



Enter company name or symbol

Normal Market has Closed. May 21, 2020 Next Trading Date: May 22, 2020

(All prices in ₹)

Products

Corporates

Membership Domestic Investors International Investors

Technology

Education

Research

Home ▶ Live Market ▶ Option Chain ▶ Equity Derivatives ▶ Options Contracts

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9106.25 $\,$ As on May 21, 2020 15:30:30 IST $_{\mbox{\tiny CL}}$

			CALLS			Search for an underlying stock				GO	Filter by:		Expiry Date 28MAY2020				<u>▼</u> Futures contra				
																PUTS					
nart	Ol	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	-	3	-	2,999.35	19.70	-	,	2,972.80		6100.00	7,575	0.35		3,225	-0.60	0.40	97.31	1,662	-13,350	488,925
,	- 75	-	-	-	3,156.60				3,078.55 3,157.00	,	6150.00 6200.00	1,800 450	0.10	0.50	1,200 300	-1.20	0.50	95.52	85	1,725	14,475
1	-	-	-	-	-	-			3,106.55	,	6250.00	1,800	0.10	2.00	750	1.20	-	75.52	-	1,725	1-1, 17
,	75	-	-	-	2,967.45	-			2,944.55	_	6300.00	2,550	0.60	0.85	450	-1.30	0.60	93.40	43	1,350	11,17
1	-	-	-	-	-	-		,	2,989.25	,	6350.00	1,800	0.10	2.30	750	-	-	-	-	-	
1	75	-	-	-	2,682.45	-	,		2,840.70		6400.00	675	0.40	1.55	675	-1.10	0.60	89.72	6	75	2,40
/	29,325	-150	5	-	2,576.05	31.20		,	2,889.05 2,564.15		6450.00 6500.00	900 2,700	0.10	1.35 0.75	750 375	-1.35	0.65	86.75	644	14,850	223,05
1	27,323	-130	-		2,376.03	31.20		,	2,775.55		6550.00	300	0.03	2.15	750	-1.33	0.65	00.73	-	14,030	223,00
,	-	-	-	-	-	-			2,716.65		6600.00	75	0.80	1.40	75	-0.70	0.95	86.30	85	975	9,22
1	-	-	-	-	-	-	7,350	2,105.90	2,662.85	7,350	6650.00	300	0.15	2.30	750	-	-	-	-	-	
J	-	-	-	-	-	-			2,611.55		6700.00	75	0.90	1.50	675	-1.50	0.85	81.71	7	-150	3,97
/	-	-	-	-	-	-			2,562.10		6750.00	900	0.10	2.40	750	4.00	- 0.45		- 42	-	4 50
ol ol	-	-	-	-	-			,	2,506.50 2,452.90		6800.00 6850.00	825 525	0.65	1.60 2.60	600 750	-1.00	0.65	76.07	12	-300	4,50
,/	-	-	-	-	-	-	,	,	2,389.75		6900.00	75	1.10	1.70	300	-0.90	1.05	76.20	2	-	2,40
1	-	-	-	-	-	-	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	1,27
1	120,900	-525	106	-	2,074.15	-2.70	-	,	2,074.20		7000.00	750	1.20	1.30	825	-1.00	1.30	74.31	2,154	-21,450	567,82
1	-	-	-	-	- 470.00	-		,	2,236.25		7050.00	150	0.65	2.05	150	2 20	4.25	- 74 00	-	2.025	0.70
√ √	75 -	-	-	-	2,178.00				2,082.85	,	7100.00 7150.00	75 5,025	0.85	1.35 2.10	150 750	-2.20	1.35	71.00	167	2,925	9,75
<i>,</i> /	150	-75	2	90.90	1,931.85	242.45			1,989.05		7200.00	600	1.05	1.45	525	-1.85	1.60	68.73	141	-5,400	15,6
1	-	-	-	-	-	-		•			7250.00		0.60	3.00	750	-	-	-	-	-	
<i>,</i> 7	75	-	-	-	1,520.25	-	-	,	1,879.15	-	7300.00	525	1.20	2.10	75	-2.05	1.20	63.03	144	-450	16,80
1	-	_	-	-	-	-		,	1,945.05		7350.00	5,025	0.65	3.70	750	-	-	-	-	-	
,	225	-75	1	12/./1	1,804.30	436.20	,		1,773.00	,	7400.00	75 300	1.55 0.90	2.45 2.65	900 300		2.00			-5,100 -75	16,3! 1,3!
/ /	118,050	-1,125	191	-	1,570.00	-12.35			1,718.90 1,570.90		7500.00	2,850	1.85	1.95	975	-1.90	1.95		_		1,823,5
,7	-	- 1,125	-	-	-	12.55			1,613.10		7550.00	75	1.60	4.25	750		1.55			150	2,32
1	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	29,70
