

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9142.75 As on May 14, 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	Cha
	2,475	-	-	-	3,276.15	-	75	3,016.45	3,055.95	75	6100.00	1,575	1.70	1.90	1,425	0.10	1.90	81.07	980	19,500	535,200	
	-	-	-	-	-	-	375	2,842.65	3,152.40	7,350	6150.00	975	0.15	-	-	-	-	-	-	-	-	
	75	-	-	-	3,156.60	-	450	2,797.65	3,193.80	7,350	6200.00	75	2.25	2.90	1,650	-0.15	2.90	83.82	17	675	10,050	
	-	-	-	-	-	-	7,350	2,626.65	3,215.70	7,350	6250.00	600	0.25	-	-	-	-	-	-	-	-	
	75	-	-	-	2,967.45	-	450	2,702.45	3,177.45	7,350	6300.00	75	1.95	3.95	600	1.30	3.95	75.22	6	-	10,200	
	-	-	-	-	-	-	7,350	2,536.65	3,115.80	7,350	6350.00	1,500	0.30	-	-	-	-	-	-	-	-	
	75	-	-	-	2,682.45	-	450	2,607.20	3,078.95	7,350	6400.00	1,500	1.60	3.40	150	-0.25	3.25	-	1	75	2,475	
	-	-	-	-	-	-	7,350	2,446.70	2,960.65	7,350	6450.00	2,400	0.25	-	-	-	-	-	-	-	-	
	29,400	-75	1	116.91	2,726.00	31.00	75	2,633.15	2,639.70	75	6500.00	2,400	2.45	2.80	75	-0.85	2.40	72.14	738	-12,225	274,875	
	-	-	-	-	-	-	7,350	2,356.70	2,860.80	7,350	6550.00	1,500	0.25	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,426.95	2,658.65	2,700	6600.00	75	2.90	4.50	300	-0.65	2.85	73.69	52	1,725	9,000	
	-	-	-	-	-	-	7,350	2,266.70	2,753.15	7,350	6650.00	1,500	0.25	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,221.70	2,715.80	7,350	6700.00	75	2.90	-	-	-	3.80	-	-	-	5,250	
	-	-	-	-	-	-	7,350	2,176.70	2,644.25	7,350	6750.00	1,500	0.35	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,350	2,180.25	2,588.75	7,350	6800.00	150	3.50	4.00	75	0.35	4.00	66.27	4	-225	5,550	
	-	-	-	-	-	-	7,350	2,086.70	2,542.50	7,350	6850.00	1,500	0.35	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,142.20	2,360.95	375	6900.00	75	3.60	4.60	75	-0.35	4.00	64.39	45	-525	2,925	
	-	-	-	-	-	-	7,350	1,996.65	2,440.50	7,350	6950.00	75	2.50	4.95	750	-2.05	5.45	65.66	5	75	1,200	
	125,925	-	30	-	2,137.65	-254.35	75	2,138.80	2,156.90	75	7000.00	225	4.00	4.25	75	-0.80	4.25	62.40	3,586	-11,625	701,475	
	-	-	-	-	-	-	7,350	1,906.65	2,337.05	7,350	7050.00	600	1.30	6.50	150	-	-	-	-	-	-	
	75	-	-	-	2,178.00	-	75	1,958.20	2,154.30	75	7100.00	300	4.50	5.50	1,500	-0.20	5.20	59.61	31	150	6,225	
	-	-	-	-	-	-	7,350	1,816.65	2,197.00	7,350	7150.00	1,500	1.25	-	-	-	-	-	-	-	-	
	150	-	-	-	2,030.05	-	75	1,848.65	2,048.10	75	7200.00	750	5.35	5.50	75	-0.65	5.30	58.23	41	-1,425	22,800	
	-	-	-	-	-	-	7,350	1,726.60	2,096.40	7,350	7250.00	1,500	1.80	-	-	-	-	-	-	-	-	
	75	-	-	-	1,966.90	-	75	1,746.05	1,950.25	75	7300.00	75	5.05	6.75	75	-1.95	5.50	57.21	53	-450	25,500	
