

# Option Chain (Equity Derivatives)

Underlying Index: NIFTY 8823.25 As on May 18, 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	-150	11	144.07	2,790.00	-214.00	75	2,714.80	2,739.85	75	6100.00	75	2.00	2.05	2,700	0.60	1.90	88.62	1,817	-6,975	531,000	
	-	-	-	-	-	-	7,350	2,527.50	2,826.00	7,350	6150.00	3,000	0.35	2.55	750	-	-	-	-	-	-	
	75	-	-	-	-	-	7,350	2,480.20	3,026.20	7,350	6200.00	1,200	2.10	2.35	75	0.65	2.30	86.97	70	450	10,500	
	-	-	-	-	-	-	7,350	2,350.40	2,877.30	7,350	6250.00	3,000	0.35	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	2,175	2,387.90	2,917.20	7,350	6300.00	75	2.65	3.20	75	-0.65	3.20	86.82	152	-1,575	8,625	
	-	-	-	-	-	-	7,350	2,250.40	2,773.45	7,350	6350.00	3,000	0.30	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	7,350	2,280.20	2,700.60	7,350	6400.00	1,350	1.90	-	-	-1.55	1.70	77.22	2	-	2,475	
	-	-	-	-	-	-	7,350	2,150.40	2,666.85	7,350	6450.00	3,000	0.30	-	-	-	-	-	-	-	-	
	29,400	-900	17	100.99	2,362.85	-199.00	75	2,315.40	2,325.45	75	6500.00	525	2.50	3.05	75	0.60	2.50	77.62	1,465	-23,550	235,125	
	-	-	-	-	-	-	7,350	2,050.40	2,520.45	7,350	6550.00	3,000	1.00	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,080.25	2,584.90	7,350	6600.00	75	3.05	3.95	300	1.75	4.20	78.85	46	-75	8,700	
	-	-	-	-	-	-	7,350	1,950.40	2,414.85	7,350	6650.00	3,000	1.00	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	1,980.25	2,369.70	7,350	6700.00	75	2.75	4.05	75	2.75	4.25	75.39	39	-	5,175	
	-	-	-	-	-	-	7,350	1,850.40	2,305.45	7,350	6750.00	3,000	1.60	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	1,880.20	2,327.90	7,350	6800.00	75	2.90	4.00	75	0.45	3.95	71.13	30	-525	5,100	
	-	-	-	-	-	-	7,350	1,777.00	2,198.80	7,350	6850.00	1,500	1.65	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	1,780.20	2,216.35	7,350	6900.00	600	3.25	4.40	75	0.85	4.35	66.56	33	-525	2,625	
	-	-	-	-	-	-	7,350	1,650.40	2,097.25	7,350	6950.00	300	3.05	-	-	-2.45	2.50	62.10	6	225	1,500	
	123,075	-2,250	140	-	1,835.25	-311.00	75	1,824.45	1,836.95	75	7000.00	2,925	4.50	4.70	75	1.25	4.70	65.36	7,567	-52,725	606,600	
	-	-	-	-	-	-	7,350	1,550.40	1,991.10	7,350	7050.00	75	2.55	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	75	1,667.45	1,784.45	75	7100.00	75	4.50	6.80	75	1.20	5.30	62.28	79	975	7,200	
	-	-	-	-	-	-	7,350	1,450.40	1,860.90	7,350	7150.00	75	2.50	-	-	-	-	-	-	-	-	
	150	-	1	100.78	1,717.40	-312.65	7,350	1,483.75	1,816.35	7,350	7200.00	75	5.25	6.15	75	0.65	5.05	59.45	89	75	22,950	
	-	-	-	-	-	-	7,350	1,449.85	1,759.10	7,350	7250.00	1,500	2.70	-	-	-	-	-	-	-	-	
