

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9859.90** As on Apr 30, 2020 15:30:31 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	Chart	
	5,250	-675	25	-	3,767.00	380.00	75	3,694.70	3,733.30	75	6100.00	75	5.15	8.00	300	3.20	8.00	72.84	2,140	66,000	507,450		
	-	-	-	-	-	-	9,900	2,294.05	3,950.00	300	6150.00	225	0.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,262.15	4,832.70	9,900	6200.00	300	3.75	7.95	600	-1.70	3.65	-	13	75	5,025		
	-	-	-	-	-	-	9,900	2,538.70	4,812.80	9,900	6250.00	225	0.30	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,159.80	4,701.65	9,900	6300.00	300	4.55	7.50	150	-2.45	6.60	68.43	12	750	2,325		
	-	-	-	-	-	-	9,900	2,467.45	4,680.85	9,900	6350.00	225	0.40	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,098.05	4,614.50	9,900	6400.00	300	5.20	7.90	375	-9.00	7.95	69.45	16	975	1,125		
	-	-	-	-	-	-	9,900	2,396.20	4,547.70	9,900	6450.00	-	-	-	-	-	-	-	-	-	-	-	
	25,425	24,900	355	-	3,325.30	292.55	225	3,285.10	3,337.45	75	6500.00	75	7.35	8.25	3,600	0.15	8.25	67.82	1,962	35,925	250,275		
	-	-	-	-	-	-	9,900	2,324.95	4,418.20	9,900	6550.00	-	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,290.25	4,351.90	9,900	6600.00	300	6.05	9.75	75	-2.70	7.90	-	9	-75	2,250		
	-	-	-	-	-	-	9,900	2,253.70	4,255.60	9,900	6650.00	-	-	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,219.00	4,181.10	9,900	6700.00	300	7.55	14.45	900	-3.50	14.45	-	6	150	825		
	-	-	-	-	-	-	9,900	2,182.45	4,124.95	9,900	6750.00	9,900	0.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,147.75	4,088.00	9,900	6800.00	300	6.05	14.95	75	1.75	10.75	65.33	24	1,350	3,150		
	-	-	-	-	-	-	9,900	2,111.20	3,997.00	9,900	6850.00	3,000	3.00	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,076.50	3,959.05	9,900	6900.00	300	5.05	14.90	300	-	-	-	-	-	-	-	
	-	-	-	-	-	-	9,900	2,039.95	3,903.95	9,900	6950.00	150	3.05	21.80	9,900	6.45	24.95	-	-	-	225		
	126,375	61,200	919	-	2,805.00	230.00	75	2,805.25	2,814.50	75	7000.00	225	12.50	13.55	75	-0.50	12.50	61.74	5,756	21,675	672,150		
	-	-	-	-	-	-	9,900	1,968.70	3,766.25	9,900	7050.00	-	-	-	-	-	-	-	-	-	-	-	
	75	-	-	-	2,454.00	-	9,900	1,695.65	3,559.65	9,900	7100.00	300	6.30	18.75	300	-	9.05	-	-	-	75		
	-	-	-	-	-	-	9,900	1,897.45	3,629.75	9,900	7150.00	-	-	-	-	-	-	-	-	-	-	-	
	75	75	1	-	2,629.80	937.65	9,900	1,654.70	3,428.45	1,425	7200.00	75	14.00	15.00	75	-2.35	14.00	58.19	49	-750	6,675		
	-	-	-	-	-	-	9,900	1,826.20	3,498.55	9,900	7250.00	-	-	-	-	-	-	-	-	-	-	-	
	150	150	2	-	2,500.00	875.10	9,900	1,569.90	3,302.20	750	7300.00	300	12.30	17.85	300	-1.50	16.00	54.46	52	75	4,800		
	-	-	-	-	-	-	9,900	1,754.95	3,366.45	9,900	7350.00	525	3.00	-	-	-	-	-	-	-	-	-	
	150	150	2	-	2,400.90	841.50	9,900	1,507.30	3,175.15	675	7400.00	300	13.65	16.40	75	-5.10	13.55	56.50	70	2,625	12,075		
