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Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9110.25 As on May 26, 2020 10:42:21 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	Chart	
	2,475	-	1	-	3,006.20	6.85	75	3,011.30	3,024.00	75	6100.00	46,350	0.15	0.20	26,100	-0.05	0.20	168.82	412	-2,325	473,625		
	-	-	-	-	-	-	225	2,904.80	3,044.05	75	6150.00	450	0.15	0.75	375	-0.10	0.30	-	1,068	-	-		
	75	-	-	-	-	-	7,350	2,690.20	3,124.80	7,350	6200.00	75	0.35	0.55	1,275	-	0.40	175.98	124	7,125	21,150		
	-	-	-	-	-	-	7,350	2,640.20	3,074.80	7,350	6250.00	-	-	1.20	4,800	-	-	-	-	-	-		
	75	-	-	-	-	-	7,350	2,590.20	3,024.80	7,350	6300.00	450	0.25	0.50	750	-0.40	0.20	-	10	-	14,325		
	-	-	-	-	-	-	7,350	2,540.20	2,974.70	7,350	6350.00	-	-	1.20	4,800	-	-	-	-	-	-		
	75	-	-	-	-	-	7,350	2,490.20	2,924.80	7,350	6400.00	975	0.20	0.60	600	-0.25	0.25	-	1	-75	2,250		
	-	-	-	-	-	-	7,350	2,440.20	2,874.75	7,350	6450.00	-	-	1.50	4,800	-	-	-	-	-	-		
	29,400	-	2	-	2,650.00	138.00	75	2,612.80	2,618.45	150	6500.00	11,475	0.25	0.30	450	-0.20	0.30	154.19	194	-3,600	205,875		
	-	-	-	-	-	-	7,350	2,340.20	2,774.65	7,350	6550.00	-	-	1.20	4,500	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,423.05	2,643.50	1,500	6600.00	2,775	0.25	0.40	150	-0.20	0.40	149.52	2	-150	9,000		
	-	-	-	-	-	-	7,350	2,240.20	2,674.65	7,350	6650.00	-	-	1.30	4,500	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,381.90	2,541.40	75	6700.00	1,800	0.25	0.45	75	-0.05	0.50	146.06	1	-	4,500		
	-	-	-	-	-	-	7,350	2,140.20	2,574.25	7,350	6750.00	-	-	1.30	4,500	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,268.60	2,436.30	75	6800.00	150	0.55	0.75	75	-0.15	0.75	147.82	23	450	4,950		
	-	-	-	-	-	-	7,350	2,040.20	2,440.95	7,350	6850.00	-	-	1.30	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,170.65	2,331.90	75	6900.00	75	0.55	0.90	1,500	-0.60	0.60	138.58	4	150	2,775		
	-	-	-	-	-	-	7,350	1,940.20	2,374.80	7,350	6950.00	300	0.10	1.00	975	-	-	-	-	-	1,275		
	111,075	-825	23	-	2,137.30	100.25	75	2,116.80	2,124.00	75	7000.00	450	0.55	0.60	1,125	-0.30	0.50	125.75	1,067	-40,800	493,575		
	-	-	-	-	-	-	7,350	1,840.20	2,274.75	7,350	7050.00	2,400	0.25	1.35	1,800	-	-	-	-	-	-		
	75	-	-	-	-	-	75	1,950.45	2,126.30	75	7100.00	300	0.55	0.75	75	-0.35	0.75	124.80	52	300	8,700		
	-	-	-	-	-	-	7,350	1,740.20	2,174.80	7,350	7150.00	300	0.30	1.45	6,150	-	-	-	-	-	-		
	150	-	-	-	-	-	75	1,852.05	2,021.10	75	7200.00	75	0.60	0.80	75	-0.10	0.65	114.64	11	-225	14,325		
	-	-	-	-	-	-	7,350	1,640.20	2,074.80	7,350	7250.00	2,400	0.25	1.40	6,000	-	-	-	-	-	-		