<i>A</i>	-	-	-	-	-	-			1,565.85		7650.00	75	1.65	4.30	750		1.65			-225	1!
<i>A</i>	11,175	-	3	-	1,370.00	34.95	-		1,437.10		7700.00	450	1.50	2.35	75	-2.35	1.55			-	44,40
ol ol	825	- -75	- 1	101.05	1,398.75	- 232 7 5			1,395.35 1,353.85	-	7750,00 7800,00	75 23 100	1.80 2.40	4.50 2.45	750 225	-1.90 -1.95	1.75 2.40			-75 -45,150	1,12 179,85
art .	-	-/3	-	101.05	1,370.73	-			1,314.75	-	7850.00	75	2.25	4.10	750		2.20		-	-525	2,02
,	750	-	-	-	1,065.20	-			1,261.75	-		300	2.50	3.45	75	-2.20	2.50			-12,675	177,52
M.	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			3,37
M.	572,175	-9,750	628	-	1,067.25	-6.35			1,068.00		8000.00	600	3.55		7,725		3.55		-	114,600	
<i>M</i>	75 7,050	- -75	2	- 57 47	997.35	86.30	1,125 525	9/5./5	1,045.75 999.55		8050.00	75 375	4.00 4.55	4.95 5.00	150 225	-2.05 -2.50	4.00 4.55	44.32		1,350 5,775	3,52 168,82
est.	7,030	-/3	-	-	903.45	- 00.30	1,125	885.55		, .	8150.00	75	4.15	5.75	150	-2.80	5.90		3,483	2,850	5,10
m ^t	14,775	-75	21	-	869.00	-16.75	75	850.90		-	8200.00	675	5.70	5.90	75		5.95	_	_	-24,750	343,87
A.	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	16,05
A ^T	6,000	-300	21	-	770.00			749.35	796.15		8300.00	150	7.50		375		7.75	_	_	119,175	555,37
<i>A</i> ²	75 4 000	225	- 42	-	654.35		1,125	620.55		-	8350.00 8400.00	75 75	8.10				9.45			-900 149,250	4,57
net net	6,000	-225	42	-	690.00	9.10	75 75	661.65			8450.00	75 75	9.80 11.60		1,050 3,000	-5.65 -8.25	10.75 13.00			-	487,35
M.	298,800	-1,500	1,525	-	583.55	-13.20	75	578.00	584.15	-	8500.00	150	13.75	15.20		-8.85	15.20	_		527,250	2,830,65
ANT.	150	-	-	-	384.20		1,125	480.95	596.00		8550.00	300	16.10		2,250		18.00	35.07	713	4,050	20,47
<i>~</i>	28,200		426		483.95		75	483.20			8600,00	75	21.05	23.95			23.95			124,350	772,42
~*	3,375	-	53		448.65		75 450	433.45	444.60		8650.00	300	25.15			-12.05	26.80				47,17
nd	48,525 2,250	-11,925 -2,700	882 63			-11.25 -19.35	450 75	391.65 347.80			8700.00 8750.00	75 75	31.00 39.80			-15.50 -16.75	32.95 40.00		,	351,450 14,700	1,206,22 52,50
n ^a	2,230	-2,700	US US		334.03	117.33	/3	J47.0U	337.30	150	3730.00	′3	J7.0U	40.00			40.00	JJ.00	3,0/3	14,700	J2,3C
_A A	143,625		4,537	-		-23.75	750	311.05		-	8800.00	750	48.45			-18.55	49.10			250,200	
<i>M</i>	9,825		120			-26.65	150	270.10			8850.00	1,500	60.00	61.45		-22.95	60.00		_	14,175	56,77
, p. 1	175,125			16.43		-23.45	750 75				8900.00 8950.00	825 150	73.00	73.60 90.00		-21.80 -20.65	73.00 90.00	_	,	221,775 32,100	
net net	21,600 1,213,875		57,794	17.78 19.05			75 750	199.15 169.05	170.00		9000.00	1,125	87.20 106.00			-20.65 -23.95	107.00		_	723,675	85,05 3,285,07
art.		22,800				-28.30	75	138.10			9050.00	825	126.00			-22.15	127.80			26,775	93,07
n ^a	1,143,600					-30.10		113.00			9100.00	300	149.00			-25.95	149.00	_		676,800	
M	126,600					-31.95	750	90.05	92.40		9150.00	750	176.05			-23.10	179.75		-	26,700	47,17
M	1,531,950	448,950 29,250				-30.60 -28.25	525 75	69.50 54.00			9200.00 9250.00	9,900 75	205.00 231.80			-27.45 -35.60	205.00 241.00		-	152,925 75	599,10 12,30