	-	-	-	-	-	-	7,350	1,636.60	1,989.55	7,350	7350.00	1,500	2.20	-	-	-	-	-	-	-	-	
	375	-	-	-	1,683.60	-	375	1,650.70	1,844.15	375	7400.00	75	6.00	7.00	75	-1.60	6.00	54.21	82	-1,050	15,975	
	-	-	-	-	-	-	7,350	1,546.60	1,877.95	7,350	7450.00	300	2.15	17.45	300	-	32.00	-	-	-	75	
	124,050	2,850	123	35.96	1,642.00	-249.00	75	1,647.60	1,659.65	75	7500.00	150	7.75	8.00	75	-1.45	8.00	53.68	5,004	11,025	1,679,475	
	-	-	-	-	-	-	7,350	1,456.60	1,765.90	7,350	7550.00	150	4.80	14.95	150	-	15.00	-	-	-	75	
	75	-75	1	72.16	1,629.00	84.90	375	1,461.75	1,643.65	375	7600.00	75	7.60	8.90	150	-0.90	8.40	50.82	574	-	30,150	
	-	-	-	-	-	-	7,350	1,366.60	1,670.60	7,350	7650.00	600	3.55	24.85	150	-	-	-	-	-	-	
	5,550	-1,350	27	-	1,465.00	-261.60	1,125	1,344.05	1,551.00	75	7700.00	150	8.90	10.40	225	-0.40	9.60	48.67	288	-4,200	47,100	
	-	-	-	-	-	-	7,350	1,293.25	1,541.65	7,350	7750.00	75	8.00	10.00	75	-	10.50	-	-	-	525	
	1,125	-75	8	67.03	1,363.95	-262.55	7,350	1,257.50	1,447.55	375	7800.00	75	11.00	11.80	300	0.60	11.80	46.22	2,525	2,700	149,025	
	-	-	-	-	-	-	7,350	1,203.30	1,446.65	7,350	7850.00	150	10.30	18.95	300	-10.95	11.30	45.16	8	-	525	
	675	-75	5	64.27	1,237.85	-289.45	7,350	1,162.40	1,335.80	7,350	7900.00	150	14.00	15.50	75	1.85	15.05	45.10	2,582	33,375	123,525	
	-	-	-	-	-	-	150	1,131.00	1,369.45	7,350	7950.00	150	6.85	24.95	150	-	-	-	-	-	-	
	634,200	6,975	1,042	-	1,162.20	-245.90	375	1,161.15	1,166.65	1,050	8000.00	75	19.05	20.00	75	3.45	19.80	44.81	16,711	47,925	1,969,275	
	-	-	-	-	-	-	375	1,035.20	1,249.45	11,100	8050.00	75	18.25	23.00	75	-6.00	22.00	-	2	-75	75	
	7,650	-75	12	57.50	1,065.15	-249.25	75	985.10	1,078.95	75	8100.00	75	22.60	25.00	75	4.60	23.80	43.57	2,243	6,600	99,150	
	-	-	-	-	-	-	75	947.00	1,086.25	75	8150.00	75	24.60	34.30	150	-3.45	18.55	39.99	11	-75	600	
	16,125	600	18	-	974.00	-255.30	150	969.75	983.55	75	8200.00	75	30.00	30.15	75	5.25	30.15	42.96	5,469	61,350	327,600	
	75	-	-	-	1,050.35	-	600	847.90	1,006.20	75	8250.00	225	25.50	36.00	150	9.20	37.65	40.64	18	75	2,700	
	11,250	3,600	77	-	869.00	-262.55	75	798.40	900.05	75	8300.00	75	35.20	37.30	1,575	7.95	37.00	41.95	4,069	52,875	173,100	
	75	75	1	-	840.80	-611.95	75	745.30	899.45	75	8350.00	75	34.35	51.20	150	-0.90	38.85	40.50	21	-	450	
	4,650	-225	12	30.61	798.75	-200.50	75	749.70	806.25	75	8400.00	75	45.00	47.20	75	9.60	45.45	41.32	4,742	50,250	227,700	
	-	-	-	-	-	-	75	645.75	818.00	7,350	8450.00	75	51.30	57.35	75	-73.05	57.85	-	1	75	75	