	150	-	-	-	-	-	75	1,756.70	1,915.10	150	7300.00	1,500	0.55	0.80	75	-0.80	0.60	109.57	25	-300	17,700		
	-	-	-	-	-	-	7,350	1,540.20	1,974.80	7,350	7350.00	2,400	0.35	1.35	150	-	-	-	-	-	-		
	225	-	-	-	-	-	75	1,680.05	1,811.85	1,650	7400.00	75	0.80	0.90	4,500	-0.70	0.90	110.09	36	-1,275	14,025		
	-	-	-	-	-	-	75	1,597.85	1,737.55	75	7450.00	225	0.80	1.25	900	-	-	-	-	-	1,425		
	108,525	-75	19	-	1,628.05	104.10	75	1,618.00	1,623.25	75	7500.00	15,825	0.85	0.90	16,125	-0.65	0.90	103.18	7,413	215,475	2,012,400		
	-	-	-	-	-	-	75	1,516.60	1,618.30	75	7550.00	300	0.40	1.15	75	-1.10	0.60	-	1	-	2,400		
	75	-	-	-	-	-	150	1,465.10	1,527.10	150	7600.00	300	0.80	0.90	300	-0.55	0.90	97.48	130	-1,350	25,050		
	-	-	-	-	-	-	75	1,428.05	1,546.20	75	7650.00	75	0.85	1.40	75	-	-	-	-	-	1,575		
	6,075	300	12	-	1,416.55	106.55	75	1,411.75	1,426.95	75	7700.00	1,875	0.90	1.00	2,550	-0.60	1.00	90.74	157	-750	42,450		
	-	-	-	-	-	-	1,200	1,269.25	1,440.05	1,200	7750.00	525	0.60	1.30	1,500	-0.95	0.65	84.14	1	-75	1,425		
	825	-	-	-	-	-	75	1,299.45	1,322.80	75	7800.00	225	0.75	0.80	1,275	-0.85	0.75	84.08	295	-5,850	184,500		
	-	-	-	-	-	-	75	1,232.30	1,316.95	75	7850.00	600	0.60	1.35	150	-0.85	1.35	82.90	7	-225	2,475		
	750	-	-	-	-	-	1,125	1,168.95	1,222.80	75	7900.00	2,925	0.80	0.90	750	-1.00	0.85	78.00	1,355	-22,500	155,175		
	75	-	-	-	-	-	1,125	1,126.45	1,241.60	7,350	7950.00	150	1.05	1.50	150	-0.90	1.10	80.91	40	150	3,975		
	510,600	-6,525	371	88.68	1,119.60	89.05	75	1,120.35	1,122.80	1,500	8000.00	16,950	1.00	1.05	6,150	-1.50	1.00	73.25	7,969	-144,525	2,063,550		
	75	-	-	-	-	-	75	1,046.30	1,102.65	450	8050.00	75	1.10	1.25	1,125	-1.85	1.20	71.68	24	225	6,975		
	7,200	-	1	-	1,056.30	130.40	525	1,017.30	1,022.40	1,500	8100.00	375	1.25	1.30	6,225	-2.30	1.30	69.23	3,936	-16,950	341,100		
	75	-	-	-	-	-	75	938.50	994.95	1,125	8150.00	75	1.30	1.45	975	-2.35	1.30	66.12	50	1,875	8,850		
	14,775	300	12	61.13	926.30	110.50	1,125	916.50	921.85	75	8200.00	2,700	1.35	1.40	2,025	-2.70	1.40	63.30	5,907	-99,675	501,675		
	75	-	-	-	-	-	375	866.55	895.25	75	8250.00	2,250	1.55	1.65	1,050	-3.10	1.65	60.72	180	-1,275	31,125		
	4,575	-375	9	-	838.15	95.05	75	816.50	824.55	75	8300.00	5,250	1.70	1.75	2,700	-3.60	1.75	58.07	9,058	-75,975	626,325		
	75	-	-	-	-	-	375	757.40	796.00	1,125	8350.00	75	1.90	1.95	150	-3.55	1.95	56.22	647	-22,650	21,750		
	5,475	-	16	-	724.95	88.20	75	714.85	725.00	450	8400.00	600	2.10	2.15	2,550	-4.70	2.15	53.20	15,994	-37,275	590,250		
	-	-	-	-	-	-	1,500	658.25	691.50	75	8450.00	1,125	2.40	2.50	375	-5.15	2.50	51.02	1,056	-4,125	27,600		
	282,975	-1,425	454	46.16	625.00	85.85	75	622.70	625.55	75	8500.00	2,475	2.70	2.75	3,825	-6.70	2.75	48.35	26,411	1,575	2,917,275		
