

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9106.25** As on May 21, 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	Cha
	2,475	-	3	-	2,999.35	19.70	75	2,953.10	2,972.80	75	6100.00	7,575	0.35	0.40	3,225	-0.60	0.40	97.31	1,662	-13,350	488,925	
	-	-	-	-	-	-	525	2,799.70	3,078.55	7,350	6150.00	1,800	0.10	1.40	1,200	-	-	-	-	-	-	
	75	-	-	-	3,156.60	-	7,350	2,536.65	3,157.00	7,350	6200.00	450	0.40	0.50	300	-1.20	0.50	95.52	85	1,725	14,475	
	-	-	-	-	-	-	7,350	2,465.90	3,106.55	7,350	6250.00	1,800	0.10	2.00	750	-	-	-	-	-	-	
	75	-	-	-	2,967.45	-	7,350	2,448.85	2,944.55	7,350	6300.00	2,550	0.60	0.85	450	-1.30	0.60	93.40	43	1,350	11,175	
	-	-	-	-	-	-	7,350	2,375.90	2,989.25	7,350	6350.00	1,800	0.10	2.30	750	-	-	-	-	-	-	
	75	-	-	-	2,682.45	-	7,350	2,362.60	2,840.70	7,350	6400.00	675	0.40	1.55	675	-1.10	0.60	89.72	6	75	2,400	
	-	-	-	-	-	-	7,350	2,285.90	2,889.05	7,350	6450.00	900	0.10	1.35	750	-	-	-	-	-	-	
	29,325	-150	5	-	2,576.05	31.20	150	2,551.75	2,564.15	150	6500.00	2,700	0.65	0.75	375	-1.35	0.65	86.75	644	14,850	223,050	
	-	-	-	-	-	-	7,350	2,195.90	2,775.55	7,350	6550.00	300	0.15	2.15	750	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,150.90	2,716.65	7,350	6600.00	75	0.80	1.40	75	-0.70	0.95	86.30	85	975	9,225	
	-	-	-	-	-	-	7,350	2,105.90	2,662.85	7,350	6650.00	300	0.15	2.30	750	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,060.90	2,611.55	7,350	6700.00	75	0.90	1.50	675	-1.50	0.85	81.71	7	-150	3,975	
	-	-	-	-	-	-	7,350	2,015.90	2,562.10	7,350	6750.00	900	0.10	2.40	750	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	1,970.90	2,506.50	7,350	6800.00	825	0.65	1.60	600	-1.00	0.65	76.07	12	-300	4,500	
	-	-	-	-	-	-	7,350	1,925.90	2,452.90	7,350	6850.00	525	0.35	2.60	750	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	1,880.90	2,389.75	7,350	6900.00	75	1.10	1.70	300	-0.90	1.05	76.20	2	-	2,400	
	-	-	-	-	-	-	7,350	1,835.90	2,335.25	7,350	6950.00	600	0.45	1.85	900	-1.30	0.70	71.40	2	-75	1,275	
	120,900	-525	106	-	2,074.15	-2.70	225	2,064.80	2,074.20	75	7000.00	750	1.20	1.30	825	-1.00	1.30	74.31	2,154	-21,450	567,825	
	-	-	-	-	-	-	7,350	1,745.90	2,236.25	7,350	7050.00	150	0.65	2.05	150	-	-	-	-	-	-	
	75	-	-	-	2,178.00	-	75	1,903.55	2,082.85	7,350	7100.00	75	0.85	1.35	150	-2.20	1.35	71.00	167	2,925	9,750	
	-	-	-	-	-	-	7,350	1,655.90	2,125.70	7,350	7150.00	5,025	0.60	2.10	750	-	-	-	-	-	-	
	150	-75	2	90.90	1,931.85	242.45	525	1,789.90	1,989.05	7,350	7200.00	600	1.05	1.45	525	-1.85	1.60	68.73	141	-5,400	15,675	