	292,650	4,950	1,047	30.35	702.00	-236.70	150	701.10	714.55	150	8500.00	75	59.10	59.75	150	15.50	59.50	40.84	26,461	156,900	1,946,475	
	150	-	-	-	952.95	-	75	638.15	699.95	75	8550.00	75	63.00	70.00	150	18.65	70.00	39.84	96	-1,425	2,100	
	10,875	225	36	30.07	619.30	-223.70	75	617.80	630.65	75	8600.00	75	75.05	77.90	75	21.85	75.90	39.92	6,849	52,500	337,500	
	225	150	4	46.24	585.10	-281.05	75	543.70	598.80	75	8650.00	75	79.40	92.25	150	25.20	83.00	40.02	69	1,200	4,425	
	23,325	150	111	30.88	542.35	-210.70	75	535.95	550.40	75	8700.00	525	94.55	97.20	150	27.70	95.00	39.30	10,432	102,750	522,600	
	375	225	5	41.48	507.00	-240.15	75	376.80	537.75	150	8750.00	75	98.25	108.65	75	29.45	106.00	39.37	94	4		

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
✓	709,800	327,300	25,205	32.71	184.60	-142.15	75	183.00	184.75	75	9300.00	75	326.25	335.70	750	102.55	334.80	39.10	15,170	21,975	560,475	✓
✓	30,000	10,425	1,124	32.94	164.00	-133.50	150	164.00	169.90	75	9350.00	75	341.90	379.55	75	109.75	362.90	40.51	213	-3,300	11,025	✓
✓	663,450	181,575	23,701	32.63	144.00	-129.20	1,425	144.00	146.00	900	9400.00	75	385.80	398.30	75	108.55	386.15	38.88	6,865	-80,250	311,700	✓
✓	30,375	-1,725	792	32.95	130.45	-117.85	75	130.40	142.10	75	9450.00	75	422.50	435.25	75	122.40	427.55	38.37	296	6,225	14,775	✓
✓	1,728,900	365,700	52,537	32.95	114.00	-110.05	75	113.20	114.00	15,000	9500.00	75	455.00	464.00	150	135.55	462.35	39.22	10,625	-60,375	1,065,600	✓
✓	24,000	5,025	413	33.02	100.00	-102.20	75	100.00	105.40	75	9550.00	75	483.60	519.95	75	81.90	436.60	28.36	12	-300	5,175	✓
✓	478,800	26,400	19,232	33.08	89.80	-91.25	300	88.35	89.65	900	9600.00	75	527.20	542.45	75	150.70	535.55	39.28	912	-12,150	88,050	✓
✓	12,225	4,425	268	32.63	78.00	-86.25	75	75.70	82.55	75	9650.00	75	536.30	598.45	75	95.90	512.00	27.61	5	-75	525	✓
✓	627,600	-12,750	19,086	33.25	70.50	-75.65	75	69.45	70.50	600	9700.00	75	609.35	623.10	75	167.20	615.90	40.94	774	-24,900	185,250	✓
✓	11,250	150	496	33.53	60.30	-70.65	75	60.30	63.95	75	9750.00	75	619.70	674.85	75	117.20	595.70	27.39	1	75	2,475	✓
✓	684,900	-19,575	22,146	33.67	54.20	-61.70	75	53.90	54.20	75	9800.00	150	691.60	703.90	75	182.95	702.00	41.22	1,032	-3,525	135,075	✓
✓	14,250	3,600	368	33.79	47.75	-55.70	75	45.50	48.00	750	9850.00	75	697.50	761.15	75	221.95	758.95	23.02	13	-525	3,675	✓
✓	401,850	22,500	13,650	34.17	42.10	-49.10	75	40.05	42.10	1,125	9900.00	75	775.70	794.40	75	205.90	800.00	43.86	119	525	52,200	✓
✓	26,400	-1,200	622	34.36	36.50	-44.05	150	34.05	38.90	75	9950.00	75	794.10	871.00	75	177.30	758.15	-	6	150	525	✓
