

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9136.85** As on May 15, 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	
	2,625	150	6	-	3,004.00	272.15	75	3,011.00	3,033.80	75	6100.00	1,050	1.25	1.35	450	-0.55	1.35	81.22	857	2,775	537,975		
	-	-	-	-	-	-	375	2,836.45	3,170.40	7,350	6150.00	900	0.20	-	-	-	-	-	-	-	-		
	75	-	-	-	3,156.60	-	7,350	2,729.50	3,095.50	7,350	6200.00	375	1.85	2.25	300	-0.95	1.65	-	1	-	10,050		
	-	-	-	-	-	-	7,350	2,350.40	3,192.35	7,350	6250.00	900	0.20	-	-	-	-	-	-	-	-		
	75	-	-	-	2,967.45	-	7,350	2,633.70	2,990.70	7,350	6300.00	900	1.75	2.50	450	-0.10	3.85	-	1	-	10,200		
	-	-	-	-	-	-	7,350	2,250.40	3,082.65	7,350	6350.00	900	0.20	-	-	-	-	-	-	-	-		
	75	-	-	-	2,682.45	-	7,350	2,523.85	2,886.70	7,350	6400.00	1,500	0.60	3.55	300	-	3.25	-	-	-	2,475		
	-	-	-	-	-	-	7,350	2,150.40	2,970.80	7,350	6450.00	900	0.20	-	-	-	-	-	-	-	-		
	30,300	900	12	-	2,561.85	164.15	75	2,603.30	2,620.30	75	6500.00	825	1.80	2.10	150	-0.30	2.10	74.26	1,150	16,200	258,675		
	-	-	-	-	-	-	7,350	2,050.40	2,862.85	7,350	6550.00	600	0.30	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,416.70	2,615.60	75	6600.00	75	2.45	3.60	75	-1.85	2.45	-	12	-225	8,775		
	-	-	-	-	-	-	7,350	1,950.40	2,753.00	7,350	6650.00	22,500	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	1,900.40	2,649.85	7,350	6700.00	675	1.90	-	-	-2.30	1.50	-	1	-75	5,175		
	-	-	-	-	-	-	7,350	1,850.40	2,642.75	7,350	6750.00	15,000	0.35	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,219.85	2,432.95	75	6800.00	600	2.60	4.00	300	-0.50	3.50	68.67	10	75	5,625		
	-	-	-	-	-	-	7,350	1,750.40	2,531.80	7,350	6850.00	450	0.40	-	-	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,132.65	2,336.55	75	6900.00	75	3.10	3.90	75	-0.50	3.50	66.39	29	225	3,150		
	-	-	-	-	-	-	7,350	1,650.40	2,423.20	7,350	6950.00	75	3.00	4.85	300	-0.50	4.95	51.77	19	75	1,275		
	125,325	-600	58	-	2,140.45	2.25	75	2,110.55	2,125.10	75	7000.00	75	3.35	3.60	225	-0.40	3.60	62.55	2,640	42,150	659,325		
	-	-	-	-	-	-	7,350	1,550.40	2,315.50	7,350	7050.00	600	1.15	6.65	150	-	-	-	-	-	-		
	75	-	-	-	2,178.00	-	75	1,932.35	2,198.40	75	7100.00	75	3.60	4.45	150	-1.00	4.10	58.64	12	-	6,225		
	-	-	-	-	-	-	7,350	1,450.40	2,202.70	7,350	7150.00	375	1.30	-	-	-	-	-	-	-	-		
	150	-	-	-	2,030.05	-	75	1,830.25	2,010.85	75	7200.00	75	4.30	4.85	75	-0.70	4.40	57.14	9	75	22,875		
	-	-	-	-	-	-	7,350	1,350.40	2,092.50	7,350	7250.00	52,500	0.35	-	-	-	-	-	-	-	-		
	75	-	-	-	1,966.90	-	75	1,723.50	1,925.40	75	7300.00	75	4.35	4.90	75	-0.85	4.40	57.07	145	75	25,575		
	-	-	-	-	-	-	7,350	1,250.40	1,982.70	7,350	7350.00	375	2.25	29.60	75	-	-	-	-	-	-		
