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Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9039.25** As on May 22, 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	C
	2,475	-	-	-	2,999.35	-	75	2,738.40	3,054.50	75	6100.00	39,225	0.20	0.25	4,725	-0.20	0.20	101.80	3,642	-12,975	475,950	-
	-	-	-	-	-	-	7,350	2,754.65	3,027.50	7,350	6150.00	1,575	0.15	1.00	75	251.00	0.40	-	1,068	-	-	-
	75	-	-	-	3,156.60	-	7,350	2,610.25	3,034.05	7,350	6200.00	900	0.35	0.65	75	-0.05	0.40	104.89	78	-450	14,025	-
	-	-	-	-	-	-	7,350	2,560.20	2,999.55	7,350	6250.00	-	-	1.45	750	-	-	-	-	-	-	-
	75	-	-	-	2,967.45	-	7,350	2,510.25	2,931.45	7,350	6300.00	75	0.40	0.75	450	-	0.60	98.67	42	3,150	14,325	-
	-	-	-	-	-	-	7,350	2,460.20	2,899.55	7,350	6350.00	-	-	2.20	6,000	-	-	-	-	-	-	-
	75	-	-	-	2,682.45	-	7,350	2,410.25	2,829.05	7,350	6400.00	150	0.25	0.70	75	-0.10	0.50	-	2	-75	2,325	-
	-	-	-	-	-	-	7,350	2,360.20	2,799.35	7,350	6450.00	-	-	1.20	750	-	-	-	-	-	-	-
	29,400	75	9	-	2,512.00	-64.05	300	2,530.40	2,540.65	150	6500.00	2,850	0.40	0.60	2,025	-0.40	0.40	91.46	2,747	-13,575	209,475	-
	-	-	-	-	-	-	7,350	2,260.20	2,699.85	7,350	6550.00	525	0.20	1.80	750	-	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,329.40	2,531.05	75	6600.00	1,800	0.35	0.95	75	-0.35	0.60	-	1	-75	9,150	-
	-	-	-	-	-	-	7,350	2,160.20	2,598.85	7,350	6650.00	7,500	0.05	2.35	9,600	-	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,233.60	2,423.10	75	6700.00	1,200	0.50	0.80	75	-0.35	0.50	90.56	122	525	4,500	-
	-	-	-	-	-	-	7,350	2,060.20	2,499.85	7,350	6750.00	600	0.15	2.00	750	-	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,137.45	2,327.80	75	6800.00	1,800	0.20	1.00	75	-0.25	0.65	-	-	-	4,500	-
	-	-	-	-	-	-	7,350	1,960.20	2,399.85	7,350	6850.00	600	0.15	1.90	750	-	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,048.10	2,221.90	75	6900.00	75	0.55	1.20	600	0.15	1.20	83.10	26	225	2,625	-
	-	-	-	-	-	-	7,350	1,860.20	2,298.95	7,350	6950.00	600	0.15	1.35	900	-	0.70	-	-	-	1,275	-
	111,900	-9,000	183	-	2,045.00	-26.45	75	2,037.00	2,045.25	75	7000.00	5,400	0.70	0.85	600	-0.35	0.85	75.68	1,603	-33,450	534,375	-
	-	-	-	-	-	-	7,350	1,760.50	2,199.65	7,350	7050.00	9,600	0.30	2.35	9,600	-	-	-	-	-	-	-
	75	-	-	-	2,178.00	-	75	1,856.55	2,038.55	600	7100.00	75	0.95	1.80	1,800	0.45	1.45	74.55	99	-1,350	8,400	-
	-	-	-	-	-	-	7,350	1,660.20	2,099.45	7,350	7150.00	12,000	0.25	1.90	2,850	-	-	-	-	-	-	-
