

Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9380.90** As on Apr 28, 2020 15:30:31 IST

View Options Contracts for: **NIFTY** OR **GO** Filter by: Expiry Date **30APR2020** [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		
	8,025	-	1	-	3,316.65	131.65	75	3,104.65	3,322.45	75	6100.00	75	0.30	0.50	525	-0.30	0.30	193.55	2,823	-29,025	456,300		
	-	-	-	-	-	-	75	3,080.70	3,364.25	75	6150.00	75	0.45	0.95	225	0.45	0.95	-	1,079	-600	3,375		
	225	-	-	-	-	-	450	2,976.85	3,396.80	9,900	6200.00	450	0.30	0.60	75	0.05	0.50	191.11	205	-2,925	41,325		
	-	-	-	-	-	-	9,900	2,801.55	3,369.00	9,900	6250.00	1,425	0.15	0.90	300	-1.85	0.20	-	2	-150	2,025		
	75	-	-	-	-	-	150	2,873.30	3,267.90	9,900	6300.00	3,225	0.20	0.65	75	-0.20	0.30	176.25	100	-2,100	21,750		
	-	-	-	-	-	-	9,900	2,709.05	3,265.40	9,900	6350.00	750	0.15	1.50	1,500	-	-	-	-	-	-		
	75	-	-	-	-	-	9,900	2,683.05	3,122.25	9,900	6400.00	750	0.25	0.85	150	-0.15	0.25	-	8	-75	8,100		
	-	-	-	-	-	-	9,900	2,617.25	3,151.55	9,900	6450.00	750	0.20	1.50	1,500	-	-	-	-	-	-		
	24,225	75	29	-	2,922.60	116.15	75	2,901.70	2,922.35	75	6500.00	6,600	0.25	0.40	1,650	-0.10	0.45	170.42	837	-23,700	318,450		
	-	-	-	-	-	-	9,900	2,526.10	3,007.40	9,900	6550.00	750	0.20	1.50	1,500	-	-	-	-	-	300		
	75	-	-	-	-	-	9,900	2,480.35	2,995.35	9,900	6600.00	75	0.75	0.85	75	-0.35	0.45	159.78	21	-1,575	16,950		
	-	-	-	-	-	-	9,900	2,427.10	2,934.30	9,900	6650.00	750	0.20	0.75	75	-3.00	0.50	-	2	-75	1,650		
	150	-	-	-	-	-	450	2,545.65	2,845.25	600	6700.00	1,350	0.50	0.90	75	-0.05	0.70	-	42	-2,250	39,675		
	75	-	-	-	-	-	75	2,550.75	2,753.00	75	6750.00	975	0.30	1.05	1,050	-0.45	0.55	150.08	56	-2,475	25,725		
	1,275	-	1	-	2,488.85	47.20	9,900	2,389.90	2,791.35	600	6800.00	750	0.40	0.80	525	0.15	0.80	149.41	122	-6,525	88,425		
	-	-	-	-	-	-	9,900	2,249.45	2,675.20	9,900	6850.00	900	0.15	1.70	900	-	-	-	-	-	-		
	150	-	-	-	-	-	9,900	2,279.10	2,610.45	600	6900.00	75	0.45	0.75	75	-0.25	0.50	140.56	25	-1,650	21,975		
	-	-	-	-	-	-	9,900	2,156.10	2,655.00	9,900	6950.00	750	0.20	0.95	75	-0.30	0.30	131.29	1	-	3,975		
	433,125	-25,800	547	-	2,395.00	102.00	75	2,412.50	2,422.10	75	7000.00	225	0.50	0.65	75	-0.30	0.50	140.54	4,014	-127,350	991,050		
	-	-	-	-	-	-	9,900	2,065.85	2,591.85	9,900	7050.00	975	0.50	1.85	1,500	-0.70	0.50	127.02	10	-300	5,100		