	375	-	-	-	1,683.60	-	7,350	1,604.75	1,876.95	7,350	7400.00	75	5.30	5.85	75	-0.70	5.35	54.05	318	1,350	17,325		
	-	-	-	-	-	-	7,350	1,150.40	1,882.20	7,350	7450.00	300	0.70	13.65	300	-	32.00	-	-	-	75		
	125,025	975	55	54.30	1,655.00	9.95	75	1,617.90	1,630.45	75	7500.00	300	7.20	7.40	75	-0.70	7.40	53.59	5,644	26,250	1,705,725		
	-	-	-	-	-	-	7,350	1,050.40	1,764.10	7,350	7550.00	7,500	1.35	17.75	7,350	-	15.00	-	-	-	75		
	75	-	-	-	1,629.00	-	375	1,457.30	1,641.25	7,350	7600.00	75	7.05	7.60	150	-0.65	7.55	50.96	1,256	-525	29,625		
	-	-	-	-	-	-	7,350	950.40	1,662.35	7,350	7650.00	300	1.70	14.60	150	-	-	-	-	-	-		
	4,350	-1,200	48	-	1,459.70	-5.30	75	1,348.70	1,556.50	75	7700.00	600	7.70	9.20	75	-1.25	7.85	48.24	2,019	4,950	52,050		
	-	-	-	-	-	-	7,350	1,248.40	1,554.05	7,350	7750.00	300	6.30	18.15	150	-	10.50	-	-	-	525		
	1,200	75	11	-	1,342.85	-21.10	75	1,279.00	1,358.75	75	7800.00	75	8.70	12.00	225	1.25	11.95	46.52	3,876	19,125	168,150		
	-	-	-	-	-	-	7,350	1,156.35	1,799.45	7,350	7850.00	75	10.00	14.95	150	-1.55	9.75	34.67	8	225	750		
	450	-225	6	-	1,252.00	14.15	1,125	1,184.30	1,308.70	525	7900.00	75	11.30	12.00	75	-2.25	11.50	45.25	3,142	30,900	154,425		
	-	-	-	-	-	-	1,125	1,129.00	1,271.40	1,125	7950.00	150	11.60	18.95	150	-0.70	12.30	49.92	16	225	225		
	632,175	-2,025	798	-	1,140.00	-17.00	600	1,132.00	1,141.05	75	8000.00	1,950	16.00	16.20	75	-2.20	16.20	44.48	18,959	48,750	1,920,525		
	-	-	-	-	-	-	1,125	1,041.00	1,131.00	75	8050.00	150	12.30	23.80	75	-2.00	18.00	-	4	150	225		
	7,575	-75	31	-	1,046.90	-18.25	75	1,021.50	1,065.35	75	8100.00	75	10.25	21.20	75	-4.20	18.55	43.08	2,700	10,800	109,950		
	75	75	1	-	1,000.40	618.65	1,125	933.50	1,033.60	1,125	8150.00	75	18.00	24.25	150	1.85	20.40	42.02	18	150	750		
	18,150	2,025	150	37.46	950.00	-11.55	75	947.45	950.25	75	8200.00	150	22.05	26.00	525	-6.20	23.00	42.12	6,137	22,200	305,400		
	75	-	-	-	1,050.35	-	1,125	799.20	946.55	1,125	8250.00	75	27.70	35.70	75	-8.65	29.00	39.87	62	225	2,925		
	13,800	2,550	53	-	858.00	-18.05	75	855.00	863.65	150	8300.00	75	30.40	35.95	75	-2.00	34.20	40.77	5,273	28,575	201,675		
	75	-	-	-	840.80	-	1,125	702.60	843.95	1,125	8350.00	150	34.00	39.75	75	-3.60	36.00	-	12	-	450		
	4,650	-	5	34.09	789.45	-9.30	75	765.00	778.40	75	8400.00	75	44.30	45.20	750	-1.70	44.50	39.89	7,615	-9,900	217,800		
	-	-	-	-	-	-	1,125	661.80	756.60	1,125	8450.00	75	45.85	55.70	75	-9.65	48.20	-	22	825	900		
	292,575	-75	1,011	31.23	676.65	-27.05	150	675.20	684.50	75	8500.00	75	56.90	57.20	1,050	-1.85	57.25	39.24	36,452	91,800	2,038,275		
	150	-	-	-	952.95	-	1,125	571.05	674.55	1,125	8550.00	75	60.65	66.10	75	-5.15	60.70	38.31	63	600	2,700		
	13,425	2,550	160	32.87	599.35	-18.45	75	585.35	603.30	75	8600.00	75	72.10	75.00	75	-2.80	72.40	38.37	11,054	34,875	372,375		
