,233.40	75	6400.00	300	6.15	9.00	75	-4.25	8.50	72.58	12	300	2,025		
	-	-	-	-	-	-	7,500	2,492.95	-	-	6450.00	3,000	4.35	-	-	-	-	-	-	-	-		
	27,300	-	2	-	2,805.00	95.00	75	2,785.25	2,803.00	75	6500.00	75	9.60	10.00	750	-5.85	9.60	71.22	2,796	44,025	333,600		
	-	-	-	-	-	-	7,500	2,401.00	-	-	6550.00	3,000	3.10	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,396.05	2,807.70	75	6600.00	300	10.05	14.35	75	-4.70	13.70	72.53	11	-	2,475		
	-	-	-	-	-	-	7,500	2,312.35	-	-	6650.00	3,000	4.15	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,307.00	2,708.60	75	6700.00	75	12.70	14.60	75	-7.75	12.65	68.89	66	2,625	4,725		
	-	-	-	-	-	-	7,500	2,223.60	-	-	6750.00	3,000	5.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,218.00	2,613.20	75	6800.00	75	13.75	14.50	75	-7.90	13.70	67.09	59	300	6,300		
	-	-	-	-	-	-	7,500	2,133.80	-	-	6850.00	3,000	5.50	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,500	2,104.05	2,700.50	7,500	6900.00	75	15.00	18.75	300	-9.35	16.00	66.15	3	75	675		
	-	-	-	-	-	-	7,500	2,047.25	-	-	6950.00	150	11.05	24.95	150	1.45	24.95	70.32	2	75	525		
	133,575	525	36	-	2,285.55	71.20	75	2,298.05	2,305.45	75	7000.00	525	16.90	17.00	75	-9.85	16.90	64.06	7,081	34,275	779,025		
	-	-	-	-	-	-	7,500	1,956.65	-	-	7050.00	375	10.50	-	-	-	-	-	-	-	-		
	75	-	-	-	2,178.00	-	75	1,951.75	2,479.60	75	7100.00	150	18.15	21.55	75	-9.55	20.45	63.56	27	1,125	5,175		
	-	-	-	-	-	-	7,500	1,775.15	-	-	7150.00	225	12.30	-	-	-	-	-	-	-	-		
	75	-	-	-	2,629.80	-	75	1,741.95	2,208.90	75	7200.00	75	20.30	21.00	525	-12.85	20.05	60.59	78	450	12,225		
	-	-	-	-	-	-	7,500	1,769.85	-	-	7250.00	600	15.00	-	-	-	-	-	-	-	-		
	75	-	-	-	1,966.90	-	75	1,636.50	2,119.60	75	7300.00	75	22.35	24.20	75	-11.05	24.95	60.42	205	525	13,725		
	-	-	-	-	-	-	7,500	1,692.45	-	-	7350.00	600	15.00	-	-	-	-	-	-	-	-		
	225	-	-	-	1,960.65	-	7,500	1,664.30	2,162.25	7,500	7400.00	75	26.00	28.00	75	-13.85	26.40	58.32	55	1,575	17,475		
	-	-	-	-	-	-	7,500	1,516.80	-	-	7450.00	150	17.05	38.55	150	-	32.00	-	-	-	75		
	133,875	3,525	76	-	1,812.50	78.40	75	1,815.60	1,823.65	75	7500.00	75	30.35	31.25	75	-14.15	31.00	57.50	9,832	18,900	1,673,550		
	-	-	-	-	-	-	7,500	1,502.35	-	-	7550.00	75	25.00	74.95	75	-	24.00	-	-	-	150		
	300	-	-	-	1,683.25	-	975	1,490.15	1,951.35	675	7600.00	75	32.05	35.90	75	-17.60	32.75	55.35	762	-2,775	19,275		
	-	-	-	-	-	-	7,500	1,410.05	-	-	7650.00	300	23.50	119.85	150	-	-	-	-	-	-		