✓	2,255,550	217,050	35,597	34.58	32.20	-38.95	225	32.00	32.20	750	10000.00	150	872.85	881.40	75	212.20	885.00	43.84	745	-11,025	349,575	✓
✓	13,500	8,250	202	34.63	27.80	-34.00	300	27.85	29.40	75	10050.00	225	877.85	987.25	75	-	867.00	-	-	-	300	✓
✓	402,750	12,300	8,762	34.76	23.00	-31.10	75	23.00	24.00	450	10100.00	75	959.55	974.05	75	210.45	968.50	-	25	-225	13,350	✓
✓	2,625	-	43	34.98	21.55	-25.00	75	16.75	23.35	150	10150.00	675	950.45	1,083.45	1,125	-	802.85	-	-	-	600	✓
✓	513,225	29,550	8,718	35.13	18.80	-22.70	150	18.75	18.80	750	10200.00	150	1,053.90	1,070.35	75	223.05	1,069.45	49.10	38	-300	61,800	✓
✓	1,275	1,275	23	-	18.00	-	225	14.00	19.35	300	10250.00	2,475	1,045.50	1,187.20	75	-	-	-	-	-	-	✓
✓	545,850	66,300	8,417	35.28	14.00	-17.25	1,950	13.50	17.30	75	10300.00	75	1,148.30	1,169.15	75	229.60	1,161.90	53.43	81	-375	12,300	✓
✓	-	-	-	-	-	-	150	5.55	19.95	150	10350.00	375	1,139.75	1,276.50	7,350	-	-	-	-	-	-	✓
✓	211,800	9,600	4,536	35.48	11.00	-12.60	150	10.75	11.85	75	10400.00	150	1,245.85	1,263.80	75	242.20	1,270.00	-	8	-225	3,000	✓
✓	3,075	1,050	25	36.21	10.20	-14.20	225	9.45	11.50	75	10450.00	75	1,239.70	1,364.35	75	-	-	-	-	-	-	✓
✓	1,116,075	20,400	13,421	36.31	9.00	-9.15	975	8.80	9.00	1,125	10500.00	150	1,347.35	1,357.15	150	240.25	1,355.35	40.74	636	-11,400	285,225	✓
✓	-	-	-	-	-	-	675	2.00	22.00	75	10550.00	7,350	1,188.45	1,548.70	7,350	-	-	-	-	-	-	✓
✓	139,650	6,300	2,235	36.58	6.40	-7.15	1,500	6.40	6.95	150	10600.00	75	1,432.60	1,455.75	75	195.60	1,390.60	-	3	-	16,425	✓
✓	-	-	-	-	-	-	525	1.25	18.80	300	10650.00	7,350	1,312.35	1,674.00	7,350	-	-	-	-	-	-	✓
✓	71,325	-11,475	1,496	37.62	6.05	-4.45	75	5.55	5.95	4,200	10700.00	75	1,538.10	1,554.45	75	240.90	1,549.65	-	6	75	19,125	✓
✓	-	-	-	-	-	-	675	1.25	11.80	300	10750.00	7,350	1,305.60	1,766.95	7,350	-	-	-	-	-	-	✓
✓	68,700	-3,825	772	38.37	4.85	-3.10	750	4.85	5.25	75	10800.00	150	1,636.90	1,653.05	75	239.55	1,616.00	42.65	1	-	4,950	✓
✓	-	-	-	-	-	-	450	1.00	14.40	300	10850.00	7,350	1,379.00	1,884.70	7,350	-	-	-	-	-	-	✓
✓	31,875	-450	663	40.08	4.05	-2.55	600	3.80	5.75	75	10900.00	75	1,687.55	1,784.20	75	-	1,590.00	-	-	-	75	✓
✓	750	300	11	42.23	4.55	-5.50	75	3.05	5.45	300	10950.00	7,350	1,468.95	2,014.70	7,350	-	-	-	-	-	-	✓
✓	1,112,700	-66,975	8,950	41.06	3.75	-2.00	75	3.60	4.00	975	11000.00	675	1,845.00	1,852.70	75	257.35	1,850.25	64.07	790	-11,325	379,875	✓
✓	-	-	-	-	-	-	75	0.75	13.65	750	11050.00	7,350	1,558.95	2,099.65	7,350	-	-	-	-	-	-	✓