	375	150	6	35.26	600.00	14.90	75	532.10	592.95	75	8650.00	75	71.10	90.75	150	-4.55	80.70	37.73	139	-375	4,050		
	26,025	2,700	258	34.85	508.65	-30.75	75	442.05	529.20	75	8700.00	75	91.15	93.00	75	-13.00	82.60	38.04	14,609	49,125	571,725		
	375	-	-	-	507.00	-	1,125	438.75	495.40</														

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	
	817,125	85,575	17,113	33.32	314.00	-17.95	75	312.80	315.95	75	9000.00	225	187.00	189.00	75	0.80	189.00	37.33	48,659	-43,200	2,436,225		
	12,300	9,000	609	33.82	287.95	-11.10	75	264.00	284.00	150	9050.00	75	192.80	210.00	6,825	0.30	210.00	37.72	1,977	9,975	24,450		
	289,200	83,475	18,691	33.41	256.05	-17.40	75	256.05	258.95	75	9100.00	300	232.00	238.70	75	0.05	231.95	37.53	20,409	25,275	550,800		
	38,475	17,700	2,126	33.38	235.00	-16.00	75	231.00	240.95	75	9150.00	75	255.00	257.50	75	0.45	255.05	37.23	1,188	6,600	27,450		
	578,700	-12,225	28,634	33.36	205.15	-21.35	300	205.10	209.85	75	9200.00	750	280.10	284.95	75	2.05	282.75	37.57	12,271	90,750	631,875		
	28,650	-2,550	990	33.29	179.15	-24.20	75	179.60	190.30	75	9250.00	75	303.05	320.25	75	9.90	318.65	37.90	122	-1,275	14,250		
	834,450	124,650	27,627	33.45	164.00	-18.20	75	162.10	163.95	75	9300.00	75	336.05	342.50	150	0.30	337.15	37.43	8,967	79,875	480,600		
	28,800	-1,200	779	33.50	140.00	-22.65	75	142.00	147.95	75	9350.00	75	360.95	376.85	75	2.65	367.25	36.30	45	-1,275	9,750		
	654,375	-9,075	24,201	33.30	128.00	-16.60	225	128.00	128.95	75	9400.00	75	399.50	403.90	75	4.55	402.25	37.79	2,935	33,900	277,800		
	35,775	5,400	1,255	33.34	115.00	-12.70	75	111.60	122.40	75	9450.00	1,125	374.25	463.85	75	2.85	433.00	35.79	45	675	15,450		
	1,772,325	43,425	51,473	33.29	99.00	-14.25	825	98.00	99.50	225	9500.00	75	466.45	472.00	75	4.60	470.00	38.05	5,859	35,100	1,030,500		
	27,075	3,075	425	33.21	88.00	-12.05	75	86.50	90.35	75	9550.00	75	498.40	533.45	75	68.40	505.00	39.25	14	-225	4,950		
	566,475	87,675	16,842	33.38	75.90	-12.90	75	75.00	75.95	75	9600.00	75	542.90	550.95	75	5.45	545.60	38.54	331	-4,500	83,550		
	11,700	-525	278	33.79	69.55	-9.50	75	66.00	72.10	75	9650.00	75	584.05	604.45	75	67.05	579.05	-	2	-	525		
	584,925	-42,675	15,431	33.49	58.95	-10.25	75	58.15	59.10	75	9700.00	75	626.10	641.15	75	4.80	629.30	38.78	218	-6,300	178,950		
	13,800	2,550	241	33.69	50.05	-11.20	300	50.00	57.05	225	9750.00	75	660.35	684.40	75	62.20	657.90	-	11	-450	2,025		
	745,650	60,750	15,555	33.74	44.00	-9.50	225	44.00	44.10	75	9800.00	75	711.70	716.00	75	6.50	715.55	39.65	240	-7,650	127,425		
	15,675	1,425	161	34.15	35.30	-11.75	75	34.20	38.00	300	9850.00	1,125	728.20	786.10	75	-	758.95	-	-	-	3,675		