	150	-	-	-	1,931.85	-	7,350	1,748.70	1,920.55	7,350	7200.00	75	0.55	1.20	75	-0.50	1.00	68.08	77	-1,125	14,550	-
	-	-	-	-	-	-	7,350	1,560.20	1,999.45	7,350	7250.00	5,625	0.20	2.30	2,850	-	-	-	-	-	-	-
	150	75	1	105.18	1,764.60	244.35	7,350	1,653.25	1,842.55	7,350	7300.00	150	0.85	1.55	75	0.55	1.80	66.24	89	1,200	18,000	-
	-	-	-	-	-	-	7,350	1,460.25	1,852.30	7,350	7350.00	10,050	0.20	2.10	750	-	-	-	-	-	-	-
	225	-	-	-	1,804.30	-	7,350	1,557.65	1,739.80	7,350	7400.00	75	1.30	1.50	300	-0.15	1.50	62.71	109	-1,050	15,300	-
	-	-	-	-	-	-	75	1,523.00	1,706.80	75	7450.00	300	0.40	1.50	75	-0.50	1.50	-	3	75	1,425	-
	108,600	-9,450	380	-	1,539.00	-38.90	75	1,538.70	1,546.10	75	7500.00	3,000	1.45	1.70	15,150	-0.45	1.45	60.78	9,615	-26,625	1,796,925	-
	-	-	-	-	-	-	75	1,432.95	1,569.65	75	7550.00	900	1.40	2.65	4,800	0.45	2.00	59.06	8	75	2,400	-
	75	-	-	-	1,629.00	-	7,350	1,362.25	1,520.85	1,125	7600.00	2,175	1.35	1.80	1,050	-0.15	1.75	57.13	654	-3,300	26,400	-
	-	-	-	-	-	-	1,125	1,321.30	1,518.70	1,125	7650.00	900	1.45	2.40	225	0.45	2.10	56.30	28	1,425	1,575	-
	5,775	-5,400	93	-	1,310.00	-60.00	75	1,319.20	1,371.45	1,125	7700.00	75	1.80	1.90	1,200	-0.15	1.80	53.67	1,280	-1,200	43,200	-
	-	-	-	-	-	-	75	1,253.45	1,335.50	1,200	7750.00	375	1.50	2.00	300	-0.30	1.45	52.10	62	375	1,500	-
	825	-	-	-	1,398.75	-	7,350	1,171.90	1,310.50	375	7800.00	5,775	1.60	1.65	300	-0.60	1.60	50.50	3,450	10,500	190,350	-
	-	-	-	-	-	-	75	1,153.20	1,228.25	75	7850.00	150	1.45	2.45	75	-0.70	1.50	49.30	75	675	2,700	-
	750	-	-	-	1,065.20	-	7,350	1,075.45	1,208.10	375	7900.00	4,275	1.70	2.15	75	-0.85	1.70	47.76	4,805	150	177,675	-
	75	-	-	-	978.90	-	1,125	1,041.80	1,160.30	375	7950.00	150	1.90	3.05	75	-0.30	2.00	46.55	114	450	3,825	-
	517,125	-55,050	1,544	-	1,039.85	-41.40	750	1,039.45	1,047.60	75	8000.00	150	2.40	2.60	4,275	-1.05	2.40	45.24	39,238	35,400	2,208,075	-
	75	-	-	-	997.35	-	1,125	949.80	1,022.15	1,125	8050.00	75	2.55	3.90	750	0.10	3.95	44.32	384	3,225	6,750	-
	7,200	150	13	-	925.90	116.40	375	937.35	950.55	150	8100.00	75	3.25	3.60	2,550	-0.75	3.60	42.64	23,058	189,225	358,050	-
	75	-	-	-	903.45	-	75	852.35	929.75	75	8150.00	75	3.30	4.50	75	-0.60	4.20	41.63	545	1,875	6,975	-
	14,475	-300	12	-	815.80	-53.20	150	840.90	850.85	75	8200.00	75	4.55	4.70	450	-0.60	4.70	40.39	38,641	257,475	601,350	-
	75	-	-	-	755.00	-	150	779.60	811.05	75	8250.00	75	3.60	6.40	2,400	0.25	6.35	39.50	2,010	16,350	32,400	-