	6,225	75	6	-	1,603.55	-76.45	7,500	1,402.45	-	-	7700.00	75	36.15	45.75	75	-18.15	37.30	54.13	591	5,400	24,000		
	-	-	-	-	-	-	7,500	1,340.45	-	-	7750.00	375	26.00	53.45	75	3.90	61.45	59.88	1	-	150		
	975	-225	11	49.64	1,550.35	65.70	75	1,234.90	1,618.90	75	7800.00	75	40.10	42.00	75	-22.15	40.15	52.18	2,918	25,125	93,375		
	-	-	-	-	-	-	7,500	1,282.80	-	-	7850.00	75	40.50	55.50	150	-4.30	54.90	55.02	7	150	450		
	975	225	3	47.15	1,451.90	94.40	75	1,260.65	1,519.00	75	7900.00	75	47.00	50.95	75	-22.65	47.25	51.38	1,999	10,125	96,750		
	-	-	-	-	-	-	7,500	1,160.45	-	-	7950.00	150	41.00	119.95	150	-	-	-	-	-	-		
	652,650	-7,500	912	41.98	1,345.55	71.10	75	1,344.85	1,348.70	225	8000.00	75	55.45	55.70	825	-24.65	55.45	50.57	22,651	-45,375	1,806,900		
	-	-	-	-	-	-	975	1,160.50	-	-	8050.00	150	32.85	75.45	150	-	-	-	-	-	-		
	10,650	-825	18	-	1,171.90	-15.55	75	1,242.70	1,366.05	75	8100.00	900	62.00	65.95	75	-26.90	62.00	49.09	1,647	-1,500	45,750		
	-	-	-	-	-	-	1,125	1,005.55	2,464.75	75	8150.00	150	38.50	84.75	150	-	89.60	-	-	-	150		
	5,625	150	14	-	1,093.00	-37.00	75	1,017.50	1,190.35	75	8200.00	75	70.55	72.05	75	-29.20	70.95	47.94	4,755	-24,450	194,850		
	-	-	-	-	-	-	1,200	1,042.55	1,188.75	75	8250.00	150	69.10	88.00	150	-26.70	81.30	48.46	14	150	1,125		
	16,500	-75	55	38.28	1,063.10	43.80	75	1,059.55	1,164.40	75	8300.00	150	82.50	83.00	150	-32.50	82.45	47.04	4,233	1,125	125,475		
	-	-	-	-	-	-	375	797.55	-	-	8350.00	150	45.95	544.85	150	-	-	-	-	-	-		
	4,650	150	11	-	900.00	-31.00	75	968.15	1,082.10	75	8400.00	75	95.00	96.00	75	-34.65	95.90	46.18	4,897	15,000	110,850		
	-	-	-	-	-	-	225	731.70	-	-	8450.00	150	54.45	598.85	150	-	-	-	-	-	-		
	309,375	17,100	1,676	40.51	905.00	49.15	75	904.25	911.75	75	8500.00	150	110.75	111.00	150	-38.55	111.00	45.28	31,619	91,800	1,994,400		
	75	75	3	-	757.35	186.15	-	1,125	747.65	-	8550.00	75	113.60	125.95	150	-27.80	129.60	46.42	4	-	825		
	17,475	4,950	278	38.38	812.95	34.75	225	817.55	833.85	450	8600.00	150	127.00	131.30	75	-36.50	132.30	44.99	6,554	44,850	194,325		
	75	-	-	-	849.50	-	1,125	746.85	796.50	75	8650.00	75	74.35	144.00	75	-24.05	162.25	47.44	20	75	1,275		
	30,525	1,425	188	38.23	735.00	34.55	75	739.05	751.10	75	8700.00	75	147.50	148.95	75	-43.45	148.15	43.51	7,258	27,000	208,500		
	-	-	-	-	-	-	75	674.65	821.65	1,125	8750.00	450	145.70	334.75	150	-0.05	195.00	-	-	-	450		