	-	-	-	-	-	-	7,350	1,565.90	1,993.10	7,350	7250.00	10,050	0.60	3.00	750	-	-	-	-	-	-	
	75	-	-	-	1,520.25	-	75	1,707.00	1,879.15	75	7300.00	525	1.20	2.10	75	-2.05	1.20	63.03	144	-450	16,800	
	-	-	-	-	-	-	7,350	1,561.85	1,945.05	7,350	7350.00	5,025	0.65	3.70	750	-	-	-	-	-	-	
	225	-75	1	127.71	1,804.30	436.20	7,350	1,595.20	1,773.00	1,125	7400.00	75	1.55	2.45	900	-1.45	2.00	63.22	103	-5,100	16,350	
	-	-	-	-	-	-	75	1,582.40	1,718.90	1,125	7450.00	300	0.90	2.65	300	-1.50	2.00	61.40	3	-75	1,350	
	118,050	-1,125	191	-	1,570.00	-12.35	75	1,564.25	1,570.90	150	7500.00	2,850	1.85	1.95	975	-1.90	1.95	59.41	10,598	30,975	1,823,550	
	-	-	-	-	-	-	75	1,475.15	1,613.10	1,125	7550.00	75	1.60	4.25	750	-1.95	1.55	56.04	27	150	2,325	
	75	-	-	-	1,629.00	-	1,125	1,407.70	1,573.55	1,125	7600.00	150	1.65	2.40	75	-1.40	2.35	57.16	914	-12,075	29,700	
	-	-	-	-	-	-	7,350	1,309.85	1,565.85	7,350	7650.00	75	1.65	4.30	750	-3.05	1.65	52.95	3	-225	150	
	11,175	-	3	-	1,370.00	34.95	1,125	1,311.50	1,437.10	1,125	7700.00	450	1.50	2.35	75	-2.35	1.55	50.82	903	-5,100	44,400	
	-	-	-	-	-	-	75	1,288.00	1,395.35	1,125	7750.00	75	1.80	4.50	750	-1.90	1.75	49.83	11	-75	1,125	
	825	-75	1	101.05	1,398.75	232.75	525	1,210.05	1,353.85	1,125	7800.00	23,100	2.40	2.45	225	-1.95	2.40	50.08	3,229	-45,150	179,850	
	-	-	-	-	-	-	75	1,181.25	1,314.75	1,125	7850.00	75	2.25	4.10	750	-2.35	2.20	47.73	23	-525	2,025	
	750	-	-	-	1,065.20	-	7,350	1,097.35	1,261.75	1,125	7900.00	300	2.50	3.45	75	-2.20	2.50	46.75	4,115	-12,675	177,525	
	75	-	-	-	978.90	-	1,125	1,072.70	1,210.90	1,125	7950.00	75	1.65	3.70	75	-2.30	3.45	47.05	74	750	3,375	
	572,175	-9,750	628	-	1,067.25	-6.35	75	1,064.55	1,068.00	75	8000.00	600	3.55	3.70	7,725	-2.45	3.55	45.38	23,987	114,600	2,172,675	
	75	-	-	-	997.35	-	1,125	975.75	1,045.75	1,125	8050.00	75	4.00	4.95	150	-2.05	4.00	44.32	28	1,350	3,525	
	7,050	-75	2	57.67	1,042.30	86.30	525	906.00	999.55	1,125	8100.00	375	4.55	5.00	225	-2.50	4.55	43.30	5,483	5,775	168,825	
	75	-	-	-	903.45	-	1,125	885.55	950.75	1,125	8150.00	75	4.15	5.75	150	-2.80	5.90	43.21	87	2,850	5,100	
	14,775	-75	21	-	869.00	-16.75	75	850.90	887.25	75	8200.00	675	5.70	5.90	75	-2.95	5.95	41.30	10,534	-24,750	343,875	
	75	-	-	-	755.00	-	1,125	785.25	848.40	1,125	8250.00	75	6.50	7.50	750	-3.15	7.00	40.48	133	1,800	16,050	
	6,000	-300	21	-	770.00	-15.00	75	749.35	796.15	75	8300.00	150	7.50	7.75	375	-4.25	7.75	39.19	19,971	119,175	555,375	
	75	-	-	-	654.35	-	1,125	620.55	751.45	1,125	8350.00	75	8.10	9.45	450	-3.85	9.45	38.62	246	-900	4,575	