	675	-	2	37.97	605.85	129.30	75	566.90	582.70	75	8550.00	1,050	3.05	3.15	75	-8.65	3.10	46.24	1,561	10,725	49,800		
	28,125	750	116	47.98	531.00	88.95	75	523.30	526.15	300	8600.00	450	3.60	3.65	4,350	-11.30	3.65	43.54	23,934	-10,650	1,314,300		
	3,975	225	9	-	484.40	97.25	75	470.35	478.40	1,200	8650.00	2,325	4.00	4.15	825	-13.80	4.15	40.90	4,602	21,225	107,775		
	47,700	-3,750	328	37.51	433.00	81.10	75	425.30	427.80	75	8700.00	4,425	4.90	5.00	7,650	-18.25	5.00	38.52	33,974	162,825	1,374,375		
	3,750	-225	21	32.37	384.00	65.65	75	373.00	380.30	75	8750.00	1,500	5.85	5.95	225	-24.55	5.95	36.29	10,326	89,025	197,175		
	155,475	-20,925	1,419	34.36	327.00	58.80	375	329.15	331.30	150	8800.00	1,950	8.40	8.45	600	-30.40	8.45	34.79	66,654	-282,075	1,885,200		
	10,275	-1,725	93	34.03	282.00	52.95	375	282.05	284.75	75	8850.00	825	12.10	12.20	675	-38.45	12.15	33.94	17,213	158,70			

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	
✓	1,605,000	267,825	61,948	30.33	8.55	-5.50	1,950	8.50	8.55	150	9400.00	375	285.20	287.00	75	-92.15	289.50	31.81	1,717	5,025	246,975		
✓	293,850	148,575	10,649	30.30	5.20	-5.25	1,350	5.10	5.20	1,050	9450.00	75	330.05	335.45	75	-87.20	326.80	36.57	13	-375	13,050		
✓	2,561,175	53,400	51,789	31.45	3.75	-3.60	8,100	3.70	3.75	8,625	9500.00	300	380.30	382.45	225	102.85	381.65	28.70	1,093	-12,975	667,200		
✓	198,900	65,850	4,188	31.67	2.40	-2.70	375	2.35	2.40	375	9550.00	1,125	427.45	434.80	150	144.15	415.85	38.98	6	375	5,100		
✓	1,277,775	-12,900	24,414	31.92	1.55	-1.90	3,300	1.55	1.60	9,150	9600.00	225	477.45	481.75	375	-97.95	475.55	30.21	71	-1,050	67,950		
✓	61,875	675	990	33.71	1.25	-1.60	300	1.15	1.30	1,725	9650.00	975	527.45	535.10	675	176.90	495.75	-	1	-	675		
✓	780,825	-38,100	19,964	34.89	1.00	-1.20	20,550	1.00	1.05	4,875	9700.00	75	577.30	581.60	1,275	-97.90	566.65	44.84	34	300	164,550		
✓	39,375	1,950	402	37.50	0.90	-1.15	3,075	0.90	0.95	75	9750.00	675	621.80	631.75	75	-	-	-	-	-	1,800		
✓	1,044,825	-83,175	7,486	39.78	0.85	-0.85	5,850	0.85	0.90	11,175	9800.00	675	676.15	679.95	75	-93.70	675.55	-	41	75	115,950		
✓	41,025	-300	127	42.31	0.90	-0.85	75	0.90	0.95	150	9850.00	75	721.70	737.55	75	-	-	-	-	-	3,600		
✓	487,425	-20,625	4,082	44.14	0.85	-0.60	7,350	0.80	0.85	6,900	9900.00	75	775.50	780.60	75	101.55	761.00	65.94	11	-150	49,725		
✓	36,600	1,425	62	46.21	0.80	-0.65	750	0.80	0.90	75	9950.00	75	820.55	842.60	75	-	-	-	-	-	225		
✓	2,911,125	-146,175	10,918	49.36	0.75	-0.60	23,700	0.75	0.80	42,075	10000.00	150	875.60	879.55	150	105.35	872.10	-	205	-4,875	258,450		
