





Equity

Enter company name or symbol

Normal Market has Closed. May 19, 2020 Next Trading Date: May 20, 2020

(All prices in ₹)

Products

Corporates Membership Domestic Investors

International Investors

Technology

Education

Research

Home $\,\,^{\triangleright}\,\,$ Live Market $\,\,^{\triangleright}\,\,$ Option Chain $\,\,^{\triangleright}\,\,$ Equity Derivatives $\,\,^{\triangleright}\,\,$ Options Contracts

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 8879.10 As on May 19, 2020 15:30:30 IST $_{\mbox{\tiny C}}$

1ew C	ptions Cor	ntracts f	or: NE	-TY	▼	OR S	earch f	or an un	derlying	stocł	GO	F	ilter by:	Expiry [Date 2	8MAY20)20 ▼		Fu	itures co	ntracts	
					CALLS												PUTS	лѕ				
nart	OI	Chng in Of	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 Of	Ol	
1	2,475	-	-	-	2,790.00	-		2,772.30			6100.00	-	1.10		1,125	-0.75	1.15	92.71	2,051	4,200	535,200	
/	-	-	-	-	- 2.454.40	-		-			6150.00	-	0.45	2.55		-	- 4.00	-	-	4 575	42.075	
J	75	-	-	_	3,156.60	-		,			6200,00 6250,00		1.75 0.55	2.15		-0.20	1.90	94.21	70	1,575	12,075	
7	75	-	-	-	2,967.45	-		,			6300.00		2.60	2.70	$\overline{}$	-0.50	2.70	86.03	232	3,600	12,150	
1	-	-	-	-	-	-	-	-			6350.00		0.55	-	-	-	-	-	-	-	-	
1	75	-	-	-	2,682.45	-	,	-			6400.00	-	1.35	3.00	1,500	-	1.70	-	-	-	2,325	
<i>/</i>	29,550	150	- 8	-	2,373.55	10.70	,	2,183.80 2,380.60		-	6450.00 6500.00		1.15 2.30	2.50	375	-0.50	2.30	84.28	708	-7,800	227,175	
J	29,330	130	-	_	2,3/3.33	10.70		,			6550.00		1.15	2.30	3/3	-0.30	2.30	04.20	700	-7,000	227,173	
1	-	-	-	-	-	-				-	6600.00	-	2.65	3.70	75	-1.70	2.50	88.14	36	225	9,000	
1	-	-	-	-	-	-	,	-			6650.00	-	1.10	-	-	-	-	-	-	-		
1	-	-	-	-	-	-		,			6700,00		2.60	3.65	75	-0.55	3.00	-	22	-225	4,950	
J		-	-	-	-	-	,	2,028.50		-	6750.00 6800.00	-	1.15 3.05	3.85	- 75	0.95	4.45	-	18	-375	4,800	
,/	-	-	-	-	-	-		-			6850.00		1.15	-	-	-	-	-	-	-	-1,000	
1	-	-	-	-	-	-	7,350	1,785.20	2,202.95	7,350	6900.00	75	3.15	4.35	675	-0.10	3.85	70.86	17	75	2,700	
<i>A</i>	-	-	-	-	4.600	-	,	,		-	6950.00		2.50	4.70	$\overline{}$		2.50	-	-	-	1,500	
	121,800	-1,125	84	-	1,888.80	55.80		1,888.00		-	7000.00	75 150	3.50 1.35	3.85 6.65	6,375 150	-0.70	3.80 7.70	70.25	3,135	29,325	614,175	
1			_	_	_					1						291.25			4			
7	75	-	-	-	2,178.00	-		1,703.15			7100,00	75	3.80	4.80	75	-1.85	3.35	73.40		675	7,875	
w/	-	-	-	_	-	_	7,350	1,000.30	1,931.15	7,350	7150.00	300	2.35	9.20	900	318.45	9.50	-	6			
d	225	-	2	-	1,689.40	-28.00	-	,			7200.00		3.75	4.95	150	-1.10	4.80	66.16	82	225	23,175	
A	- 75	-	-		1,520.25	-	,	1,466.10 1,525.40			7250.00 7300.00	1,500 75	0.80 4.10	5.60	- 75	-1.90	5.00	63.19	143	1,650	26,175	
J	-	-	-	-	1,320.23	-		,			7350.00		2.05	11.90		-1.90	3.00	- 05.19	-	1,030	20,17	
<i>A</i>	300	-	-	-	1,368.10	-		,			7400,00		5.10	6.20		-2.85	5.10	61.34	354	825	31,800	
J	-	-	-	-	-	-				-	7450.00		5.40	9.85		-1.80	6.60	59.76			1,050	
<i>A</i>	126,150	-7,200	374	-	1,391.15	57.50		1,391.30			7500.00	150 75	6.55 6.60	6.75		-3.20	6.75 6.55					
al al	- 75	-	-	-	1,629.00	-		1,302.70 1,234.25			7550.00 7600.00		6.70	12.45 7.45		-2.45 -3.65	6.75		36 1,699		2,250 48,450	