	6,000	-225	42	-	690.00	9.10	75	661.65	702.10	1,125	8400.00	75	9.80	10.70	1,050	-5.65	10.75	37.49	19,805	149,250	487,350	
	-	-	-	-	-	-	75	602.85	663.60	1,125	8450.00	75	11.60	14.90	3,000	-8.25	13.00	36.85	441	5,550	13,050	
	298,800	-1,500	1,525	-	583.55	-13.20	75	578.00	584.15	75	8500.00	150	13.75	15.20	300	-8.85	15.20	35.91	65,773	527,250	2,830,650	
	150	-	-	-	384.20	-6.25	1,125	480.95	596.00	1,125	8550.00	300	16.10	18.00	2,250	-9.75	18.00	35.07	713	4,050	20,475	
	28,200	-3,825	426	-	483.95	-11.85	75	483.20	495.10	75	8600.00	75	21.05	23.95	675	-9.45	23.95	35.37	32,677	124,350	772,425	
	3,375	-1,125	53	-	448.65	52.45	75	433.45	444.60	150	8650.00	300	25.15	26.75	75	-12.05	26.80	33.98	1,739	3,525	47,175	
	48,525	-11,925	882	-	397.00	-11.25	450	391.659														

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	
	1,753,050	129,450	86,485	20.98	40.90	-24.85	225	40.05	40.90	6,750	9300.00	300	275.00	279.00	75	-21.50	278.45	34.80	9,561	79,050	457,425		
	95,925	53,325	5,247	20.47	28.00	-25.05	150	27.95	33.90	75	9350.00	75	314.00	324.50	75	-22.85	314.00	35.12	120	-600	6,150		
	1,256,250	227,100	68,760	21.39	22.50	-20.55	1,125	22.00	22.50	7,500	9400.00	75	356.00	359.40	750	-16.75	358.90	37.22	2,672	12,600	235,125		
	78,525	26,850	3,952	21.45	16.00	-18.00	300	15.85	16.00	375	9450.00	150	396.70	403.70	75	-31.55	400.00	38.19	42	-	14,325		
	2,321,700	515,250	83,849	21.99	12.15	-14.80	1,875	12.10	12.20	150	9500.00	450	446.00	449.50	75	-9.45	445.70	40.06	5,346	-24,150	696,075		
	62,175	36,675	2,070	22.41	9.05	-11.55	75	8.05	9.45	75	9550.00	150	487.25	499.40	75	9.60	485.65	40.22	10	-225	4,650		
	868,425	221,400	41,811	22.96	6.90	-9.40	975	6.75	6.90	2,550	9600.00	75	530.45	551.00	75	-5.20	541.10	44.40	240	1,800	69,075		
	38,550	17,400	947	23.53	5.30	-7.90	150	5.30	5.40	75	9650.00	75	550.10	615.85	75	110.95	548.00	33.02	2	-150	450		
	789,075	168,375	29,262	24.51	4.50	-6.00	225	4.35	4.50	5,175	9700.00	75	630.75	643.05	75	8.65	639.80	49.28	524	-1,275	164,700		
	27,450	2,025	343	25.36	3.75	-5.10	150	3.75	3.85	75	9750.00	1,125	642.25	704.60	75	253.65	614.95	-	7	-150	1,800		
	1,162,500	370,575	18,615	26.21	3.15	-3.80	13,800	3.15	3.30	2,325	9800.00	75	724.00	745.25	75	-5.85	732.90	52.18	294	-1,500	117,000		
	40,800	8,625	383	27.55	3.00	-3.25	4,875	2.55	2.95	75	9850.00	450	781.35	790.05	150	-53.45	753.25	43.85	8	-225	3,675		
	572,700	152,775	10,436	27.37	2.00	-3.05	450	2.00	2.25	7,350	9900.00	1,125	800.10	839.65	75	4.00	835.25	57.68	46	-525	50,100		