✓	26,700	-17,250	411	42.57	4.80	-0.85	75	3.55	4.80	375	11100.00	7,350	1,781.55	2,061.30	375	166.25	1,955.00	-	1	-	900	✓
✓	225	-	-	-	8.85	-	75	1.35	12.25	900	11150.00	7,350	1,648.95	2,208.80	7,350	-	-	-	-	-	-	✓
✓	36,750	525	197	43.57	3.30	-1.00	150	3.10	3.30	2,325	11200.00	7,350	1,876.60	2,169.90	375	198.45	1,983.25	-	2	-	6,675	✓
✓	300	300	6	55.05	12.00	-723.70	150	4.00	12.00	450	11250.00	7,350	1,739.00	2,243.95	7,350	-	-	-	-	-	-	✓
✓	14,250	-2,550	148	45.72	3.45	-0.20	75	3.25	3.45	75	11300.00	7,350	1,971.20	2,263.35	7,350	-	2,132.25	-	-	-	1,650	✓
✓	-	-	-	-	-	-	300	0.60	14.70	4,800	11350.00	7,350	1,829.00	2,431.45	7,350	-	-	-	-	-	-	✓
✓	20,850	300	179	46.90	2.60	-1.00	75	2.50	3.25	75	11400.00	75	2,229.20	2,251.85	75	204.20	2,192.90	-	6	-	14,325	✓
✓	-	-	-	-	-	-	300	0.55	14.70	4,800	11450.00	7,350	1,919.00	2,542.15	7,350	-	-	-	-	-	-	✓
✓	254,550	2,250	688	46.96	2.85	-0.40	225	2.55	2.85	675	11500.00	150	2,339.50	2,347.90	75	260.10	2,355.00	-	73	-4,875	60,300	✓
✓	-	-	-	-	-	-	75	1.00	14.70	4,800	11550.00	7,350	2,009.00	2,524.25	7,350	-	-	-	-	-	-	✓
✓	6,900	75	5	48.27	2.25	-0.55	150	2.25	3.00	525	11600.00	7,350	2,222.10	2,578.80	375	-0.15	2,364.25	-	-	-	975	✓
✓	-	-	-	-	-	-	300	0.45	50.00	3,000	11650.00	7,350	2,099.00	2,633.10	7,350	-	-	-	-	-	-	✓
✓	12,675	7,500	403	50.71	2.85	-0.60	75	2.80	3.00	300	11700.00	75	2,388.35	2,699.75	75	-	2,312.05	-	-	-	1,050	✓
✓	-	-	-	-	-	-	300	0.40	45.00	3,000	11750.00	7,350	2,189.00	2,782.80	7,350	-	-	-	-	-	-	✓
✓	17,625	-3,525	160	51.61	2.25	-0.75	75	1.95	2.45	75	11800.00	7,350	2,457.50	2,799.10	7,350	-	2,558.80	-	-	-	600	✓
✓	-	-	-	-	-	-	300	0.30	35.00	3,000	11850.00	7,350	2,279.00	2,890.05	7,350	-	-	-	-	-	-	✓
✓	-	-	-	-	-	-	900	1.45	3.80	1,500	11900.00	7,350	2,515.90	2,892.60	7,350	-	-	-	-	-	-	✓
✓	-	-	-	-	-	-	7,500	0.25	24.10	750	11950.00	7,350	2,369.00	3,007.65	7,350	-	-	-	-	-	-	✓
✓	395,550	21,900	2,039	53.42	2.00	-0.55	3,000	1.85	2.00	600	12000.00	75	2,836.55	2,841.95	75	234.30	2,836.55	58.32	18	-	144,375	✓
✓	-	-	-	-	-	-	750	0.30	23.40	750	12050.00	7,350	2,459.00	3,107.05	7,350	-	-	-	-	-	-	✓
✓	900	675	17	55.80	1.65	-1.20	75	1.60	1.95	525	12100.00	375	2,802.05	3,097.35	375	-	-	-	-	-	-	✓
✓	2,175	75	7	57.50	1.95	0.90	1,500	0.65	2.00	1,500	12150.00	7,350	2,549.00	3,212.60	7,350	-	-	-	-	-	-	✓
✓	9,225	2,025	62	55.24	2.00	-0.05	75	1.35	1.95	75	12200.00	75	2,825.60	3,186.00	75	8.00	2,626.00	-	-	-	225	✓
✓																						

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.

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