	376,950	-24,900	8,033	34.06	33.05	-8.05	450	33.05	33.40	75	9900.00	75	798.40	808.00	75	3.95	798.40	39.41	72	-150	52,050		
	20,625	-5,775	432	33.99	27.80	-8.40	75	27.05	29.90	75	9950.00	75	833.75	862.80	75	89.85	848.00	-	1	-75	450		
	2,192,325	-63,225	35,065	34.56	26.00	-5.85	1,425	25.15	26.00	975	10000.00	75	891.50	897.00	150	15.45	899.00	40.30	1,024	20,400	329,175		
	15,150	1,650	119	35.90	23.55	-8.10	75	21.85	23.50	225	10050.00	75	921.40	962.50	75	-	867.00	-	-	-	300		
	407,925	5,175	6,042	34.72	18.30	-5.50	75	18.25	18.40	375	10100.00	75	965.05	996.30	75	5.90	974.45	34.03	26	-975	12,375		
	3,225	600	45	36.05	17.70	-3.85	75	15.30	18.20	150	10150.00	75	1,016.15	1,065.00	75	-	802.85	-	-	-	600		
	523,575	10,350	7,463	35.25	13.80	-4.45	150	13.65	13.80	75	10200.00	75	1,076.25	1,094.60	75	4.85	1,074.30	43.26	40	-750	61,050		
	1,650	375	18	36.07	14.75	-3.15	75	10.70	12.95	150	10250.00	75	1,063.10	1,160.95	75	-	-	-	-	-	-		
	571,125	25,275	7,375	35.52	9.80	-3.85	75	9.55	9.80	450	10300.00	75	1,173.20	1,204.10	75	11.80	1,174.75	39.48	175	-900	11,400		
	-	-	-	-	-	-	150	3.55	12.45	300	10350.00	1,125	1,144.35	1,343.05	7,350	-	-	-	-	-	-		
	214,800	3,000	3,662	36.10	7.75	-2.80	75	7.70	8.00	150	10400.00	1,125	1,246.45	1,286.55	75	11.15	1,272.40	50.43	6	-75	2,925		
	3,450	375	27	39.62	7.35	-2.95	75	7.40	9.25	75	10450.00	7,350	1,201.10	1,469.55	7,350	-	-	-	-	-	-		
	1,194,525	78,450	7,528	37.45	6.90	-1.75	75	6.90	6.95	225	10500.00	75	1,374.45	1,379.15	150	3.50	1,359.30	47.69	563	-7,275	277,950		
	-	-	-	-	-	-	150	3.50	10.80	300	10550.00	7,350	1,301.10	1,572.00	7,350	-	-	-	-	-	-		
	137,025	-2,625	2,210	38.09	5.45	-0.75	75	5.05	5.55	75	10600.00	75	1,465.95	1,482.55	75	68.95	1,459.55	-	5	75	16,500		
	-	-	-	-	-	-	1,500	1.40	8.50	300	10650.00	7,350	1,414.70	1,681.65	7,350	-	-	-	-	-	-		
	78,750	7,425	1,048	38.94	4.10	-1.55	300	4.10	4.20	150	10700.00	75	1,560.90	1,612.65	75	-20.40	1,529.25	61.51	6	-	19,125		
	-	-	-	-	-	-	75	1.70	8.50	300	10750.00	7,350	1,501.20	1,791.90	7,350	-	-	-	-	-	-		
	61,800	-6,900	440	40.12	3.60	-1.10	75	3.60	3.95	75	10800.00	150	1,650.65	1,697.60	75	50.00	1,666.00	-	3	-	4,950		
	-	-	-	-	-	-	5,025	1.20	6.50	300	10850.00	7,350	1,601.20	1,900.25	7,350	-	-	-	-	-	-		
	31,950	75	343	41.58	3.75	-0.30	75	3.35	4.45	675	10900.00	75	1,687.55	1,808.40	75	-	1,590.00	-	-	-	75		
	1,800	1,050	16	40.09	5.05	0.50	450	3.20	4.80	75	10950.00	7,350	1,701.20	2,017.60	7,350	-	-	-	-	-	-		
	1,162,875	50,175	5,427	43.23	3.35	-0.35	75	3.25	3.35	75	11000.00	75	1,866.85	1,874.15	75	8.95	1,859.30	60.70	455	-9,600	370,275		
	-	-	-	-	-	-	10,050	1.00	8.45	300	11050.00	7,350	1,801.20	2,099.40	7,350	-	-	-	-	-	-		