	32,250	3,450	154	28.91	2.05	-2.85	75	2.05	2.40	600	9950.00	1,125	804.90	904.35	75	-	991.20	-	-	-	225		
	2,865,750	419,250	32,312	29.79	1.80	-2.55	3,450	1.75	1.80	5,550	10000.00	75	932.05	936.90	75	1.80	933.75	61.79	423	-4,200	269,175		
	23,550	-75	23	31.29	1.85	-2.05	150	1.10	1.75	450	10050.00	1,125	910.20	1,028.35	75	-	1,195.00	-	-	-	225		
	465,300	165,150	6,353	30.90	1.20	-2.15	1,500	0.85	1.20	150	10100.00	75	1,021.55	1,042.20	75	10.00	1,036.10	67.07	38	-75	16,575		
	6,900	3,450	109	32.97	1.45	-1.40	75	1.45	1.65	675	10150.00	1,125	1,048.75	1,136.90	1,125	-	802.85	-	-	-	600		
	405,375	18,075	2,941	31.94	0.80	-1.90	2,325	0.70	0.80	1,500	10200.00	75	1,125.25	1,134.75	75	-27.55	1,114.65	63.17	21	-1,275	42,300		
	2,850	450	8	36.03	1.60	-1.40	750	0.80	1.95	825	10250.00	1,125	1,145.20	1,195.35	75	-	-	-	-	-	-		
	279,900	-23,025	2,221	33.62	0.65	-1.60	4,725	0.55	0.65	450	10300.00	75	1,221.30	1,243.25	75	12.40	1,226.90	72.23	39	-900	5,325		
	-	-	-	-	-	-	150	0.70	3.75	1,500	10350.00	7,350	1,170.90	1,337.75	1,125	-	-	-	-	-	-		
	185,475	2,175	1,194	35.99	0.65	-1.40	1,200	0.55	0.65	450	10400.00	1,125	1,250.45	1,406.40	1,125	-14.35	1,337.30	80.31	14	-375	3,075		
	5,925	-75	28	37.73	0.75	-1.95	300	0.70	0.95	75	10450.00	1,125	1,313.70	1,434.70	75	-	-	-	-	-	-		
	811,950	198,525	10,721	38.90	0.75	-1.35	750	0.75	0.80	13,950	10500.00	375	1,428.30	1,434.60	150	-5.90	1,432.00	82.32	536	7,050	259,575		
	525	-	-	-	2.80	-	300	0.40	3.00	75	10550.00	1,125	1,387.95	1,538.25	75	-	-	-	-	-	-		
	78,225	-2,325	403	41.21	0.75	-1.00	1,350	0.50	0.80	675	10600.00	75	1,503.95	1,562.50	1,125	-33.40	1,473.20	-	1	75	16,500		
	-	-	-	-	-	-	300	0.40	4.00	3,000	10650.00	1,125	1,493.95	1,654.95	1,125	-	-	-	-	-	-		
	93,675	20,850	923	44.07	0.85	-1.25	6,375	0.50	0.85	975	10700.00	75	1,619.30	1,638.20	75	-36.90	1,587.25	65.32	14	-	19,050		
	1,500	-75	1	46.01	1.00	-0.50	300	0.35	3.45	900	10750.00	1,125	1,580.80	1,744.15	75	-	-	-	-	-	-		
	69,675	-1,650	275	46.34	0.85	-0.85	75	0.60	0.80	1,500	10800.00	75	1,704.45	1,734.10	75	-54.25	1,693.30	73.36	6	-225	4,725		
	-	-	-	-	-	-	525	0.15	3.60	900	10850.00	1,125	1,683.00	1,864.40	1,125	-	-	-	-	-	-		
	29,025	-1,725	189	47.61	0.70	-0.85	13,500	0.50	0.75	75	10900.00	1,125	1,764.55	1,901.45	1,125	-	2,024.05	-	-	-	150		
	1,350	-	1	50.55	1.00	-0.30	75	0.10	1.00	75	10950.00	7,350	1,628.60	2,039.55	7,350	-	-	-	-	-	-		
	980,625	72,300	7,491	48.60	0.55	-1.10	11,700	0.55	0.75	675	11000.00	375	1,926.75	1,940.40	75	7.85	1,920.00	95.69	239	-16,800	338,025		