	4,950	-1,050	46	-	746.35	-23.65	75	743.45	757.10	75	8300.00	5,100	5.80	5.90	75	-1.55	5.80	38.90	59,556	146,925	702,300	-
	75	-	-	-	654.35	-	75	680.30	711.85	75	8350.00	75	6.90	6.95	75	-1.50	6.90	38.18	3,369	39,825	44,400	-
	5,475	-525	18	56.82	642.25	-44.45	750	641.20	664.15	75	8400.00	3,975	7.30	7.60	1,275	-2.55	7.30	37.47	73,040	140,175	627,525	-
	-	-	-	-	-	-	75	589.10	619.05	75	8450.00	300	8.00	8.75	225	-3.90	8.05	36.88	5,341	18,675	31,725	-
	284,400	-14,400	1,991	-	553.60	-34.60	75	549.95	553.00	75	8500.00	75	9.60	9.65	2,850	-4.60	9.60	36.34	163,896	85,050	2,915,700	-
	675	525	28	-	478.70	88.25	75	497.25	516.95	75	8550.00	75	8.30	12.50	75	-4.45	12.40	35.79	10,894	18,600	39,075	-
	27,375	-825	275	-	462.90	-29.30	75	453.55	461.10	150	8600.00	225	14.00	14.30	75	-6.25	14.30	35.35	187,245	552,525	1,324,950	-
	3,750	375	18	-	387.15	-61.50	750	405.35	413.15	75	8650.00	150	17.05	18.25	75	-6.75	18.00	34.62	20,766	39,375	86,550	-
	51,450	2,925	2,747	-	366.30	-37.30	75	361.40	368.90	150	8700.00	75	22.05	23.00	5,550	-7.90	22.95	34.29	215,687	5,325	1,211,550	-
	3,975	1,725	186	-	319.65	-35.90	75	315.70	324.30	375	8750.00	75	25.00	28.30	75	-11.60	26.00	33.88	29,339	55,650	108,150	-
	176,400	32,775	10,784	18.53	279.00	-39.10	75	279.25	281.20	75	8800.00	2,550	36.10	36.25	1,125	-10.45	36.10	33.77	298,999	604,650	2,167,275	-
	12,000	2,175	875	20.44	234.00	-48.65	75	232.15	241.05	300	8850.00	225	44.00	45.30	150	-11.65	45.30					

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	C			
	1,940,025	186,975	262,281	24.37	26.50	-16.85	150	26.50	27.00	750	9300.00	75	283.00	286.95	150	16.70	286.00	38.16	10,192	-40,350	417,075	C			
	165,075	69,150	36,381	24.58	18.30	-14.75	450	18.30	19.00	225	9350.00	75	321.90	329.00	300	17.70	327.40	41.91	140	-1,125	5,025				
	1,337,175	80,925	200,908	24.90	13.35	-10.70	75	13.30	13.55	4,800	9400.00	75	366.65	370.95	150	19.80	367.95	40.67	2,382	6,825	241,950				
	145,275	66,750	20,215	25.14	9.80	-8.00	150	9.50	10.00	3,075	9450.00	150	412.55	419.80	150	14.00	414.00	54.84	35	-900	13,425				
	2,507,775	186,075	188,968	25.71	7.15	-6.05	3,450	7.00	7.15	450	9500.00	450	462.00	463.00	75	25.80	463.00	44.74	4,398	-15,900	680,175				
	133,050	70,875	11,762	26.00	4.70	-4.95	2,475	4.70	4.75	450	9550.00	300	506.90	516.20	150	74.35	560.00	-	13	75	4,725				
	1,290,675	422,250	88,517	26.27	3.20	-4.00	3,300	3.00	3.20	10,050	9600.00	525	554.85	563.60	150	30.25	561.60	60.72	339	-75	69,000				