	28,200	1,500	94	44.15	2.80	-1.20	450	2.80	3.05	75	11100.00	7,350	1,769.15	2,119.90	7,350	-	1,955.00	-	-	-	900		
	225	-	2	-	7.55	-1.30	75	2.00	7.30	900	11150.00	7,350	1,901.20	2,230.45	7,350	-	-	-	-	-	-		
	38,625	1,875	160	46.00	2.45	-0.80	150	2.20	2.85	75	11200.00	7,350	1,859.15	2,211.70	7,350	74.15	2,057.40	-	4	-300	6,375		
	300	-	2	-	3.00	-9.00	750	1.50	8.80	600	11250.00	7,350	2,001.20	2,338.80	7,350	-	-	-	-	-	-		
	13,725	-525	76	48.93	2.75	-0.65	300	2.45	2.70	75	11300.00	7,350	1,949.40	2,382.65	7,350	-	2,132.25	-	-	-	1,650		
	75	75	1	43.31	1.00	668.70	75	1.15	5.00	75	11350.00	75	2,101.15	2,456.70	7,350	-	-	-	-	-	-		
	19,050	-1,800	260	48.73	2.95	0.20	75	2.35	2.95	225	11400.00	75	2,255.30	2,278.40	75	27.95	2,220.85	-	4	225	14,550		
	-	-	-	-	-	-	10,050	0.55	8.90	3,000	11450.00	375	2,201.15	2,540.55	7,350	-	-	-	-	-	-		
	260,850	6,300	381	50.01	2.15	-0.60	150	2.10	2.15	600	11500.00	150	2,362.80	2,377.10	75	-32.40	2,319.20	-	4	75	60,375		
	-	-	-	-	-	-	10,050	0.55	9.50	3,000	11550.00	375	2,301.15	2,651.00	7,350	-	-	-	-	-	-		
	4,950	-1,950	45	-	2.85	0.60	75	2.20	3.25	300	11600.00	7,350	2,320.15	2,643.00	7,350	-0.15	2,364.25	-	-	-	975		
	-	-	-	-	-	-	10,050	0.55	9.50	3,000	11650.00	7,350	1,950.40	2,761.60	7,350	-	-	-	-	-	-		
	13,875	1,200	57	57.43	2.50	-0.35	150	2.40	2.85	75	11700.00	450	2,452.95	2,766.15	7,350	278.95	2,591.00	79.70	1	-	1,050		
	-	-	-	-	-	-	10,050	0.30	9.50	3,000	11750.00	7,350	2,050.40	2,873.75	7,350	-	-	-	-	-	-		
	17,625	-	-	-	2.25	-	75	2.05	3.00	300	11800.00	7,350	2,442.00	2,889.50	7,350								

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	
	11,175	300	121	62.69	1.50	-0.25	900	0.90	1.60	75	12750.00	7,350	3,050.40	3,993.10	7,350	-	-	-	-	-	-		
	3,900	150	2	-	1.85	0.60	150	1.05	1.90	1,500	12800.00	75	3,498.85	3,856.95	75	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	2.00	600	12850.00	7,350	3,150.40	4,103.45	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.45	1.85	300	12900.00	7,350	3,546.45	4,005.95	7,350	-	-	-	-	-	-		
	2,025	-	-	-	1.00	-	75	0.50	1.85	825	12950.00	7,350	3,345.15	4,213.60	7,350	-	-	-	-	-	-		
	179,550	-375	228	69.30	1.50	-0.05	600	1.30	1.50	750	13000.00	75	3,852.85	3,863.65	225	14.10	3,847.95	95.31	12	225	113,850		
	-	-	-	-	-	-	2,400	0.30	2.00	600	13050.00	7,350	3,350.40	4,321.00	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.30	1.95	525	13100.00	375	3,817.90	4,214.70	7,350	-	3,515.10	-	-	-	75		
	-	-	-	-	-	-	2,400	0.30	2.50	6,000	13150.00	375	3,865.45	4,215.85	7,350	-	-	-	-	-	-		
Total	16,769,400		315,850																264,643		18,282,300	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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