✓	11,550	-75	10	50.97	0.70	-0.50	75	0.60	1.00	975	10050.00	75	905.45	942.55	75	-	-	-	-	-	150		
✓	357,150	-900	824	52.88	0.60	-0.50	2,325	0.60	0.70	4,050	10100.00	225	975.00	981.60	75	-96.75	955.00	-	2	-75	9,450		
✓	7,350	75	9	57.97	0.80	-0.55	300	0.45	0.85	75	10150.00	75	1,020.55	1,034.10	75	-	-	-	-	-	600		
✓	363,075	-13,050	297	56.97	0.55	-0.40	1,575	0.55	0.65	1,275	10200.00	75	1,076.10	1,080.90	375	112.95	1,066.45	-	2	-	38,250		
✓	3,450	-	-	-	-	-	75	0.30	0.90	75	10250.00	75	1,113.45	1,144.95	75	-	-	-	-	-	-		
✓	241,875	2,025	464	60.89	0.40	-0.40	5,250	0.40	0.45	2,700	10300.00	75	1,175.95	1,181.10	75	112.65	1,164.05	-	3	-	5,250		
✓	-	-	-	-	-	-	600	0.15	0.85	1,200	10350.00	7,350	1,166.25	1,286.50	375	-	-	-	-	-	-		
✓	164,925	-7,050	386	65.26	0.35	-0.50	16,875	0.35	0.45	6,075	10400.00	1,125	1,223.10	1,298.45	75	-	-	-	-	-	3,075		
✓	5,625	-	-	-	-	-	300	0.25	0.75	900	10450.00	1,200	1,279.05	1,401.90	75	-	-	-	-	-	-		
✓	680,100	-23,475	5,986	69.55	0.40	-0.35	600	0.40	0.45	38,175	10500.00	75	1,373.85	1,380.10	75	-87.30	1,370.80	-	388	-1,725	235,125		
✓	375	-	4	61.49	0.10	-0.60	75	0.20	0.75	75	10550.00	7,350	1,215.20	1,598.40	7,350	-	-	-	-	-	-		
✓	70,050	-6,225	181	72.32	0.40	-0.35	225	0.35	0.40	525	10600.00	150	1,440.10	1,485.75	75	-	-	-	-	-	16,500		
✓	-	-	-	-	-	-	300	0.15	0.95	1,200	10650.00	7,350	1,315.20	1,709.60	7,350	-	-	-	-	-	-		
✓	90,825	-1,725	49	74.60	0.55	-0.05	1,950	0.50	0.55	3,150	10700.00	225	1,551.35	1,580.20	75	114.50	1,545.00	-	2	-	19,050		
✓	1,500	-	-	-	-	-	300	0.15	0.85	900	10750.00	7,350	1,410.20	1,781.50	7,350	-	-	-	-	-	-		
✓	60,450	-525	24	79.54	0.45	-0.15	150	0.35	0.45	150	10800.00	150	1,637.95	1,680.45	75	147.60	1,655.00	-	1	-	3,750		
✓	-	-	-	-	-	-	300	0.15	0.85	1,200	10850.00	7,350	1,510.20	1,915.45	7,350	-	-	-	-	-	-		
✓	32,400	4,350	128	81.31	0.40	-0.15	2,100	0.40	0.45	600	10900.00	75	1,731.45	1,785.05	375	-	-	-	-	-	150		
✓	1,350	-	2	-	0.40	0.20	300	0.15	0.35	75	10950.00	7,350	1,610.20	2,049.80	7,350	-	-	-	-	-	-		
✓	839,175	-3,225	3,608	87.36	0.35	-0.30	6,075	0.35	0.40	64,650	11000.00	75	1,873.75	1,879.65	75	-93.70	1,866.30	-	187	-1,725	328,500		
✓	-	-	-	-	-	-	300	0.05	0.95	1,200	11050.00	7,350	1,710.20	2,081.30	7,350	-	-	-	-	-	-		
✓	22,200	-1,125	114	90.09	0.40	-0.45	1,500	0.40	0.45	1,650	11100.00	7,350	1,880.55	2,047.85	75	-	-	-	-	-	750		
✓	375	-	1	90.71	0.30	-0.70	75	0.25	0.50	7,500	11150.00	7,350	1,810.20	2,246.30	7,350	-	-	-	-	-	-		
✓	27,900	-825	29	89.40	0.40	-0.25	225	0.25	0.40	225	11200.00	75	2,059.00	2,080.40	75	-	-	-	-	-	6,150		
✓	675	-	-	-	-	-	75	0.05	0.90	900	11250.00	7,350	1,910.20	2,349.80	7,350	-	-	-	-	-	-		
