

Option Chain (Equity Derivatives)

Underlying Index: NIFTY 9228.40 As on May 07, 2020 10:34:21 IST

View Options Contracts for: NIFTY OR GO 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	
	2,925	-	-	-	-	-	75	3,102.20	3,114.65	75	6100.00	300	5.65	5.75	75	-1.00	5.75	77.19	466	2,250	559,275		
	-	-	-	-	-	-	300	2,690.20	3,649.65	150	6150.00	75	2.10	-	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	150	2,967.10	3,362.20	75	6200.00	600	5.80	7.65	300	-1.90	5.55	74.41	8	375	7,725		
	-	-	-	-	-	-	375	2,250.35	3,549.70	1,800	6250.00	750	2.05	-	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	150	2,859.90	2,976.55	1,125	6300.00	600	6.25	8.45	300	-1.70	6.20	72.85	3	150	9,750		
	-	-	-	-	-	-	375	2,150.35	3,449.70	1,800	6350.00	750	2.30	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,784.30	3,139.90	75	6400.00	300	6.20	9.45	450	-2.75	6.05	69.97	1	-	2,025		
	-	-	-	-	-	-	375	2,050.35	3,349.70	1,800	6450.00	3,000	2.25	-	-	-	-	-	-	-	-	-	
	27,300	-	-	-	-	-	75	2,696.85	2,707.00	75	6500.00	1,275	8.10	8.20	75	-2.10	8.15	70.21	896	1,650	335,250		
	-	-	-	-	-	-	375	1,950.35	3,249.70	1,800	6550.00	3,000	2.20	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,514.45	2,927.20	75	6600.00	300	8.45	11.95	300	-1.75	11.95	71.70	3	150	2,625		
	-	-	-	-	-	-	375	1,850.35	3,149.70	1,800	6650.00	3,000	3.25	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	1,050	2,346.80	2,551.25	75	6700.00	150	9.05	11.15	75	-	-	-	-	-	-	4,725	
	-	-	-	-	-	-	375	1,750.35	3,049.70	1,800	6750.00	3,000	3.70	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,110.40	2,573.80	75	6800.00	75	11.00	15.85	300	-2.10	11.60	65.91	4	150	6,450		
	-	-	-	-	-	-	375	1,650.35	2,949.70	1,800	6850.00	750	5.05	-	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	75	2,020.40	2,899.65	75	6900.00	150	11.05	15.45	300	-0.50	15.50	66.38	1	75	750		
	-	-	-	-	-	-	375	1,550.35	2,849.70	1,800	6950.00	900	7.35	23.90	150	-	24.95	70.95	1	75	600		
	133,575	-	5	-	2,224.45	-55.80	75	2,210.30	2,215.45	75	7000.00	450	14.80	15.10	75	-2.60	15.00	63.51	1,229	1,575	780,600		
	-	-	-	-	-	-	375	1,450.35	2,749.70	1,800	7050.00	3,000	6.50	-	-	-	-	-	-	-	-	-	
	75	-	-	-	-	-	75	2,103.25	2,140.60	75	7100.00	300	16.25	19.90	300	-3.95	16.50	61.27	8	-	5,175		
	-	-	-	-	-	-	375	1,350.35	2,649.70	1,800	7150.00	375	8.30	25.00	300	-	-	-	-	-	-	-	
	75	-	-	-	-	-	75	2,003.25	2,042.45	75	7200.00	150	17.00	20.00	525	-1.50	20.00	60.98	5	75	12,300		
	-	-	-	-	-	-	375	1,250.35	2,549.70	1,800	7250.00	1,500	8.50	28.00	300	-	-	-	-	-	-	-	