	75	-	1	-	1,520.25	-446.65	75	1,517.55	1,605.25	75	7300.00	75	6.30	7.90	75	3.15	7.85	59.98	329	-975	24,600	
	-	-	-	-	-	-	7,350	1,250.40	1,654.95	7,350	7350.00	150	3.15	10.00	150	-	-	-	-	-	-	
	225	-150	3	-	1,368.10	-315.50	7,350	1,320.05	1,545.90	7,350	7400.00	300	7.75	8.95	75	2.75	8.35	55.81	579	14,100	31,425	
	-	-	-	-	-	-	7,350	1,150.40	1,549.35	7,350	7450.00	300	5.95	11.70	150	-23.60	8.40	55.19	6	375	450	
	133,500	8,475	384	-	1,333.65	-321.35	75	1,331.55	1,342.00	75	7500.00	75	10.30	10.50	825	3.30	10.50	55.17	13,175	14,925	1,720,650	
	-	-	-	-	-	-	7,350	1,140.20	1,448.65	7,350	7550.00	150	3.60	18.80	150	-6.00	9.00	52.19	14	375	450	
	75	-	-	-	-	-	7,350	1,102.25	1,332.00	7,350	7600.00	225	10.00	11.65	75	3.60	10.85	51.70	2,916	17,775	47,400	
	-	-	-	-	-	-	7,350	1,040.25	1,322.95	7,350	7650.00	150	6.05	20.95	150	369.95	15.95	54.18	2	150	150	
	5,700	1,350	54	-	1,135.00	-324.70	75	1,089.60	1,187.25	75	7700.00	75	12.10	15.00	75	4.55	12.60	49.72	3,404	-975	51,075	
	-	-	-	-	-	-	1,125	1,008.55	1,156.50	1,125	7750.00	150	12.30	15.00	150	1.50	12.00	47.44	23	675	1,200	
	975	-225	15	47.78	1,065.65	-277.20	75	1,002.50	1,092.20	75	7800.00	75	16.00	16.80	75	6.75	16.00	47.90	6,980	47,475	215,625	
	-	-	-	-	-	-	1,125	914.35	1,048.50	1,125	7850.00	150	14.15	21.95	150	7.25	17.00	46.98	20	450	1,200	
	450	-	3	45.45	968.55	-283.45	1,125	902.95	1,003.35	375	7900.00	75	19.30	21.00	675	9.30	20.90	46.52	5,194	22,650	177,075	
	75	75	1	65.93	978.90	-664.25	7,350	750.25	946.85	450	7950.00	75	21.20	25.00	75	12.40	24.70	45.09	45	675	900	
	607,500	-24,675	1,337	23.72	851.60	-298.80	75	852.00	857.85	75	8000.00	225	27.50	27.90	1,350	11.75	27.50	45.91	45,209	51,225	1,971,750	
	-	-	-	-	-	-	1,125	729.05	856.75	1,125	8050.00	75	27.05	31.80	600	12.95	31.80	42.75	63	525	750	
	7,575	-	104	38.08	770.35	-276.85	1,275	729.90	792.90	450	8100.00	75	34.60	35.10	2,400	15.15	35.10	44.70	7,096	24,450	134,400	
	75	-	-	-	-	-	1,125	629.60	751.45	450	8150.00	75	39.05	41.55	150	21.20	41.60	44.63	46	600	1,350	
	19,500	1,350	211	35.88	675.00	-277.30	75	661.95	675.00	75	8200.00	75	45.90	46.50	2,100	20.40	46.30	43.56	13,131	31,575	336,975	
	75	-	2	46.99	667.35	-383.00	75	535.05	657.35	75	8250.00	75	48.00	54.25	75	20.65	50.00	42.61	171	1,725	4,650	
	8,175	-5,625	458	36.32	589.00	-273.75	75	584.05	607.55	75	8300.00	300	59.60	60.50	75	26.60	59.95	42.91	15,639	37,575	239,250	
	75	-	-	-	-	-	2,175	476.30	579.05	1,125	8350.00	75	65.05	70.70	75	34.55	70.55	43.02	74	900	1,350	
	6,300	1,650	81	37.59	511.50	-277.95	75	505.10	528.20	75	8400.00	900	78.10	79.30	75	36.95	79.15	42.38	15,040	4,050	221,850	