	22,950	3,675	306	38.27	662.05	34.05	75	662.90	675.20	75	8800.00	75	171.35	172.00	225	-50.55	171.35	42.73	16,128	-4,275	354,600		
	75	75	2	41.72	653.35	421.45																	

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	
	3,225	2,400	213	37.83	435.25	39.80	75	420.40	440.00	150	9150.00	150	280.00	290.00	75	-55.85	280.55	40.23	1,042	1,800	12,450		
	229,575	61,425	13,372	36.73	398.00	26.10	75	397.70	398.00	750	9200.00	525	300.00	301.00	3,225	-63.00	301.00	40.00	21,267	74,250	553,350		
	12,375	5,625	1,175	36.43	369.00	24.25	75	365.00	379.95	75	9250.00	1,350	304.65	325.00	150	-63.40	322.05	39.72	661	4,800	18,750		
	349,800	76,800	18,082	36.23	342.00	25.25	1,425	342.00	344.55	750	9300.00	150	345.00	345.40	150	-64.20	345.35	39.56	20,433	57,150	519,900		
	14,100	1,125	376	35.08	307.50	16.50	75	307.05	314.85	75	9350.00	75	359.75	392.20	1,350	-68.45	364.75	38.86	403	2,025	10,575		
	233,400	-5,550	16,734	35.55	288.95	21.85	300	288.75	293.50	75	9400.00	75	390.20	396.55	75	-63.20	395.00	39.24	10,355	-53,400	203,400		
	8,025	-1,800	182	34.84	260.90	17.40	75	202.70	266.80	75	9450.00	75	402.25	434.60	75	-53.95	434.95	40.56	62	-1,200	3,075		
	1,258,200	51,825	44,820	35.28	244.50	24.00	75	243.05	244.95	675	9500.00	150	445.05	447.95	75	-68.45	445.00	38.46	19,590	3,000	1,196,850		
	8,400	-1,350	117	33.95	213.50	12.50	75	211.10	226.80	75	9550.00	75	439.75	552.05	75	65.40	512.60	42.66	7	-	4,275		
	295,950	2,100	13,966	34.63	201.45	19.45	300	199.50	202.00	225	9600.00	75	496.00	502.30	300	-71.55	502.45	38.02	1,799	-16,500	107,850		
	4,725	450	40	34.24	181.25	15.90	75	174.15	197.75	75	9650.00	75	504.85	551.90	75	-86.75	518.25	36.11	3	75	825		
	342,675	32,700	14,789	33.82	162.00	12.55	75	160.15	163.65	75	9700.00	300	564.00	568.20	75	-78.60	567.70	37.98	912	-7,425	251,475		
	6,525	-1,800	92	33.39	144.00	12.00	75	142.05	151.95	75	9750.00	75	513.35	611.75	75	23.40	567.70	33.79	1	-	2,850		
	367,350	20,700	17,286	33.27	129.65	9.45	900	129.50	129.95	75	9800.00	300	622.70	630.15	150	-82.80	628.65	36.92	979	-8,700	150,975		
	6,900	-675	62	31.99	107.80	3.85	75	106.75	116.65	75	9850.00	150	655.55	689.70	75	20.35	645.35	34.36	2	-75	4,500		
	189,150	20,775	10,949	33.28	105.95	10.35	1,050	102.15	106.00	75	9900.00	75	695.10	711.50	75	-76.40	708.80	37.78	221	-1,125	56,550		
	6,600	700	96	32.75	91.80	6.20	150	84.50	105.00	75	9950.00	75	0.10	792.65	450	-	695.25	-	-	-	375		