	75	-	-	-	-	-	150	1,908.15	1,942.60	75	7300.00	150	20.90	22.00	75	-2.60	21.90	59.24	42	225	13,950		
	-	-	-	-	-	-	2,175	1,150.30	2,449.70	1,800	7350.00	1,500	8.50	-	-	-	-	-	-	-	-	-	
	225	-	-	-	-	-	150	1,787.15	1,829.95	75	7400.00	150	21.75	25.95	150	-1.80	24.75	57.86	7	-	17,475		
	-	-	-	-	-	-	2,175	1,050.30	2,349.70	1,800	7450.00	150	13.05	33.70	150	-	-	-	-	-	-	75	
	133,425	-450	11	-	1,738.50	-64.30	225	1,726.85	1,733.80	75	7500.00	75	27.95	28.70	300	-2.20	28.75	56.64	1,253	-1,800	1,671,750		
	-	-	-	-	-	-	2,175	950.30	2,249.70	1,800	7550.00	150	12.35	74.95	150	-	-	-	-	-	-	150	
	300	-	-	-	-	-	75	1,620.55	1,652.20	75	7600.00	300	29.30	32.40	75	-4.00	30.10	54.09	33	-225	19,050		
	-	-	-	-	-	-	2,175	850.30	2,149.70	1,800	7650.00	150	13.15	98.95	150	-	-	-	-	-	-	-	
	6,225	-	-	-	-	-	225	1,530.55	1,546.10	375	7700.00	75	34.00	37.50	75	-4.55	33.50	52.90	22	225	24,225		
	-	-	-	-	-	-	2,175	750.30	2,049.70	1,800	7750.00	150	17.10	98.40	150	-	-	-	-	-	-	150	
	975	-	-	-	-	-	75	1,433.10	1,452.95	75	7800.00	75	38.35	39.60	75	-3.30	39.05	52.01	132	2,025	95,400		
	-	-	-	-	-	-	2,175	650.30	1,949.70	1,800	7850.00	150	31.20	56.20	150	-	-	-	-	-	-	450	
	975	-	-	-	-	-	75	1,343.05	1,354.25	75	7900.00	300	45.05	45.40	75	-3.20	45.60	50.98	309	3,300	100,050		
	-	-	-	-	-	-	2,175	550.30	1,849.70	1,800	7950.00	150	35.25	119.95	150	-	-	-	-	-	-	-	
	647,925	-4,725	86	-	1,250.00	-78.05	75	1,257.75	1,263.95	150	8000.00	75	53.50	53.75	525	-3.35	53.60	49.97	4,953	46,125	1,853,025		
	-	-	-	-	-	-	375	999.70	1,749.60	1,125	8050.00	150	40.30	99.90	150	-	-	-	-	-	-	-	
	10,650	-	2	31.38	1,180.00	8.10	75	1,163.30	1,171.30	75	8100.00	675	60.55	60.95	225	-2.45	61.35	48.73	325	1,125	46,875		
	-	-	-	-	-	-	1,125	450.35	1,649.65	1,125	8150.00	150	30.55	78.10	150	-	-	-	-	-	-	150	
	5,175	-450	9	32.81	1,088.45	-4.55	75	1,076.00	1,082.85	75	8200.00	75	70.25	70.65	75	-2.90	70.35	47.71	642	2,175	197,025		
	-	-	-	-	-	-	1,125	400.35	1,549.65	1,125	8250.00	150	73.55	84.60	225	1.70	83.00	48.54	1	-	1,125		
	16,500	-	-	-	-	-	150	984.30	994.35	75	8300.00	75	82.45	82.70	225	-1.60	82.85	46.79	817	4,575	130,050		
	-	-	-	-	-	-	1,125	350.35	1,449.70	1,800	8350.00	150	41.05	298.85	150	-	-	-	-	-	-	-	
	4,725	75	2	33.19	908.00	8.00	150	900.85	911.70	75	8400.00	225	97.00	97.40	225	-0.20	97.50	46.07	1,403	4,800	115,650		
	-	-	-	-	-	-	1,125	317.65	1,349.60	1,125	8450.00	150	48.10	111.20	75	-	-	-	-	-	-	-	
	310,050	675	246	32.99	815.20	-73.60	375	821.30	826.35	75	8500.00	75	113.45	113.70	225	0.30	113.65	45.31	5,888	-	1,979,250		