	-	-	-	-	-	-	75	0.25	3.00	3,000	11050.00	7,350	1,722.25	2,138.90	7,350	-	-	-	-	-	-		
	24,975	4,875	226	51.92	0.70	-1.70	2,550	0.55	0.70	900	11100.00	450	1,910.40	2,115.10	450	-	2,230.00	-	-	-	750		
	375	150	4	54.95	1.00	-0.35	75	0.15	2.20	900	11150.00	7,350	1,810.90	2,216.00	7,350	-	-	-	-	-	-		
	28,125	-6,300	337	52.29	0.50	-0.85	75	0.55	0.95	75	11200.00	7,350	1,987.55	2,237.35	7,350	-	2,076.50	66.50	4	-225	6,150		
	675	-	1	57.11	1.00	-2.00	1,800	0.10	2.80	900	11250.00	7,350	1,900.90	2,331.75	7,350	145.55	-	-	-	-	-		
	10,800	-450	80	53.21	0.40	-1.50	2,625	0.40	1.05	150	11300.00	450	2,103.65	2,316.05	450	-	2,430.00	-	-	-	1,575		
	-	-	-	-	-	-	1,800	0.05	2.90	3,000	11350.00	7,350	1,990.90	2,406.85	7,350	-	-	-	-	-	-		
	18,300	-675	201	61.46	1.20	-0.30	75	0.55	1.20	1,350	11400.00	75	2,194.65	2,405.00	75	-33.25	2,286.60	86.24	4	-225	13,800		
	-	-	-	-	-	-	1,800	0.05	2.90	3,000	11450.00	7,350	2,080.90	2,515.55	7,350	-	-	-	-	-	-		
	236,175	13,125	1,660	59.30	0.60	-0.75	75	0.50	0.60	825	11500.00	150	2,421.55	2,433.60	75	-87.65	2,344.55	-	6	-225	56,400		
	-	-	-	-	-	-	-	-	2.90	3,000	11550.00	7,350	2,170.90	2,625.25	7,350	-	-	-	-	-	-		
	4,800	450	7	63.01	0.80	-0.05	2,775	0.45	0.80	525	11600.00	450	2,392.80	2,621.80	525	-0.15	2,364.25	-	-	-	975		
	75	75	1	66.41	1.15	492.40	-	-	0.90	75	11650.00	7,350	2,260.90	2,731.90	7,350	-	-	-	-	-	-		
	13,275	-525	7	60.23	0.35	-0.65	975	0.35	0.80	1,200	11700.00	7,350	2,501.10	2,715.85	7,350	-	2,591.00	-	-	-	1,050		
	-	-	-	-	-	-	-	-	2.90	3,000	11750.00	7,350	2,350.90	2,843.15	7,350	-	-	-	-	-	-		
	18,525	2,025	98	61.27	0.30	-0.80	75	0.40	0.75	225	11800.00	450	2,586.60	2,834.85	525	-	2,558.80	-	-	-	600		
	-	-	-	-	-	-	-	-	2.90	3,000	11850.00	7,350	2,440.90	2,956.75	7,350	-	-	-	-	-	-		
	-	-	-	-	-	-	2,400	0.25	0.90	2,400	11900.00	450	2,677.30	2,940.45	525	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	2.90	3,000	11950.00	7,350	2,527.80	3,063.00	7,350	-	-	-	-	-	-		
	379,500	29,025	3,367	67.19	0.45	-0.60	7,050	0.45	0.50	2,025	12000.00	150	2,921.90	2,934.15	150	3.80	2,921.45	129.14	422	-25,500	108,975		
	-	-	-	-	-	-	-	-	2.75	3,000	12050.00	7,350	2,617.80	3,172.00	7,350	-	-	-	-	-	-		
	21,975	2,700	184	71.86	0.70	0.15	75	0.35	0.70	225	12100.00	75	2,872.50	3,142.80	75	-	-	-	-	-	-		
	4,275	-	7	63.91	0.																		

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
Total	22,493,025		759,765																711,733		23,484,000	Tot

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.