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1.153.05 12.450 8.450 8.450 4.450 4.550 4.500		OI	Chng in Ol	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	Ch
	1	1,753,050	129,450	86,485	20.98	40.90												278.45	34.80	9,561	79,050	457,425	
	1		,	-		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	, ,	,					-			,							358.90		2,672	12,600	235,125	_
	_	,	,	-														400.00			-	14,325	_
	_							-										445.70		5,346	,	696,075	
	_	,	,															485.65 541.10	40.22		-225 1,800	4,650 69,075	
789,00	_	,	,								,						-3.20	548.00			-150	450	
1		30,330	17,400	7-1/	23.33	5.50	-7.50	130	3.30	3.40	/3	7030.00	/3	330.10	013.03	/3	110.95	340.00	33.02		-130	450	Ľ
1,162,500 705,757 18,615 26,72 3.15 3.36 13,800 3.15 3.30 2,225 500,000 75 774,00 745,257 724,00 724,00	_	•	-					_			-, -							639.80	49.28		-1,275	164,700	_
	1	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	
2	1	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		732.90	52.18	294	-1,500	117,000	П
2	_	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	Г
2, 28, 57, 04 19, 250 23, 12 29, 79 18, 8 2, 59 3, 600 1, 175 1, 88 5, 59 0000000 75 92, 05 98, 90 75 18 12, 25 23, 25 24, 25 2	1	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	Г
2	1	,	,										-					991.20	-	-	-	225	_
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2	_	,	,					-					-	,	,		10.00	1,036.10	67.07	38	-75	16,575	_
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2	_	,	,					-			,			,	,		-27.55	1,114.65	63.17	21	-1,275	42,300	H
185,675 2,175 1,194 3,775 0,775 1,975 3,775 0,775 1,975 3,775 0,775 1,975 3,775 0,775 1,975 3,775 0,775 1,975 3,775 0,	_	,											-			-	12.40	1 226 90	72.23	39	-900	5,325	H
1	_	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		-,	JJ.UZ	0.03	1.00	-						-	,		12.40	-,220.90	, 2.23	-	-	J,JZJ -	\vdash
1	_	185.475	2,175	1,194	35.99	0.65	-1.40				,		-	,	,	,	-14.35	1,337.30	80.31	14	-375	3,075	H
811,950	_	,	,					-					-				-	,227.50			-	-	H
198,525	_	,	-										-	,	,		-5.90	1,432.00	82.32	536	7,050	259,575	H
78,225 2,325 403 41.21 0.75 -1.00 1,350 0.90 0.80 6.75 1000.00 75 1,903.95 1,502.50 1,125 33.4 93,675 20,850 923 44.07 0.88 -1.25 6.75 0.50 0.85 975 1000.00 75 1,693.95 1,642.50 1,125 73.6 94,675 1,650 225 4.63 4.88 6.88 75 0.60 0.85 1,500 0.95 0.00 1,125 1,803.81 1,744.15 75 94,675 1,675 2.75 4.64 0.70 0.85 1.50 0.90 0.75 0.00 0.00 0.00 1,125 1,803.81 1,744.15 75 94,675 1,745 1,744 1,744 1,745 1,744 1,745 1,744 1,745 1,744 1,745 95,075 1,725 189 4.64 0.70 0.85 1,500 0.75	_	FOE	198,525			2.00		200	0.40	2.00		40550.00	4.405	4 207 05	4 520 25	70		<i>'</i>					L
	_		2 225	402	41 21		1.00						,			-	22.40	1 472 20	-	-	- 70	16 500	L
1		76,223	-2,323	403	41.21	0.75	-1.00	-									-33.40	1,4/3.20	-	1	75	16,500	H
1,500	_	93 675	20.850	973	44.07	0.85	-1 25				,		,	,	,	,	-36 90	1,587.25	65.32	14		19,050	H