	75	-	-	-	-	-	1,125	641.45	1,143.15	1,125	8550.00	75	118.45	129.20	150	-	-	-	-	-	-	825	
	16,125	-1,350	41	37.07	760.00	-50.50	75	739.10	745.55	225	8600.00	150	132.15	132.60	450	1.95	132.25	44.55	940	-5,850	188,475		
	75	-	-	-	-	-	75	277.75	760.75	1,125	8650.00	75	141.95	146.95	75	-20.25	142.00	43.90	9	450	1,725		
	31,350	825	63	35.24	662.00	-60.15	75	661.50	667.95	75	8700.00	75	154.55	154.95	75	4.60	155.00	43.76	1,222	2,625	211,125		
	-	-	-	-	-	-	75	383.80	1,036.65	75	8750.00	75	165.40	171.55	75	-30.85	164.20	43.01	7	150	600		
	23,025	75	37	34.63	593.40	-64.05	375	590.50	594.60	150	8800.00	3,000	181.20	181.50	75	6.85	181.15	43.33	2,496	26,850	381,450		
	75	-	-	-	-	-	4,950	543.15	563.30	4,950	8850.00	75	186.95	199.25	75	6.65							

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	
	3,825	600	37	33.69	363.00	-65.40	75	363.90	368.50	2,250	9150.00	75	300.60	305.25	225	16.40	305.35	41.11	43	450	12,900		
	243,675	14,100	3,070	33.68	336.45	-48.75	75	336.60	337.25	75	9200.00	75	325.30	325.95	75	17.00	325.40	41.23	4,656	5,775	559,125		
	16,200	3,825	315	33.75	308.75	-48.60	1,125	310.00	311.50	225	9250.00	75	347.00	348.80	75	20.05	350.00	40.95	375	-4,500	14,250		
	377,925	28,125	3,196	33.57	285.00	-44.80	75	284.40	285.25	75	9300.00	75	372.30	373.95	75	21.85	374.00	40.69	2,558	10,650	530,550		
	15,450	1,350	69	33.75	256.30	-51.10	375	259.45	261.80	150	9350.00	150	394.55	398.35	75	25.40	400.50	40.55	80	300	10,875		
	251,850	18,450	3,251	33.12	236.00	-42.10	75	237.15	237.95	375	9400.00	75	423.55	425.20	150	22.80	422.65	40.06	1,412	-	185,550		
	8,025	-	8	31.99	207.40	-47.25	150	212.05	217.75	225	9450.00	75	446.00	458.90	75	17.00	441.00	39.14	15	-150	2,925		
	1,325,550	67,350	9,755	32.86	196.50	-36.60	75	195.75	196.30	75	9500.00	75	482.15	483.00	75	31.15	484.75	40.62	2,956	-6,825	1,190,025		
	8,175	-225	22	32.76	177.55	-35.55	75	172.85	177.00	150	9550.00	4,950	506.25	525.15	75	-	-	-	-	-	-	4,275	
	306,375	10,425	2,411	32.49	158.50	-33.35	75	159.15	159.60	75	9600.00	450	542.55	547.25	300	38.25	548.80	40.82	166	-1,800	106,050		
	4,350	-375	19	33.24	139.05	-36.45	150	140.10	146.40	150	9650.00	4,950	570.40	590.55	4,950	-	-	-	-	-	-	825	
	357,075	14,400	2,613	32.22	128.70	-26.35	150	128.05	128.45	75	9700.00	300	612.25	616.95	150	39.25	612.70	40.44	88	-1,725	249,750		
	6,225	-300	43	32.02	112.85	-27.95	150	113.30	116.20	150	9750.00	1,125	618.70	674.90	75	-	-	-	-	-	-	2,850	
	405,675	38,325	4,020	32.00	100.60	-22.20	75	101.40	101.75	75	9800.00	75	683.90	688.00	300	46.00	685.50	40.63	199	-7,275	143,700		