at a	-	-	-	-	-	-		,			7650,00		6.80	9.50		-6.75	9.20		7	75	225	
N.	12,600	6,150	112	-	1,195.15	62.65	75	1,162.75	1,252.40	75	7700,00		7.25	8.05		-4.90	7.35		_	5,250	56,850	
N.	-	-	-	-	4 002 00	40.45		1,111.55			7750.00		7.95	9.90		-2.50	9.50			150	1,350	
est .	975	75 -	4	-	1,083.80	18.15	/5 75	1,035.05 987.25	1,099.00		7800.00 7850.00		8.55 8.05	10.25 9.50		-4.70 -7.25	10.20 9.75				250,200 2,775	
at a	750	225	9	-	988.00	19.45	75				7900.00		10.55	11.10	_	-8.50	11.00				188,550	
N	75	-	-	-	978.90	-	1,125				7950.00		12.25	14.30		-9.80	13.80	48.25	_	1,050	1,950	
N	589,050	-	1,029	_	902.65	50.40	75	902.45	906.80		8000.00	75	15.85	16.30			15.85	48.35				
<i>A</i>	75 8,325	75 1,050			976.55 812.20		75 75	785.05			8050,00 8100,00	,	17.00 20.10	20.35 21.75		-12.40 -14.15	17.20	48.60 46.46		600 28,875	1,575 162,675	
net net	75	1,030		-	1,000.40	41.03	1,125	719.15	795.30		8150.00		20.75	26.95		-14.15	25.35			375	1,800	
m ^t	15,750	-3,675	153	-	710.65	41.05	75	707.80	720.00		8200,00		27.05	28.55		-19.45	26.10			$\overline{}$	361,800	
_M T	75	-	-	-	667.35	-	1,125	637.35	702.10		8250,00		30.10	33.35		-22.45	28.60			2,400	6,375	
AP.	7,050	-825	96	34.91	625.80	37.75	75	601.50	651.45		8300.00		36.50 39.30	37.15			37.20	43.72		-2,700	236,100	
net .	6,525	450	57	25.44	840.80 542.30	27.85	1,125 75	534.80 532.15	610.90 567.05		8350.00 8400.00	150 75	50.00	43.45 51.00		-25.20 -28.90	43.60 50.50	43.23 42.57	89 16,916	1,275 62,625	2,625 279,075	
nt l	-	-	-	-	-	-	600	435.70	517.45		8450.00	75	55.75	61.40		-31.60	55.70			1,500	5,175	
A.	311,250	-1,425	1,869	36.99		26.60	75	456.80	459.00		8500.00		67.30	67.90	$\overline{}$	-36.25	67.40			112,650		
_M t	150	-	750	24.00	384.20	-6.25	150	335.90	445.60		8550.00		75.05	80.35		-41.60	76.00				9,975	
ent .	34,200 1,575	-525 300		31.96	380.00 357.00	18.30 31.30	75 75	378.25 334.10	385.15 362.75		8600.00 8650.00		89.00 87.15	90.85		-43.95 -66.25	89.05 82.60	41.10	1,248	77,175 4,650	488,475 9,975	
al a	61,125			36.79		12.95	75 75	310.00	314.30		8700.00		117.65	119.00		-50.85	118.65			145,425	726,750	
			·																	,		
ANT .	2,175 183,975	-750 15,075		33.90 36.32		22.00 2.55	75 75	270.20 244.20	287.75 246.90		8750.00 8800.00	75 150	100.05 153.10	137.45 154.95		-88.50 -59.45	103.85 154.00	40.12 39.99		-1,050 120,000	16,950	
APP	9,900		-	35.50		-3.65	75 75	210.00			8850.00		171.20	178.35		-64.75	174.50				25,725	
N.	245,850					-3.80	75	187.50	190.45		8900.00		198.00	199.00		-66.50	199.00	39.57			654,300	
N	20,550	4,875		36.38		-5.65	75	163.40	168.95		8950.00		217.90	225.95	300	-70.55	221.90		2,331	7,425	14,775	
M.	1,288,875			_		-8.95	75	141.10	143.00		9000,00		249.15	252.50		-74.30	249.65	39.15				
AT .	23,775 507,750			35.77 35.37		-11.70 -17.40	75 75	117.95 101.10	123.80 102.50		9050.00		271.15 308.05	283.45 313.20		-82.65 -78.95	272.85 311.00			-1,350 -49,500	16,500 379,125	
and a	53,700			35.56			300	82.05	89.35		9150.00	75	282.95	349.90		-85.40	346.65			-1,650	19,575	