	-	-	-	-	-	-	9,900	1,683.70	3,250.75	9,900	7450.00	150	3.05	29.00	150	-	32.00	-	-	-	75		
	132,450	18,300	417	-	2,314.55	224.10	75	2,311.50	2,323.65	75	7500.00	300	17.35	17.65	75	-4.50	17.65	54.63	6,372	72,450	1,680,375		
	-	-	-	-	-	-	9,900	1,612.45	3,116.00	9,900	7550.00	150	8.50	26.85	150	-	24.00	-	-	-	150		
	150	-	-	-	1,777.25	-	450	1,577.70	2,922.85	750	7600.00	450	15.55	18.75	75	-8.90	15.25	52.81	198	2,925	16,425		
	-	-	-	-	-	-	9,900	1,541.20	2,973.85	9,900	7650.00	450	4.00	51.05	9,900	-	-	-	-	-	-	-	
	5,925	-	2	-	2,148.85	235.85	450	1,317.55	2,798.00	900	7700.00	75	17.55	20.95	300	-5.40	20.95	51.45	301	-75	16,425		
	-	-	-	-	-	-	9,900	1,469.95	2,842.15	9,900	7750.00	1,500	4.05	45.60	9,900	-	-	-	-	-	-	-	
	975	750	10	-	2,020.35	295.35	9,900	1,255.55	2,696.50	825	7800.00	300	19.05	21.90	450	-8.15	20.00	49.50	418	8,175	50,625		
	-	-	-	-	-	-	9,900	1,393.80	2,913.80	9,900	7850.00	150	4.05	40.40	150	-	29.45	-	-	-	150		
	525	450	9	-	1,889.85	1,119.85	450	1,191.65	1,945.50	150	7900.00	300	21.05	23.00	900	-10.85	21.05	48.84	343	-	34,875		
	-	-	-	-	-	-	9,900	1,327.45	2,613.10	9,900	7950.00	150	4.05	48.05	150	-	-	-	-	-	-	-	
	590,400	278,850	4,336	-	1,829.00	228.60	150	1,822.40	1,833.45	75	8000.00	75	26.80	26.90	225	-9.35	26.90	47.77	20,852	236,850	1,770,450		
	-	-	-	-	-	-	9,900	1,226.30	2,654.85	9,900	8050.00	150	8.55	50.50	150	-	-	-	-	-	-	-	
	11,250	2,100	43	-	1,674.55	184.55	750	1,498.35	2,300.05	75	8100.00	150	27.55	31.95	150	-8.05	32.00	46.50	900	-5,175	29,550		
	-	-	-	-	-	-	9,900	1,156.25	2,340.40	9,900	8150.00	150	7.55	75.25	150	-	80.90	-	-	-	150		
	4,800	1,575	23	-	1,581.15	192.90	450	1,412.35	2,397.40	75	8200.00	150	33.00	48.50	300	-7.95	38.00	45.62	1,236	-3,600	110,850		
	-	-	-	-	-	-	9,900	1,113.70	2,353.95	9,900	8250.00	150	12.55	75.15	150	-	93.00	-	-	-	600		
	3,600	1,950	42	-	1,514.35	209.35	1,050	1,324.70	1,751.15	675	8300.00	75	36.60	38.85	75	-11.55	38.85	44.37	1,115	9,075	66,750		
	-	-	-	-	-	-	9,900	1,016.10	2,257.55	9,900	8350.00	150	7.05	70.10	150	-	-	-	-	-	-	-	
	3,525	450	8	-	1,440.00	260.00	75	1,260.70	1,639.15	1,950	8400.00	75	41.25	45.00	150	-14.00	44.95	43.16	1,112	975	33,525		
	-	-	-	-	-	-	9,900	946.05	2,119.25	9,900	8450.00	150	21.15	97.10	150	-	-	-	-	-	-	-	
	254,925	36,450	1,420	-	1,361.20	234.10	75	1,355.50	1,361.65	75	8500.00	75	49.50	50.10	450	-17.60	50.10	42.19	20,410	226,200	1,795,725		
	-	-	-	-	-	-	375	1,009.45	1,725.00	75	8550.00	150	8.05	113.05	9,900	-	-	-	-	-	-	-	
	10,500	6,225	122	-	1,263.00	188.95	75	1,257.45	1,269.95	75	8600.00	75	55.00	60.30	75	-20.05	58.00	41.24	2,382	6,900	97,800		
	-	-	-	-	-	-	450	920.60	1,895.75	9,900	8650.00	150	5.55	116.65	150	-14.55	220.00	-	-	-	75		
	41,400	33,675	474	-	1,170.70	199.30	75	1,167.95	1,182.00	75	8700.00	75	65.50	66.80	75	-25.85	65.50	40.36	4,784	38,475	180,300		