	-	-	-	-	-	-	75	412.10	478.05	75	8450.00	75	82.75	96.20	75	28.50	77.30	39.17	103	2,775	3,675	
	320,550	27,975	3,274	36.92	432.95	-255.50	150	432.30	432.95	150	8500.00	3,450	102.50	103.50	1,050	47.65	103.15	41.76	76,436	-30,675	2,007,600	
	225	75	4	34.40	384.20	-568.75	75	369.20	421.95	75	8550.00	75	114.25	122.95	150	60.10	121.90	42.58	139	1,650	4,350	
	35,175	21,750	731	36.63	363.80	-240.60	75	356.00	362.95	750	8600.00	750	130.80	133.95	150	60.25	130.75	41.06	18,199	40,350	412,725	
	975	600	12	36.11	325.00	-275.00	75	315.15	347.85	75	8650.00	75	142.65	150.00	75	68.85	149.00	41.08	142	1,200	5,250	
	53,775	27,750	2,199	37.14	294.15	-218.05	375	294.00	298.95	750	8700.00	750	166.30	169.00	75	78.25	168.50	40.78	29,214			

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	
	42,300	13,650	1,555	37.11	77.50	-114.55	150	76.95	80.00	75	9250.00	75	492.10	501.75	75	195.10	495.00	42.81	58	-675	13,575		
	965,475	131,025	42,758	37.35	67.00	-103.90	75	67.15	68.00	150	9300.00	75	528.95	541.65	225	211.10	542.45	42.20	7,797	3,975	484,575		
	37,650	8,850	1,431	37.74	59.70	-92.15	75	57.05	60.00	75	9350.00	75	554.55	582.60	75	153.15	511.10	24.77	85	-2,625	7,125		
	745,650	91,275	34,740	37.70	51.00	-82.45	75	50.65	51.35	150	9400.00	75	612.60	620.00	75	227.30	621.00	43.85	2,058	-27,450	250,350		
	47,025	11,250	1,786	36.41	44.90	-72.25	75	35.05	48.05	150	9450.00	1,125	609.55	672.20	75	198.00	628.00	34.55	13	-150	15,300		
	1,893,900	121,575	71,379	38.04	38.20	-64.45	75	37.80	38.20	1,125	9500.00	6,000	701.00	707.40	150	241.60	704.00	43.53	5,045	49,350	1,079,850		
	33,750	6,675	783	38.65	34.00	-57.35	75	30.05	34.00	600	9550.00	1,125	694.30	763.10	75	235.00	740.00	42.19	2	-	4,950		
	676,425	109,950	29,157	38.53	28.25	-50.35	75	28.00	28.20	75	9600.00	75	772.60	798.00	75	262.30	798.25	46.60	246	-4,575	78,975		
	17,325	5,625	367	38.72	24.45	-45.30	75	24.00	25.35	75	9650.00	1,125	775.60	863.90	75	-	-	-	-	-	525		
	657,750	72,825	23,988	39.10	21.70	-38.70	300	21.00	21.70	150	9700.00	75	886.00	893.10	75	272.65	890.00	47.54	240	-6,750	172,200		
	18,225	4,425	291	39.90	19.25	-33.40	75	18.30	19.65	75	9750.00	1,125	908.40	945.45	75	262.10	920.00	42.66	50	225	2,250		
	776,025	30,375	20,421	39.57	15.00	-30.80	675	15.00	15.45	300	9800.00	1,125	956.15	984.65	75	282.20	981.95	49.01	432	675	128,100		
	20,850	5,175	372	40.21	13.50	-25.85	75	13.55	14.40	600	9850.00	150	1,023.20	1,039.00	75	276.80	1,035.75	52.15	120	225	3,900		