	6,825	-75	30	31.70	92.40	-17.30	75	88.30	92.45	75	9850.00	150	718.05	743.85	75	-	-	-	-	-	-	4,500	
	214,875	25,725	2,058	31.68	80.00	-16.70	75	79.80	80.05	75	9900.00	300	760.05	765.85	75	32.75	745.80	38.78	16	-225	56,325		
	7,725	1,125	33	31.66	69.80	-23.95	150	68.00	72.15	300	9950.00	1,125	772.00	854.10	1,125	-	-	-	-	-	-	375	
	1,681,575	182,175	11,471	31.87	63.40	-12.65	150	63.10	63.25	75	10000.00	75	844.00	848.55	75	60.65	851.35	41.86	384	-	388,425		
	3,000	-	-	-	-	-	225	52.50	55.00	75	10050.00	75	878.25	1,977.20	75	73.05	867.00	39.18	5	300	375		
	152,175	15,450	1,203	31.41	47.90	-9.40	75	47.60	47.80	150	10100.00	300	926.20	934.45	150	-	-	-	-	-	-	12,075	
	1,125	150	5	31.39	41.25	-5.95	75	39.05	42.05	75	10150.00	75	947.05	996.65	75	-0.55	957.30	40.51	1	-	525		
	325,950	12,375	2,396	31.27	35.50	-8.00	75	35.50	35.65	75	10200.00	75	1,016.20	1,022.25	150	32.20	985.80	38.13	5	-75	62,625		
	-	-	-	-	-	-	300	12.35	64.70	300	10250.00	375	892.70	2,236.95	75	-	-	-	-	-	-	-	
	240,750	9,900	1,373	30.93	26.35	-5.80	75	25.55	25.85	75	10300.00	75	1,105.55	1,112.50	75	56.95	1,100.00	43.38	32	-150	16,350		
	-	-	-	-	-	-	600	10.15	32.85	300	10350.00	375	1,040.60	-	-	-	-	-	-	-	-	-	
	139,875	-825	786	30.95	19.25	-4.55	75	19.25	19.95	300	10400.00	75	1,196.55	1,206.70	75	-	-	-	-	-	-	4,125	
	-	-	-	-	-	-	900	7.15	68.85	300	10450.00	375	1,164.30	-	-	-	-	-	-	-	-	-	
	940,875	57,675	3,324	31.22	14.90	-3.40	75	14.85	15.00	375	10500.00	75	1,292.30	1,297.75	75	68.95	1,300.00	46.62	115	-1,950	286,800		
	-	-	-	-	-	-	600	4.25	38.85	300	10550.00	375	1,145.00	2,575.00	75	-	-	-	-	-	-	-	
	100,650	4,200	277	30.96	10.60	-2.60	75	10.70	10.95	300	10600.00	75	1,387.85	1,393.15	75	46.40	1,400.25	46.03	29	225	16,425		
	-	-	-	-	-	-	600	4.15	38.40	300	10650.00	2,175	800.30	2,689.00	75	-	-	-	-	-	-	-	
	72,600	-2,775	196	31.45	8.35	-1.65	75	7.95	8.55	75	10700.00	75	1,483.80	1,491.20	75	69.35	1,483.60	50.28	48	225	19,125		
	-	-	-	-	-	-	600	2.65	82.50	3,000	10750.00	2,175	900.30	2,802.00	75	-	-	-	-	-	-	-	
	71,250	-1,500	202	32.30	7.10	-1.45	825	7.05	7.30	75	10800.00	75	1,582.80	1,589.65	75	76.30	1,590.50	-	4	-	4,275		
	-	-	-	-	-	-	7,500	1.65	84.90	750	10850.00	375	1,000.35	2,915.00	75	-	-	-	-	-	-	-	
	24,225	825	61	32.92	6.00	-1.05	675	5.95	6.15	75	10900.00	150	1,677.55	1,693.35	150	-	-	-	-	-	-	75	
	-	-	-	-	-	-	7,500	1.20	31.90	750	10950.00	375	1,100.35	3,029.00	75	-	-	-	-	-	-	-	
	1,084,425	-10,575	2,108	33.93	5.35	-1.10	2,250	5.30	5.40	750	11000.00	225	1,783.15	1,789.90	75	48.45	1,765.55	52.92	25	-1,125	376,425		