	-	-	-	-	-	-	450	828.85	1,696.65	9,900	8750.00	150	6.00	138.95	9,900	-	-	-	-	-	-	-	

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	Chart	
	66,225	16,650	696	27.13	752.00	197.60	75	741.05	753.40	75	9200.00	1,050	136.60	137.50	375	-54.75	137.00	36.48	12,482	182,700	424,575		
	75	-	-	-	536.75	-	75	605.10	1,168.35	9,900	9250.00	75	136.00	226.80	75	-55.05	153.90	36.23	79	1,050	3,900		
	97,275	-14,925	1,081	26.47	667.15	178.45	75	657.40	678.20	75	9300.00	75	151.90	158.00	150	-69.00	152.00	35.69	11,104	101,175	356,625		
	2,100	-375	8	24.37	645.00	179.65	75	611.00	914.20	75	9350.00	150	155.05	177.00	75	-74.45	170.85	35.04	181	525	4,275		
	74,400	-17,025	1,191	26.49	583.75	162.95	75	587.95	598.35	750	9400.00	825	179.80	182.00	75	-71.35	182.00	34.94	9,232	51,825	222,150		
	1,275	900	18	18.43	574.55	211.55	75	245.35	870.15	75	9450.00	75	149.00	223.20	150	-82.50	190.20	34.16	67	-225	3,600		
	885,900	9,975	11,867	26.65	523.00	168.65	75	520.00	522.95	750	9500.00	1,650	207.50	208.00	75	-83.40	207.50	34.31	40,034	591,975	1,407,150		
	1,125	-	15	24.61	466.00	132.75	75	455.05	733.80	75	9550.00	150	191.10	248.95	150	-97.35	219.05	33.83	43	-	5,025		
	165,900	900	4,592	26.43	451.60	151.75	75	451.55	456.05	75	9600.00	75	238.75	238.80	75	-95.90	237.00	33.82	10,078	72,975	161,175		
	2,025	450	17	22.77	426.00	148.65	75	265.65	520.00	450	9650.00	150	150.05	482.75	150	209.05	264.50	-	22	600	600		
	149,400	14,325	5,699	26.11	388.00	136.85	300	385.20	391.95	75	9700.00	900	273.00	275.00	75	-	275.00	33.27	10,785	167,100	193,275		
	2,475	2,475	56	25.99	360.00	-	75	345.35	370.00	1,500	9750.00	825	287.05	300.95	75	273.40	287.20	32.44	160	3,600	3,600		
	293,250	153,375	14,129	25.74	330.00	123.95	300	331.00	332.15	75	9800.00	825	313.50	318.00	675	115.95	316.95	32.66	19,299	336,375	351,075		
	4,575	4,575	177	25.65	296.95	-	75	297.00	334.85	150	9850.00	225	330.00	340.00	300	320.45	339.00	32.12	280	11,175	11,175		
	139,275	75,975	10,326	25.31	280.25	120.05	300	271.30	277.35	75	9900.00	825	356.05	364.55	75	127.60	365.00	32.23	5,324	100,950	110,850		
	3,150	3,150	108	25.44	250.00	-	75	245.05	259.95	150	9950.00	150	358.10	448.40	150	327.80	352.35	-	20	300	300		
	904,050	27,975	40,843	24.96	224.95	95.25	75	222.00	224.95	600	10000.00	825	407.00	410.00	300	150.20	409.40	31.76	16,359	234,450	558,525		
	375	375	10	-	224.10	-	75	85.30	-	-	10050.00	75	420.00	653.15	9,900	436.45	468.50	-	3	75	75		
	120,825	-3,525	6,860	24.52	181.40	79.10	75	180.00	181.40	750	10100.00	900	463.00	467.25	75	163.25	461.00	30.56	366	12,675	15,150		
	-	-	-	-	-	-	75	50.00	297.90	150	10150.00	-	-	744.65	9,900	-	-	-	-	-	-		
	221,625	115,500	10,420	24.20	143.00	66.35	75	143.00	144.00	750	10200.00	825	520.00	526.00	75	174.15	526.00	31.07	1,404	72,075	75,750		
	-	-	-	-	-	-	1,500	6.25	263.60	75	10250.00	-	-	831.95	9,900	-	-	-	-	-	-		