		C			CALLS	11.	D. I	D' I	A -1	A - 1	C4 -11	D'.	D' I	A - 1	A - 1	NI.	PUTS	>		Cl		
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
M	917,400	63,225	52,305	34.96	71.25	-19.55	75	71.50	72.00		9200.00	750	375.75	380.00			379.55	38.17	9,134	-80,025	467,400	, N
M	44,175	4,125	1,966		62.95	-17.00		59.20	63.00		9250.00	75	415.00	428.45	75	-86.10			52	- '	11,475	_
M	1,494,825		56,328	$\overline{}$	48.70	-20.95		48.15			9300.00	750	452.05	457.00		-84.10			-	-84,000	389,250	
<i>M</i>	37,650 994,650	-75	1,492 41,800	$\overline{}$	40.85	-20.10 -19.35		39.35 32.60	41.00 33.00		9350.00 9400.00	75 75	431.15 535.30	500.95 539.95	75 75	8.90 -87.90	520.00 534.50		1 102	-300 -21,450	6,675 226,725	-
nd nd	46,425	3,375		34.69	27.95	-17.10		26.05	28.00		9450.00	300	579.70	591.05	825	-43.75	584.25		-	-150	15,150	
1	1,809,075		68,894	-	22.50	-16.55		22.00	22.50	$\overline{}$	9500.00	75	626.00	628.95	$\overline{}$	-79.05	629.55	_		-	828,525	
	34,650	900		34.31	18.65	-15.95		18.00	18.80	75	9550.00	75	615.70	681.90	70		582.00		1	183,300	·	
M															75	158.05			-		4,875	
N	589,425		26,182	-	15.50	-13.90		15.45	15.50		9600,00	75	715.05	723.05	$\overline{}$	-76.80				-8,175	67,275	
<i>A</i>	22,350 618,675	,	25,630	34.01	13.20 11.10	-12.00 -11.10		12.60 10.70	14.05 11.20		9650.00 9700.00	75 75	726.95 809.70	775.85 821.05		191.00 -67.35	770.05 820.85		58 148	450 75	975 171,825	
nd nd	27,000			35.01	7.00	-12.45		6.25	9.00		9750.00	150	856.60	868.40		-51.40				-225	1,950	_
M.	890,850				7.50	-9.00		7.25			9800.00	75	908.00	915.00		-75.15	911.00			-1,350	119,625	
M	30,675	9,675	520	34.94	7.00	-8.65	75	6.25	7.20	75	9850.00	75	942.60	967.80	150	102 4E	842.30	56.47	10	150	4,050	M
ANT.	438,675	37,200	15,871	35.57	6.15	-6.15	1,950	6.00	6.25	750	9900.00	75	971.85	1,015.25	75	193.45 -70.15	1,008.00	50.04	49	-375	50,625	ANT.
M.	25,950	1,875	-	35.78	5.35	-5.50	-	5.35	6.00				1,000.75		75		1,014.75		7	-450	150	-
M	2,389,800	101,775	36,161	36.53	5.55	-3.90	75	4.95	5.25	75	10000.00	150	1,104.55	1,112.70	150	-65.35	1,109.00	51.24	794	-17,550	285,450	ANT.
ANT.	22,500		228	36.74	4.55	-3.20	75	4.40	6.50	75	10050.00	1,125	1.092.05	1.185.30	75	-	1.195.00	-	-	-	225	ANT.
M.	306,600		8,448		4.10	-2.80		3.85	4.10	$\overline{}$	10100.00	-	1,202.00		$\overline{}$	-68.50	1,206.25	-	102	5,550	16,725	_
N	3,675	225	15	37.34	3.10	-2.45		3.15	5.10		10150.00		1,209.85	1,304.60	75	-	802.85		-	-	600	AN ^T
M	420,075	109,800	6,327	38.16	3.35	-1.65	225	3.15	3.40	600	10200.00	75	1,302.40	1,310.55	75	-62.60	1,305.05	89.71	39	-1,725	45,150	ANT
ant.	2,400	150	13	38.45	3.00	-1.50	150	1.55	4.25	300	10250.00	75	1,296.05	1,404.60	2,100	-	-	-	-	-	-	AN.
M	344,775	- 150 275	6,906	39.43	2.80	-1.55	600	2.75	3.00	1,500	10300.00	75	1,394.20	1,414.10	75	-57.25	1,412.30	67.39	150	-5,325	6,225	
M.	-	150,375 -	-	-		-	75	1.45	5.65	900	10350.00	1.125	1,409,45	1.521.70	450	-	-	-	-	-	-	N.T
M.	191,850		4,994	41.12	2.60	-1.20	-	2.45		$\overline{}$	10400.00	-			$\overline{}$	-66.90	1,514.85	-	8	-75	3,600	
AN ²	5,625	109,425 900	15	43.56	3.75	-0.05	900	1.65	3.20	900	10450.00	2 250	1 ⊿89 60	1 698 05	7 350			_	_			AND THE
ANT.	1,219,275		10,821	$\overline{}$	2.75	-1.25		2.75	2.80	$\overline{}$	10500.00		1,601.55		7,550	-63.90	1,607.50	61.11	371	-4,725	268,950	
M.	525	-	3	\vdash	2.80	-3.65	-	2.80	4.65	$\overline{}$	10550.00		1,592.45	-	75	-	-	-	-	-	-	net.
M	93,300	-30,300	1,313	45.66	2.45	-0.85	150	2.40	2.90	675	10600.00	75	1,671.25	1,713.65	75	121.70	1,650.00	93.13	6	-300	16,275	, nt
m.	-	-	4	52.78	6.70	-6.30	900	1.30	4.35	900	10650.00	7,350	1,501.10	1,855.60	7,350	121.70	-	-	-	-	-	M