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29,025 1,725 189 47,61 0,70 0,85 13,60 0,00 0,75 75 1000,00 1,125 1,683.01 1,844.01 1,125 1,13	_	,		-									-	,	,	-	-54.25	1.693.30	73.36	6	-225	4,725	H
	_	-	-,000	-	-	-	-										-	-,070.00	-	-	-	,, 20	H
1,350	_	29,025	-1,725	189	47.61	0.70	-0.85	13,500	0.50	0.75	75	10900.00	-				-	2,024.05	-	-	-	150	r
	_	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	-	-	-	-	-	-	Г
24,975	1	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	Г
	1	-	-	-	-	-	-				,		7,350	1,722.25	2,138.90	7,350	-	-	-	-	-	-	
28,125	1	,	,	226													-	2,230.00	-	-	-	750	
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10,800	-	28,125	-6,300	33/	52.29	0.50	-0.85	/5	0.55	0.95	/5	11200.00	7,350	1,987.55	2,237.35	7,350	145.55	2,076.50	66.50	4	-225	6,150	
18,00	1	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	-	-	-	-	-	-	
18,300 6-75 201 61.46 1.20 0.30 75 0.55 1.20 1.35 1.400.00 75 2,194.65 2,405.00 75 -33.2	1	10,800	-450	80	53.21	0.40	-1.50							,	,		-	2,430.00	-	-	-	1,575	
	_	-	-	-	-	- 4.00	-				.,		,	,	,	,	-	-	-	-	-	- 42.000	L
236,175		18,300	-6/5	201	61.46	1.20	-0.30	_						-				2,286.60	86.24	4	-225	13,800	H
	_	236 175	12 125	1 660	50.30	0.60	-0.75							-		-		2 344 55	-	6	-225	56,400	
		230,173	13,123	1,000	J7.J0 -	0.00	-0.75	-	0.30					-	,		-07.05	2,341.33	-	-	-223	30,400	H
75	_	4.800	450	7	63.01	0.80	-0.05	2.775	0.45				-	-	,		-0.15	2,364.25	-	-	-	975	H
492.40 133.275 -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 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 2,025 98 61.27 0.30 -0.80 75 0.40 0.75 225 11800.00 450 2,586.60 2,834.85 525 2,025 1.0 -0.25 -0.290 3,000 11950.00 7,350 2,440.90 2,956.75 7,350 3,000 0.00 450 2,507.80 3,000 0.00 450 2,677.30 2,940.45 525 2,000 2,400 11950.00 7,350 2,407.30 2,940.45 525 2,000 2,400 11950.00 7,350 2,577.80 3,063.00 7,350 2,577.80 3,063.00 7,350 2,577.80 3,063.00 7,350 2,025 1,000.00 150 2,921.90 2,934.15 150 3.8 3,000 2,1975 2,700 184 71.86 0.70 0.15 -0.25 75 0.15 0.50 750 12150.00 7,350 2,707.95 3,316.50 7,350 2,1975 2,700 3,367 75.52 0.90 0.05 450 0.30 0.90 900 12200.00 7,350 2,707.95 3,316.50 7,350 2,1575 -0.25 1.575 -0.25 1.575 -0.25 1.575 0.40 0.75 0.40 0.75 1.50 12350.00 7,350 2,890.90 3,514.20 7,350 2,1757 0.30 0.50 150 12450.00 7,350 2,890.90 3,548.90 7,550 2,917.70	_	-					-	-	-									-	-	-	-	-	
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18,525 2,025 98 61.27 0.30 -0.80 75 0.40 0.75 225 1800.00 450 2,586.60 2,834.85 525 1	_	13,2/5	-525	/	60.23	0.35	-0.65	9/5	0.35		,		,	,	,	,		2,591.00	-	-	-	1,050	-
	$\overline{}$	10 525	2 025	- 00	41 27	0.20	0.90	75	0.40		-		,	,	,	,		2,558.80	-	-	-	-	
	_	10,323	2,023	70	01.27	0.30	-0.00	/5	0.40									2,330.00	-			600	-
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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.

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