	131,625	96,825	6,910	23.70	108.10	49.65	75	110.00	113.50	75	10300.00	75	582.05	600.30	75	240.00	582.00	30.49	786	36,150	37,800		
	-	-	-	-	-	-	1,500	2.25	227.85	9,900	10350.00	75	39.70	853.95	9,900	-	-	-	-	-	-		
	88,500	55,575	4,682	23.43	87.55	42.45	75	85.10	87.55	4,800	10400.00	75	656.05	671.40	75	184.90	655.10	31.28	108	4,575	6,300		
	-	-	-	-	-	-	75	20.00	208.75	9,900	10450.00	600	359.25	945.45	75	-	-	-	-	-	-		
	712,950	181,800	26,023	23.24	67.00	32.70	300	65.50	67.00	450	10500.00	75	740.05	750.80	75	216.15	740.25	31.99	3,433	56,700	315,150		
	-	-	-	-	-	-	75	40.00	148.35	300	10550.00	375	576.50	915.60	75	-	-	-	-	-	-		
	41,775	25,800	3,025	22.97	51.00	26.75	150	44.00	51.00	900	10600.00	75	816.05	837.40	75	227.80	812.00	31.27	215	13,425	17,175		
	-	-	-	-	-	-	75	0.20	124.40	600	10650.00	375	650.20	1,155.05	75	-	-	-	-	-	-		
	65,400	63,000	3,072	22.85	36.50	18.35	75	34.50	37.00	75	10700.00	75	902.55	919.45	75	270.00	880.00	37.08	422	28,200	28,425		
	-	-	-	-	-	-	75	0.20	124.35	600	10750.00	450	785.20	1,386.65	9,900	-	-	-	-	-	-		
	69,150	53,700	2,895	22.97	27.30	13.10	75	25.10	27.30	225	10800.00	75	991.50	1,009.75	75	257.50	991.75	35.32	94	3,000	4,500		
	-	-	-	-	-	-	75	0.20	144.70	9,900	10850.00	375	854.30	1,390.35	9,900	-	-	-	-	-	-		
	19,800	16,275	1,735	23.15	20.00	6.05	75	20.00	25.00	75	10900.00	75	1,074.35	1,109.65	75	991.35	1,095.55	-	2	150	150		
	-	-	-	-	-	-	300	10.15	131.55	9,900	10950.00	450	673.40	1,778.65	9,900	-	-	-	-	-	-		
	804,825	163,575	23,167	23.29	17.00	8.95	1,200	16.90	17.00	5,700	11000.00	75	1,184.60	1,197.95	75	221.90	1,192.55	36.22	3,532	136,500	390,375		
	-	-	-	-	-	-	525	6.15	119.35	9,900	11050.00	9,900	832.55	1,783.20	9,900	-	-	-	-	-	-		
	20,775	20,475	436	24.20	15.90	9.00	75	14.10	15.95	225	11100.00	75	1,094.85	1,339.50	75	222.95	1,292.05	37.31	11	750	1,050		
	-	-	-	-	-	-	300	2.00	108.20	9,900	11150.00	9,900	903.80	1,765.10	9,900	-	-	-	-	-	-		
	21,825	6,900	657	24.03	14.00	8.45	75	8.50	14.00	375	11200.00	600	1,273.00	1,397.95	75	237.80	1,362.00	39.75	31	600	6,600		
	-	-	-	-	-	-	75	3.90	97.90	9,900	11250.00	9,900	975.05	2,057.25	9,900	-	-	-	-	-	-		
	41,625	37,500	896	24.67	9.70	5.10	150	7.65	9.70	150	11300.00	2,700	1,267.75	1,680.80	75	225.00	1,505.00	60.87	15	1,050	1,575		
	-	-	-	-	-	-	150	0.30	88.45	9,900	11350.00	9,900	1,046.30	2,197.15	9,900	-	-	-	-	-	-		
	13,650	12,900	589	24.78	8.50	4.55	150	6.10	9.00	825	11400.00	75	1,568.15	1,603.10	75	263.50	1,561.50	41.66	246	13,950	14,400		
	-	-	-	-	-	-	300	0.10	79.80	9,900	11450.00	9,900	1,099.20	2,148.05	9,900	-	-	-	-	-	-		
	208,425	-57,900	6,202	24.97	5.70	2.40	2,550	5.70	6.00	75	11500.00	75	1,668.40	1,682.25	75	240.60	1,672.40	44.14	861	60,225	66,075		
	-	-	-	-	-	-	75	1.00	71.95	9,900	11550.00	9,900	1,169.25	2,476.25	9,900	-	-	-	-	-	-		