✓	12,150	600	66	96.21	0.25	-0.40	1,050	0.20	0.30	300	11300.00	225	2,071.35	2,255.25	75	-	-	-	-	-	1,575		
✓	-	-	-	-	-	-	600	0.05	0.50	7,500	11350.00	7,350	2,010.20	2,449.80	7,350	-	-	-	-	-	-		
✓	16,725	600	17	86.89	0.45	-0.20	525	0.30	0.40	225	11400.00	75	2,264.85	2,280.05	75	144.85	2,255.15	-	1	-	13,125		
✓	-	-	-	-	-	-	-	-	0.50	7,500	11450.00	7,350	2,110.20	2,549.80	7,350	-	-	-	-	-	-		
✓	218,250	1,650	560	106.03	0.40	-0.10	30,075	0.30	0.35	750	11500.00	75	2,370.50	2,377.60	75	110.50	2,363.95	-	10	-225	55,875		
✓	-	-	-	-	-	-	-	-	0.95	1,200	11550.00	7,350	2,210.20	2,649.80	7,350	-	-	-	-	-	-		
✓	7,275	-	-	-	-	-	1,650	0.25	0.45	600	11600.00	75	2,359.40	2,568.15	75	-94.00	2,483.00	-	1	-	750		
✓	75	-	-	-	-	-	-	-	0.50	75	11650.00	7,350	2,310.20	2,749.80	7,350	-	-	-	-	-	-		
✓	12,150	-975	14	113.17	0.40	0.10	2,400	0.20	0.40	2,925	11700.00	75	2,502.05	2,672.65	75	-	-	-	-	-	1,050		
✓	-	-	-	-	-	-	-	-	0.90	1,200	11750.00	7,350	2,410.20	2,849.80	7,350	-	-	-	-	-	-		
✓	18,300	-	2	122.84	0.50	-0.10	1,275	0.20	0.50	7,425	11800.00	225	2,551.75	2,777.80	375	-	-	-	-	-	300		
✓	-	-	-	-	-	-	-	-	0.50	7,500	11850.00	7,350	2,510.20	2,949.80	7,350	-	-	-	-	-	-		
✓	-	-	-	-	-	-	1,200	0.05	0.50	7,500	11900.00	75	2,647.35	2,881.85	225	-	-	-	-	-	-		
✓	-	-	-	-	-	-	-	-	0.50	7,500	11950.00	7,350	2,610.20	3,049.80	7,350	-	-	-	-	-	-		
✓	360,675	16,350	1,401	122.16	0.30	-0.20	57,450	0.30	0.35	29,625	12000.00	75	2,868.75	2,885.15	75	114.45	2,865.00	196.95	22	-	101,250		
✓	-	-	-	-	-	-	-	-	0.95	1,200	12050.00	7,350	2,710.20	3,149.80	7,350	-	-	-	-	-	-		
✓	28,275	-7,050	157	113.72	0.10	-0.20	75	0.20	0.40	75	12100.00	75	2,839.30	3,042.55	75	-	-	-	-	-	-		
✓	4,350	-	-	-	-	-	-	-	0.30	600	12150.00	7,350	2,810.20	3,249.80	7,350	-	-	-	-	-	-		
✓	9,000	-600	21	120.35	0.90	0.75	75	0.20	0.65	300	12200.00	225	3,028.45	3,088.80	75	-	-	-	-	-	150		
✓	1,575	-	-	-	-	-	150	0.15	0.95	1,200	12250.00	7,350	2,910.20	3,349.80	7,350	-	-	-	-	-	-		
✓	12,225	-225	3	-	0.25	0.10	3,000	0.10	0.25	525	12300.00	75	3,026.35	3,299.55	75	-	-	-	-	-	-		
✓	-	-	-	-	-	-	-	-	0.95	1,200	12350.00	7,350	3,010.20	3,449.80	7,350	-	-	-	-	-	-		
✓	3,900	-	1	-	0.10	-0.85	2,925	0.10	0.70	1,500	12400.00	1,350	3,177.35	3,348.90	75	-	-	-	-	-	375		
✓	-	-	-	-	-	-	-	-	0.95	1,200	12450.00	7,350	3,105.20	3,549.80	7,350	-	-	-	-	-	-		
✓	218,550	23,100	684	132.45	0.20	-0.05	41,850	0.20	0.25	52,950	12500												

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
Total	27,020,400		711,392																737,157		28,933,950	1

Note : [Top](#)

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.