	438,150	61,200	16,189	40.00	11.70	-22.65	150	11.50	11.70	975	9900.00	75	1,065.05	1,085.60	75	293.45	1,081.25	52.29	82	-600	51,450		
	24,000	3,375	274	40.72	10.65	-19.20	75	10.30	11.70	75	9950.00	1,125	1,064.35	1,136.55	75	196.15	1,044.15	-	2	-	450		
	2,493,750	301,425	49,462	40.87	9.25	-16.65	75	9.05	9.30	75	10000.00	375	1,170.30	1,176.45	300	292.90	1,171.10	51.95	1,865	-25,800	303,375		
	18,900	3,750	244	41.31	8.00	-15.00	75	7.15	8.45	75	10050.00	75	1,161.40	1,255.50	1,200	328.00	1,195.00	32.70	4	-	300		
	388,575	-19,350	10,138	41.31	6.40	-12.25	150	6.30	6.55	150	10100.00	75	1,264.75	1,276.00	75	303.55	1,278.00	57.81	64	-675	11,700		
	3,525	300	30	41.31	5.50	-10.80	75	5.50	5.80	75	10150.00	1,125	1,283.15	1,340.35	75	-	-	-	-	-	600		
	530,925	7,350	9,407	41.52	4.90	-9.10	75	4.65	5.00	1,425	10200.00	75	1,359.20	1,375.70	75	293.70	1,366.40	55.64	822	31,575	92,625		
	2,250	600	22	42.45	4.50	-10.25	150	3.00	5.80	300	10250.00	75	1,349.60	1,440.85	75	-	-	-	-	-	-		
	501,225	-69,900	8,538	42.97	4.55	-5.55	75	3.90	4.55	225	10300.00	75	1,431.15	1,472.90	75	307.35	1,472.55	61.80	94	375	11,775		
	-	-	-	-	-	-	150	0.20	7.20	600	10350.00	7,350	1,342.10	1,619.05	7,350	-	-	-	-	-	-		
	302,175	87,375	6,388	44.53	3.50	-4.40	75	3.45	3.70	75	10400.00	75	1,528.80	1,632.80	75	324.60	1,597.00	75.09	119	975	3,900		
	4,650	1,200	66	45.48	3.50	-5.50	75	3.00	4.15	75	10450.00	7,350	1,146.65	1,782.65	7,350	-	-	-	-	-	-		
	1,201,575	7,050	15,195	47.21	3.90	-3.00	225	3.80	3.90	1,275	10500.00	75	1,664.85	1,672.50	150	307.75	1,664.85	63.79	491	-3,825	274,125		
	525	525	20	52.10	6.45	-	75	1.75	5.90	75	10550.00	7,350	1,234.40	1,888.45	7,350	-	-	-	-	-	-		
	124,200	-12,825	2,951	48.79	3.30	-1.70	2,550	2.70	3.30	75	10600.00	75	1,657.40	1,773.20	75	312.15	1,771.70	70.48	54	150	16,650		
	-	-	6	61.06	13.00	-	75	2.00	6.50	300	10650.00	7,350	1,566.70	2,013.65	7,350	-	-	-	-	-	-		
	98,325	19,575	1,412	49.82	2.50	-1.75	300	2.35	3.00	75	10700.00	7,350	1,737.45	1,883.05	75	279.75	1,809.00	-	8	-75	19,050		
	-	-	-	-	-	-	75	0.75	7.40	300	10750.00	7,350	1,656.95	2,118.60	7,350	-	-	-	-	-	-		
	73,500	11,700	1,291	51.80	2.65	-1.25	225	2.65	3.00	150	10800.00	450	1,842.15	1,971.85	75	299.15	1,965.15	72.55	2	-	4,950		
	-	-	-	-	-	-	75	0.70	7.50	300	10850.00	7,350	1,808.20	2,269.30	7,350	-	-	-	-	-	-		
	31,800	-150	631	52.60	2.40	-1.10	75	2.45	2.70	75	10900.00	7,350	1,915.40	2,191.70	375	434.05	2,024.05	-	1	75	150		
	2,550	750	44	54.13	2.60	-2.45	300	2.60	2.95	75	10950.00	7,350	1,300.40	2,226.35	7,350	-	-	-	-	-	-		