	2,025	900	21	-	4.25	-0.35	300	4.40	6.50	150	11600.00	1,050	1,701.05	2,044.95	450	567.00	1,730.00	-	11	825	975		
	-	-	-	-	-	-	1,500	0.50	64.75	9,900	11650.00	9,900	1,239.45	2,618.85	9,900	-	-	-	-	-	-		
	3,525	3,000	67	28.18	4.15	1.45	300	4.35	7.00	75	11700.00	825	1,336.50	2,443.70	9,900	196.50	1,900.00	47.56	11	525	1,050		
	-	-	-	-	-	-	300	0.05	58.20	9,900	11750.00	9,900	1,309.40	2,581.85	9,900	-	-	-	-	-	-		
	13,950	8,175	231	26.99	4.00	1.50	300	4.05	6.85	225	11800.00	1,575	1,410.00	2,572.00	450	284.40	1,942.00	46.28	3	225	600		
	-	-	-	-	-	-	75	0.05	52.20	9,900	11850.00	9,900	1,379.45	2,713.95	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	900	2.10	7.45	600	11900.00	7,500	1,439.30	2,778.40	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	46.80	9,900	11950.00	9,900	1,449.50	2,846.50	9,900	-	-	-	-	-	-		
	334,575	70,800	6,242	30.28	3.80	0.80	750	3.85	3.90	750	12000.00	150	2,160.95	2,174.85	75	256.45	2,159.40	52.85	1,677	94,800	140,92		

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	Chart
	-	-	-	-	-	-	-	-	29.75	9,900	12450.00	9,900	1,584.75	3,507.30	9,900	-	-	-	-	-	-	
	160,350	2,550	832	34.70	3.15	0.75	300	2.80	3.15	150	12500.00	75	2,656.60	2,665.70	75	256.95	2,658.95	58.69	241	6,825	189,075	
	-	-	-	-	-	-	-	-	28.60	9,900	12550.00	9,900	1,646.50	3,638.50	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.65	8.70	1,200	12600.00	7,500	1,938.65	3,699.80	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	-	-	29.15	9,900	12650.00	9,900	1,708.25	3,771.10	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	1.05	8.90	1,200	12700.00	7,500	2,009.60	3,832.05	9,900	-	-	-	-	-	-	
	3,225	900	16	-	2.30	-	900	2.30	3.75	675	12750.00	9,900	1,769.95	3,904.65	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	0.65	7.80	1,200	12800.00	7,500	2,080.85	3,905.50	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.10	29.15	9,900	12850.00	9,900	1,831.70	4,037.20	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	1.05	7.80	1,350	12900.00	7,500	2,152.10	4,037.15	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.10	35.05	9,900	12950.00	9,900	1,893.50	4,169.75	9,900	-	-	-	-	-	-	
	124,875	1,725	674	39.64	2.65	-0.05	75	2.25	2.65	75	13000.00	75	3,153.65	3,165.20	75	256.35	3,155.90	64.71	316	18,675	92,250	
	-	-	-	-	-	-	3,600	0.10	29.70	9,900	13050.00	9,900	1,955.20	4,300.55	9,900	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	1.05	10.00	225	13100.00	7,500	3,033.70	3,676.30	75	-	3,515.10	-	-	-	75	
	-	-	-	-	-	-	3,600	0.10	36.30	9,900	13150.00	75	3,180.70	4,381.25	75	-	-	-	-	-	-	
Total	7,772,700		208,645																280,271		15,831,300	Total

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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.

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