	1,499,400	148,200	46,306	32.65	81.70	6.05	1,050	81.70	82.00	525	10000.00	75	774.75	780.00	75	-86.30	777.00	36.57	2,499	-15,075	400,500		
	3,000	225	35	30.44	60.00	-10.75	75	64.40	76.00	75	10050.00	75	786.35	840.60	75	-	793.95	33.00	1	-75	75		
	136,725	-3,225	6,398	32.09	62.00	3.35	75	61.95	62.00	150	10100.00	150	851.90	862.00	75	-68.60	870.75	38.61	70	-375	12,075		
	975	300	22	29.14	40.25	-14.65	75	44.65	66.25	150	10150.00	75	808.25	930.40	75	938.95	957.85	45.48	10	525	525		
	313,575	23,025	8,697	31.89	47.80	2.70	900	46.55	48.05	150	10200.00	75	942.40	958.15	75	-71.15	949.15	38.00	36	-1,050	62,700		
	-	-	-	-	-	-	75	21.20	67.50	600	10250.00	75	882.45	1,041.95	75	-	-	-	-	-	-		
	230,850	90,300	8,294	31.34	34.85	0.65	75	34.00	35.00	75	10300.00	75	1,023.75	1,036.05	75	-88.35	1,037.40	38.60	158	-750	16,500		
	-	-	-	-	-	-	600	10.30	48.80	600	10350.00	600	947.50	2,446.80	75	-	-	-	-	-	-		
	140,700	12,900	5,736	30.87	25.05	-0.70	225	24.10	26.00	75	10400.00	75	1,111.75	1,129.65	75	-81.60	1,116.10	36.90	66	-1,125	4,125		
	-	-	-	-	-	-	600	8.15	37.40	300	10450.00	150	158.00	2,558.90	75	-	-	-	-	-	-		
	883,200	84,450	21,476	31.12	19.60	-1.20	600	19.70	19.90	75	10500.00	150	1,208.75	1,215.00	600	-94.00	1,210.00	37.88	800	9,225	288,750		
	-	-	-	-	-	-	600	6.15	28.40	300	10550.00	600	830.70	2,671.00	75	-	-	-	-	-	-		
	96,450	23,925	2,819	30.64	13.55	-3.00	75	13.45	14.40	75	10600.00	75	1,300.65	1,312.90	75	-30.65	1,353.85	49.17	59	75	16,200		
	-	-	-	-	-	-	600	4.60	28.40	600	10650.00	75	269.65	2,784.00	75	-	-	-	-	-	-		
	75,375	22,425	1,689	30.97	10.60	-2.35	75	9.50	10.50	75	10700.00	75	1,396.40	1,405.35	150	-65.90	1,414.25	43.44	2	-	18,900		
	-	-	-	-	-	-	300	5.15	24.50	600	10750.00	75	329.90	2,896.00	75	-	-	-	-	-	-		
	72,750	12,900	1,532	31.74	9.00	-1.55	75	8.30	9.25	75	10800.00	75	1,482.20	1,551.15	75	-98.55	1,504.90	43.31	7	-	4,275		
	-	-	-	-	-	-	300	4.15	18.75	600	10850.00	75	393.00	3,009.00	75	-	-	-	-	-	-		
	23,400	150	296	31.87	6.80	-1.95	75	6.00	7.00	75	10900.00	75	1,485.45	1,812.05	75	49.80	1,590.00	40.99	1	-75	75		
	-	-	-	-	-	-	300	3.15	18.50	600	10950.00	75	458.65	3,121.00	75	-	-	-	-	-	-		
	1,095,000	61,200	7,638	33.18	6.50	-1.10	825	6.45	6.50	1,800	11000.00	375	1,696.80	1,703.10	225	-93.55	1,699.60	46.07	305	-5,325	377,550		
	-	-	-	-	-	-	75	2.50	17.50	600	11050.00	75	526.75	3,234.00	75	-	-	-	-	-	-		