	1,035,375	127,500	13,231	54.73	2.80	-0.50	2,775	2.40	2.80	3,825	11000.00	1,500	2,161.75	2,169.90	300	314.55	2,168.00	77.35	384	-7,425	362,850		
	-	-	-	-	-	-	22,500	0.25	6.90	1,500	11050.00	7,350	1,400.40	2,352.80	7,350	-	-	-	-	-	-		
	19,950	-8,250	296	56.84	2.70	-0.15	675	2.25	2.75	75	11100.00	7,350	2,120.65	2,399.80	450	275.00	2,230.00	-	2	-75	825		
	225	-	-	-	-	-	300	1.20	5.65	900	11150.00	7,350	1,500.40	2,473.80	7,350	-	-	-	-	-	-		
	32,025	-6,600	367	59.07	2.65	0.20	75	2.60	3.00	1,050	11200.00	7,350	2,109.60	2,499.80	450	387.55	2,444.95	117.08	3	75	6,450		
	300	-	1	69.68	7.90	4.90	75	1.50	7.90	3,000	11250.00	7,350	1,600.40	2,596.25	7,350	-	-	-	-	-	-		
	12,375	-1,350	140	61.27	2.70	0.05	75	2.15	2.65	75	11300.00	375	2,331.45	2,599.70	2,475	297.75	2,430.00	-	1	-	1,650		
	-	-75	24	59.90	1.95	0.95	900	1.25	4.75	300	11350.00	7,350	1,700.40	2,705.85	7,350	-	-	-	-	-	-		
	18,975	-75	140	62.30	2.40	-0.25	75	2.05	2.70	300	11400.00	75	2,525.75	2,627.95	75	348.80	2,569.65	91.60	22	-225	14,325		
	-	-	-	-	-	-	15,000	0.25	8.80	3,000	11450.00	7,350	1,800.40	2,826.75	7,350	-	-	-	-	-	-		
	237,675	-23,175	1,235	63.35	2.15	-0.15	75	1.90	2.40	5,475	11500.00	75	2,655.45	2,668.75	150	345.20	2,664.40	90.81	18	-525	59,850		
	-	-	-	-	-	-	900	0.20	7.50	3,000	11550.00	7,350	1,900.40	2,901.10	7,350	-	-	-	-	-	-		
	5,100	150	50	66.32	2.50	-	150	2.10	2.45	75	11600.00	375	2,623.20	3,071.15	7,350	-	-	-	-	-	975		
	-	-	-	-	-	-	600	0.20	7.00	6,000	11650.00	7,350	2,000.40	3,014.35	7,350	-	-	-	-	-	-		
	14,100	225	55	66.80	2.10	-0.50	75	2.05	2.50	300	11700.00	375	2,718.30	2,999.10	1,575	-	-	-	-	-	1,050		
	-	-	-	-	-	-	600	0.20	5.50	6,000	11750.00	7,350	2,100.40	3,135.25	7,350	-	-	-	-	-	-		
	16,800	-825	37	66.55	1.60	-0.65	75	1.35	2.50	300	11800.00	7,350	2,809.55	3,098.35	450	-	-	-	-	-	600		
	-	-	-	-	-	-	900	0.20	4.50	6,000	11850.00	7,350	2,200.40	3,304.55	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.55	2.70	3,150	11900.00	375	2,908.95	3,399.35	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	7,500	0.15	3.50	3,000	11950.00	7,350	2,300.40	3,369.60	7,350	-	-	-	-	-	-		
	391,275	-35,475	1,800	69.73	1.70	-0.20	150	1.60	1.70	975	12000.00	75	3,151.90	3,160.70	150	311.10	3,157.80	98.13	31	-600	144,000		
	-	-	-	-	-	-	900	0.15	2.60	600	12050.00	7,350	2,400.40	3,521.75									

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
	-	-	-	-	-	-	3,600	0.20	2.00	75	13150.00	375	4,096.20	4,755.65	7,350	-	-	-	-	-	-	-
Total	18,878,325		552,911																444,891		18,412,050	Tot

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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.