	-	-	-	-	-	-	7,500	0.75	28.30	750	11050.00	375	1,200.35	3,141.00	75	-	-	-	-	-	-	-	
	32,100	450	46	34.79	4.65	-0.85	75	4.75	4.90	75	11100.00	75	1,871.15	1,890.10	75	-	-	-	-	-	-	1,050	
	-	-	-	-	-	-	7,500	0.75	9.75	1,500	11150.00	375	1,300.35	3,254.00	75	-	-	-	-	-	-	-	
	37,200	-1,500	134	35.58	4.40	-0.70	75	4.30	4.45	450	11200.00	75	1,971.50	1,985.60	75	-	-	-	-	-	-	6,750	
	-	-	-	-	-	-	7,500	0.75	214.90	600	11250.00	375	1,400.35	3,366.00	75	-	-	-	-	-	-	-	
	15,525	-75	12	36.57	3.80	-0.85	150	3.80	4.20	675	11300.00	150	2,068.00	2,100.75	75	-	-	-	-	-	-	1,575	
	-	-	-	-	-	-	7,500	0.75	194.90	600	11350.00	375	1,500.35	3,477.00	75	-	-	-	-	-	-	-	
	13,800	225	49	37.41	3.40	-0.90	75	3.30	3.65	75	11400.00	75	2,171.00	2,180.80	75	-	-	-	-	-	-	14,475	
	-	-	-	-	-	-	7,500	0.50	174.90	600	11450.00	375	1,600.35	3,589.00	75	-	-	-	-	-	-	-	
	251,700	-1,650	861	38.62	3.35	-0.50	675	3.30	3.40	375	11500.00	75	2,276.65	2,279.20	75	61.20	2,301.50	72.24	1	-	66,600		
	-	-	-	-	-	-	7,500	0.50	170.00	3,000	11550.00	375	1,700.35	3,699.00	75	-	-	-	-	-	-	-	
	6,600	900	20	40.69	3.80	-0.45	225	3.10	3.60	75	11600.00	150	2,365.30	2,400.85	75	-	-	-	-	-	-	975	
	-	-	-	-	-	-	7,500	0.50	160.00	3,000	11650.00	375	1,800.35	3,809.00	75	-	-	-	-	-	-	-	
	4,200	-	-	-	-	-	750	3.00	4.20	900	11700.00	75	2,469.90	2,479.80	75	-	-	-	-	-	-	1,125	
	-	-	-	-	-	-	7,500	0.50	140.00	3,000	11750.00	375	1,900.35	3,919.00	75	-	-	-	-	-	-	-	
	17,925	75	36	42.32	3.15	-1.05	675	3.00	3.20	450	11800.00	75	2,569.90	2,585.65	75	-	-	-	-	-	-	600	
	-	-	-	-	-	-	7,500	0.50	130.00	3,000	11850.00	375	2,000.35	4,028.00	75	-	-	-	-	-	-	-	
	-	-	-	-	-	-	2,400	1.60	6.50	450	11900.00	225	2,644.90	2,757.15	1,950	-	-	-	-	-	-	-	
	-	-	-	-	-	-	7,500	0.50	104.25	3,000	11950.00	375	2,100.35	-	-	-	-	-	-	-	-	-	
	358,875	8,025	352	44.41	2.90	-0.20	3,975	2.80	2.90	150	12000.00	375	2,770.75	2,778.50	75	72.50	2,778.40	74.64	13	-75	146,250		
	-	-	-	-	-	-	7,500	0.50	3.20	1,500	120												

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
	146,400	300	78	52.81	1.65	-0.20	150	1.65	1.75	75	13000.00	75	3,762.00	3,774.20	75	-	-	-	-	-	109,125	
	-	-	-	-	-	-	3,600	0.55	3.00	1,500	13050.00	375	3,200.35	-	-	-	-	-	-	-	-	
	-	-	-	-	-	-	3,600	0.55	2.95	225	13100.00	75	3,847.65	3,915.35	75	-	-	-	-	-	75	
	-	-	-	-	-	-	3,600	0.55	4.00	1,500	13150.00	375	3,300.35	-	-	-	-	-	-	-	-	
Total	11,518,050		59,041																51,276		16,714,575	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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