nt.	74,700	-23,700	919	47.81	2.10	-0.90	1,950	2.05	2.45	-	10700.00	-	1,770.25		75	-11.10	1,797.90	-	3	-	19,050	
M	750	750	38	49.26	3.50	1,110.65	75	2.50	3.45	900	10750.00	7,350	1,601.10	2,029.35	7,350	-	-	-	-	-	-	M
ant.	66,225	-7,200	597	49.69	2.50	-0.70		2.00	2.45	75	10800.00	375	1,840.20	1,914.00	75	-	1,965.15	-	-	-	5,025	m.t
M	-	-	4	58.41	7.30	4 025 25	1.500	0.70	4.45	300	10850.00	7,350	1,701.10	2,149.30	7,350	-	-	-	-	-	-	M
ant.	30,225	-1,500	147	50.84	1.55	1,025.35 -1.15		1.65	1.95	525	10900.00	4.650	1.923.95	2.121.35	375	_	2,024.05	-	-	-	150	ne.
M.	1,500	-	21	-	2.15	-0.45		1.40	2.15		10950.00	-	-			-	-	-	-	-	-	A.
M	1,014,150	-20,700	3,617	53.09	2.10	-0.65	4,050	2.10	2.20	2,625	11000.00	75	2,098.45	2,105.00	900	-67.60	2,099.10	79.55	155	-3,000	359,175	N
N	-	-		64.30	8.20			1.30	4.50	-	11050,00	_				-	-	-	-	-	-	N
N	20,400	450		54.27	2.10		-	1.50	2.25		11100.00		-			-	2,230.00	-	-	-	750	,n,*
net net	225 33,525	1,500	1 87	57.37	1.35 1.95	-6.20 -0.65		0.30 1.95	3.50 2.00		11150.00	-	2,224.35				2,222.05	-	14	-	6,375	Nest.
		, i											,	,		222.90					0,575	
M.	675 12,000	300 -150		56.45 58.14	3.00 1.50	-4.90 -1.00		1.00 1.55	3.90 2.30		11250.00	-	-			-	2,430.00	-	-	-	1,575	,n,7
nd nd	12,000	-130	- 13	JO. 14 -	1.30	-1.00	1,500	0.70			11350.00						2,430.00	_	-	-	1,373	ANT
M.	18,450	-525	72	62.14	2.75	0.45		1.50	2.45		11400.00		,	,		-61.90	2,503.30	121.68	4	-75	14,250	
M	-	-	-	-	-	-	1,500	0.30	3.50		11450.00					-	-	-	-	-	-	M.
M	234,675	-3,150	289	61.32	1.50	-0.80	8,175	1.35	1.65	75	11500,00	75	2,593.90	2,606.00	75	122.40	2,542.65	128.21	10	-525	59,025	M
M	-	-	-	-	-	-	75	0.20	3.00	3,000	11550.00	7,350	2,401.10	2,826.70	7,350	122.70	-	-	-	-	-	, not
M	5,175	75	8	64.34	1.50	-1.00	1 ' 1	1.45	1.90		11600.00					-0.15	2,364.25	-	-	-	975	M
N	-	-	-	-	-		15,000	0.15			11650.00		,	,		-	-	-	-	-	-	M
M.	14,175	75	1	-	1.95		1,500	1.35			11700.00					-	2,591.00	-	-	-	1,050	M.
net net	16,275	- -450	7	65.64	1.15		15,000 2,325	0.15 1.15		_	11 75 0.00 11800.00	-	-			-	2,558.80	-		-	-	nert nert
AT.	-	-	-	-	-	-	7,500	0.15		_	11850.00		-			-	-	-	-	-	-	No.
M			-		-		3,600	0.35	2.50	300	11900.00	375	2,860.10	3,159.40	375	-	-	-	-	-	-	M
N	-	-	-	-	-	-	900	0.20		_	11950.00	-			_	-	-	-	-	-	-	M
<i>"</i> /	355,575	-35,475	1,269	69.23	1.40	-0.35	,	1.30	1.40		12000,00		3,094.25			-57.80	3,100.00	107.37	112	-6,675	137,400	_
M	-		-		-		900	0.15			12050.00					-	-	-	-	-	-	AN.
<i>"</i> /	5,850	-	8		1.05	-0.40		1.05	1.75		12100.00		3,066.70			-	-	-	-	-	-	,nt
m² m²	2,925 9,525	75 -	5		1.00 1.70	-0.85	450 450	1.00 1.05	1.70		12150,00	-	2,799.05 3,153.60			702.00	3 320 00	159 51	1	- -75	150	net net
and a	900		-	-	1.95	-	75	0.20			12250.00					- 02.00	-	-	-	-	-	N ^N
M	12,750		3	71.48	1.05	-0.55	750	1.05	1.65	375	12300.00	75	3,266.80	3,546.90	75	-	-	-	-	-	-	N.
M		-	-		-	-	8,400	0.05			12350.00	-	-			-	-	-	-	-	-	n ⁿ
M	3,450		6	70.69	0.70	-0.05		0.85	1.25		12400.00		3,358.25			-	2,797.35	-	-	-	375	,n,T
<i>N</i>	774750	- 24 E00	-		4 45	0.25	8,400	0.05		_	12450.00	-			-	-	2 400 00	-	-	-	100 475	AN.
M	274,650	54,500	930	76.73	1.45	-0.25		1.35			12500.00		3,590.45			129.80	3,490.00	-	1	-75	188,175	
M	2,250		-		2.00		900	0.05	2.00	$\overline{}$	12550.00	-			-	-	-	-	-	-	-	AN.
*	-	-	-	-	-	-	900	0.55	1.65		12600.00					-	-	-	-	-	-	,n,7
	-		-			-	75 900	0.75 0.55	2.00 1.85		12650.00 12700.00					-	-	-	-	-	-	and and
A)	-1			ı "l	- 1																	
, n/ , n/	10,050	-	-	-	1.70	-	7,200	0.10	1.65	1,950	12750,00	7,350	3,339.10	4,166.25	7,350	-	-	-	-	-		not.