	61,200	22,650	4,502	27.26	2.50	-3.15	75	2.40	2.50	375	9650.00	75	604.00	612.50	150	124.65	672.65	55.56	8	225	675				
	818,925	29,850	52,656	28.03	1.85	-2.50	150	1.80	2.75	975	9700.00	300	657.00	662.45	150	33.65	663.40	57.28	123	-450	164,250				
	37,425	9,975	1,290	29.11	1.60	-1.60	150	1.50	2.00	75	9750.00	150	702.75	717.85	75	-	614.95	-	-	-	1,800				
	1,128,000	-34,500	37,326	30.06	1.40	-1.55	75	1.35	1.40	375	9800.00	75	753.10	759.85	525	26.30	758.35	61.46	499	-1,125	115,875				
	41,325	525	915	31.46	1.65	-1.00	3,150	1.30	1.80	75	9850.00	300	801.85	817.30	75	76.55	829.80	-	2	-75	3,600				
	508,050	-64,650	21,992	32.39	1.35	-0.65	300	1.35	1.40	675	9900.00	150	853.40	860.25	150	31.50	862.55	72.89	45	-225	49,875				
	35,175	2,925	1,142	33.56	1.10	-0.95	600	1.10	1.50	5,400	9950.00	1,125	861.25	940.35	1,125	-	991.20	-	-	-	225				
	3,057,300	191,550	64,936	34.81	1.20	-0.50	6,450	1.15	1.20	150	10000.00	75	952.70	958.25	900	36.25	959.60	76.95	509	-5,850	263,325				
	11,625	-11,925	347	36.15	1.40	-0.45	75	0.95	1.35	1,125	10050.00	1,125	955.90	1,024.20	75	257.60	937.40	-	1	-75	150				
	358,050	107,250	8,648	36.69	0.95	-0.05	675	0.95	1.00	7,200	10100.00	150	1,054.75	1,062.75	75	22.25	1,057.80	40.62	187	-7,050	9,525				
	7,275	375	55	39.20	1.20	-0.15	150	1.00	1.20	450	10150.00	1,125	1,064.30	1,138.85	1,125	-	802.85	-	-	-	600				
	376,125	-29,250	3,256	38.78	0.80	-	3,600	0.80	0.90	300	10200.00	75	1,146.70	1,161.75	75	46.80	1,161.45	90.64	160	-4,050	38,250				
	3,450	600	39	36.45	1.35	-0.25	675	0.65	1.20	75	10250.00	1,125	1,166.30	1,226.05	75	-	-	-	-	-	-				
	239,850	-40,050	1,734	39.63	0.75	0.05	150	0.75	0.80	2,100	10300.00	1,125	1,211.65	1,276.35	75	28.35	1,252.80	59.64	25	-75	5,250				
	-	-	-	-	-	-	7,500	0.25	2.30	6,000	10350.00	1,125	1,200.15	1,373.40	1,125	-	-	-	-	-	-				
	171,975	-13,500	1,390	43.02	0.70	-	75	0.75	0.95	1,050	10400.00	7,350	1,247.45	1,444.90	7,350	-50.75	1,286.55	-	2	-	3,075				
	5,625	-300	4	42.19	0.60	-0.15	900	0.35	1.00	225	10450.00	75	1,337.40	1,464.05	75	-	-	-	-	-	-				
	703,575	108,375	5,654	44.45	0.65	-0.15	1,500	0.65	0.70	225	10500.00	450	1,449.95	1,455.90	300	39.30	1,454.80	93.65	875	-22,725	236,850				
	375	-150	42	38.03	0.70	-2.10	75	0.25	1.55	975	10550.00	75	1,412.85	1,578.00	75	-	-	-	-	-	-				
	76,275	-1,950	523	44.58	0.50	-0.25	75	0.55	0.75	1,725	10600.00	7,350	1,484.30	1,671.40	75	-	1,473.20	-	-	-	16,500				