	31,650	1,650	87	33.65	5.30	-1.10	225	5.25	6.05	225	11100.00	7,500	1,558.70	2,028.70	7,500	-90.60	1,798.80	47.89	1	75	1,050		
	-	-	-	-	-	-	75	2.10	17.50	1,200	11150.00	7,500	1,605.20	3,346.00	75	-	-	-	-	-	-		
	38,700	-15,300	868	34.81	5.00	-0.55	225	4.70	5.05	225	11200.00	75	1,785.90	2,042.00	75	-86.95	1,881.15	43.58	6	-150	6,750		
	-	-	-	-	-	-	225	0.60	15.00	1,200	11250.00	7,500	1,687.10	3,458.00	75	-	-	-	-	-	-		
	15,600	75	167	35.86	4.65	-0.45	225	4.75	5.00	75	11300.00	7,500	1,738.20	2,247.50	7,500	26.30	1,976.95	43.55	1	-	1,575		
	-	-	-	-	-	-	-1,200	1.20	15.00	1,200	11350.00	7,500	1,778.65	3,569.50	75	-	-	-	-	-	-		
	13,575	75	106	36.97	4.40	0.05	150	4.15	4.40	150	11400.00	75	2,082.95	2,095.55	75	-77.90	2,104.35	55.59	1	-75	14,475		
	-	-	-	-	-	-	-1,200	1.20	14.50	1,200	11450.00	7,500	1,868.65	3,680.00	75	-	-	-	-	-	-		
	253,350	5,925	1,595	37.46	3.70	-0.65	450	3.65	3.70	600	11500.00	75	2,188.55	2,194.40	150	-51.55	2,240.30	66.76	34	-900	66,600		
	-	-	-	-	-	-	-1,200	1.20	12.80	1,200	11550.00	7,500	1,958.65	3,790.70	75	-	-	-	-	-	-		
	5,700	75	6	39.50	4.25	-0.15	75	3.45	4.20	900	11600.00	7,500	2,007.90	2,576.65	7,500	-	2,248.30	-	-	-	975		
	-	-	-	-	-	-	-7,500	0.50	9.20	4,800	11650.00	7,500	2,048.65	3,900.00	75	-	-	-	-	-	-		
	4,200	-	5	40.82	4.25	0.25	1,500	3.15	4.25	900	11700.00	75	2,287.40	2,542.55	75	-	2,270.85	-	-	-	1,125		
	-	-	-	-	-	-	-7,500	0.50	14.70	4,800	11750.00	7,500	2,138.65	4,010.00	75	-	-	-	-	-	-		
	17,850	1,275	35	43.27	5.20	1.50	75	3.35	4.45	600	11800.00	7,500	2,186.05	2,797.10	7,500	616.80	2,558.80	76.99	1	-	600		
	-	-	-	-	-	-	-7,500	0.50	14.70	4,800	11850.00	7,500	2,228.65	4,118.00	75	-	-	-	-	-	-		
	-	-	-	-	-	-	-1,500	2.50	5.95	1,200	11900.00	7,500	2,274.90	2,908.55	7,500	-	-	-	-	-	-		
	-	-	-	-	-	-	-7,500	0.50	9.70	4,800	11950.00	7,500	2,317.10	-	-	-	-	-	-	-	-		
	350,850	3,975	1,374	43.11	3.20	-0.35	375																

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
	146,100	14,025	569	51.47	1.85	-0.65	150	1.75	1.85	5,925	13000.00	75	3,672.10	3,683.00	225	-54.10	3,715.90	88.46	72	3,000	109,125	
	-	-	-	-	-	-	2,400	0.55	5.70	4,800	13050.00	7,500	3,306.50	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.55	2.95	225	13100.00	7,500	3,365.55	4,225.25	7,500	-	3,515.10	-	-	-	75	
	-	-	-	-	-	-	2,400	0.55	5.50	300	13150.00	7,500	3,411.60	4,299.50	7,500	-	-	-	-	-	-	
Total	10,979,475		282,064																278,651		16,608,375	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.