	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 Of	OI	Chai
M	-	-	-	-	-	-	3,600	0.10	1.70	600	12850.00	7,350	3,429.10	4,277.70	7,350	-	-	-	-	-	-	M
pot .	-	-	-	-	-	-	2,400	0.55	1.75	300	12900,00	375	3,809.95	4,173.70	375	-	-	-	-	-	-	ANT.
M	2,025	-	-	-	1.00	-	900	0.20	1.75	825	12950,00	7,350	3,519.10	4,382.95	7,350	-	-	-	-	-	-	M
M	164,100	-6,900	180	85.44	1.25	-0.20	75	1.25	1.30	150	13000.00	75	4,087.70	4,098.25	75	-53.70	4,095.00	125.35	22	-825	113,325	M
M	-	-	-	-	-	-	3,600	0.10	1.80	600	13050,00	7,350	3,609.10	4,493.65	7,350	-	-	-	-	-	-	M
M	-	-	-	-	-	-	2,400	0.25	1.75	300	13100.00	375	3,999.80	4,381.55	375	-	3,515.10	-	-	-	75	M
M	-	-	-	-	-	-	2,400	0.25	2.50	300	13150.00	375	4,047.10	4,531.75	7,350	-	-	-	-	-	-	m.t
Total	19,081,050		557,811																422,078		18,637,875	Tota

Note:

Тор

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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