	-	-	-	-	-	-	75	0.15	2.30	900	10650.00	75	1,526.75	1,827.75	7,350	-	-	-	-	-	-				
	92,550	-1,125	1,764	47.86	0.50	-0.20	4,950	0.50	0.65	375	10700.00	375	1,580.35	1,738.20	75	58.95	1,646.20	-	36	-	19,050				
	1,500	-	1	52.17	1.00	-	75	0.15	1.90	900	10750.00	75	1,645.90	1,801.85	7,350	-	-	-	-	-	-				
	60,975	-8,700	323	50.64	0.50	-0.30	75	0.55	0.75	225	10800.00	375	1,680.65	1,869.60	75	109.30	1,802.60	-	15	-975	3,750				
	-	-	-	-	-	-	75	0.15	2.45	2,400	10850.00	7,350	1,710.15	2,027.75	7,350	-	-	-	-	-	-				
	28,050	-975	104	52.05	0.50	-0.20	2,175	0.40	0.45	75	10900.00	7,350	1,747.00	1,962.90	7,350	-	2,024.05	-	-	-	150				
	1,350	-	2	-	0.20	-0.80	3,000	0.30	0.85	75	10950.00	7,350	1,751.10	2,124.80	7,350	-	-	-	-	-	-				
	842,400	138,225	13,766	54.82	0.65	-	3,450	0.65	0.70	3,975	11000.00	75	1,949.10	1,961.55	75	39.40	1,956.25	118.21	184	-7,800	330,225				
	-	-	-	-	-	-	-	-	2.45	4,500	11050.00	7,350	1,851.10	2,165.65	7,350	-	-	-	-	-	-				
	23,325	-1,650	1,396	52.15	0.70	-	300	0.40	0.85	525	11100.00	375	1,980.95	2,164.25	7,350	-	2,230.00	-	-	-	750				
	375	-	-	-	1.00	-	75	0.25	1.85	900	11150.00	7,350	1,951.10	2,270.15	7,350	-	-	-	-	-	-				
	28,725	600	115	58.19	0.45	-0.15	450	0.45	0.80	75	11200.00	7,350	2,069.65	2,270.00	7,350	-	2,076.50	-	-	-	6,150				
	675	-	1	-	0.10	-0.90	1,500	0.10	1.95	900	11250.00	7,350	2,051.10	2,424.80	7,350	-	-	-	-	-	-				
	11,550	750	48	61.50	0.75	0.30	900	0.20	0.75	1,350	11300.00	7,350	2,172.40	2,370.90	7,350	-	2,430.00	-	-	-	1,575				
	-	-	-	-	-	-	1,200	0.10	1.40	900	11350.00	7,350	2,151.10	2,524.75	7,350	-	-	-	-	-	-				
	16,125	-2,175	1,857	63.10	0.40	-0.30	300	0.35	0.80	1,050	11400.00	75	2,339.85	2,355.60	75	113.40	2,400.00	117.39	25	-675	13,125				
	-	-	-	-	-	-	2,400	0.10	2.15	1,200	11450.00	7,350	2,251.10	2,577.80	7,350	-	-	-	-	-	-				
	216,600	-19,575	5,357	64.61	0.45	-0.20	6,600	0.40	0.50	75	11500.00	75	2,447.25	2,455.80	75	110.45	2,455.00	127.29	16	-300	56,100				
	-	-	-	-	-	-	2,400	0.05	2.25	1,200	11550.00	7,350	2,351.10	2,707.05	7,350	-	-	-	-	-	-				
	7,275	2,475	87	67.93	0.50	-0.30	75	0.35	0.50	150	11600.00	7,350	2,445.00	2,669.15	75	212.60	2,577.00	-	4	-225	750				
	75	-	-	-	1.15	-	2,400	0.05	0.50	75	11650.00	7,350	2,385.20	2,814.05	7,350	-	-	-	-	-	-				
	13,125	-150	2	65.36	0.30	-0.05	2,325	0.30	0.70	1,500	11700.00	7,350	2,438.15	2,847.10	7,										

Note :

Top

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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