	1,200	-	-	-	-	-	450	2,178.10	2,481.35	9,900	7100.00	1,500	0.30	0.40	900	-0.45	0.35	129.29	95	-1,500	26,775		
	75	-	-	-	-	-	9,900	1,975.50	2,442.70	9,900	7150.00	150	0.55	0.75	225	-0.30	0.45	130.08	3	-75	2,775		
	1,125	-	-	-	-	-	150	2,186.75	2,270.60	150	7200.00	1,575	0.45	0.60	825	-0.30	0.50	123.13	645	-25,275	96,675		
	-	-	-	-	-	-	9,900	1,885.25	2,371.35	9,900	7250.00	150	0.50	1.15	900	-	-	-	-	-	1,650		
	1,050	-	-	-	-	-	150	2,087.35	2,175.95	225	7300.00	3,075	0.55	0.60	75	-0.45	0.65	118.97	374	-19,500	47,925		
	-	-	-	-	-	-	9,900	1,794.25	2,149.80	9,900	7350.00	525	0.50	1.40	2,325	-0.35	0.50	-	2	-	1,125		
	450	-	1	-	1,933.45	12.25	450	1,834.75	2,054.75	600	7400.00	1,350	0.65	0.80	1,050	-0.25	0.80	114.49	255	-12,525	50,550		
	600	-	-	-	-	-	9,900	1,768.45	2,057.80	75	7450.00	675	0.85	1.35	3,000	-	0.85	-	22	-75	6,075		
	133,650	-4,575	268	-	1,920.00	121.70	75	1,918.00	1,921.95	75	7500.00	450	0.90	0.95	750	-0.45	0.90	110.44	9,694	-117,000	1,522,500		
	-	-	-	-	-	-	9,900	1,613.75	1,929.65	9,900	7550.00	75	0.65	1.45	2,925	-0.90	0.60	-	2	-	900		
	6,150	-975	56	-	1,812.40	91.85	75	1,663.05	1,878.15	75	7600.00	1,050	0.75	1.50	300	-0.60	0.75	105.46	662	-5,475	51,300		
	75	-	-	-	-	-	9,900	1,492.25	1,953.10	9,900	7650.00	75	0.65	1.35	75	-0.25	1.40	104.94	19	-1,050	450		
	23,400	-	5	-	1,617.90	-8.80	75	1,698.10	1,740.65	150	7700.00	600	0.70	1.20	450	-0.30	1.15	99.82	1,221	-3,675	161,400		
	-	-	-	-	-	-	9,900	1,451.25	1,831.05	9,900	7750.00	225	0.60	1.30	825	-0.20	0.90	91.16	4	-150	2,775		
	17,325	-	13	-	1,593.85	38.85	75	1,596.55	1,633.95	75	7800.00	75	0.90	1.30	1,425	-0.35	1.20	94.63	1,669	-42,975	195,525		
	525	-	-	-	-	-	9,900	1,360.75	1,713.80	9,900	7850.00	300	0.80	1.55	75	-0.80	0.80	-	1	-75	5,400		
	9,300	-	-	-	-	-	75	1,504.50	1,525.75	75	7900.00	1,200	1.15	1.55	3,000	-0.60	1.15	89.33	1,452	11,400	169,350		
	75	-	-	-	-	-	9,900	1,219.75	1,582.55	9,900	7950.00	7,500	1.40	1.45	1,950	-0.25	1.45	-	189	4,125	10,050		
	307,875	-32,100	1,285	-	1,418.90	123.25	75	1,416.80	1,422.05	75	8000.00	1,650	1.35	1.45	1,575	-0.65	1.35	84.65	16,072	-205,500	2,046,675		
	3,825	-	-	-	-	-	75	1,291.90	1,410.25	75	8050.00	975	0.90	4.10	1,500	-0.80	1.25	84.34	11	-75	7,200		
	69,375	225	98	-	1,322.00	100.80	225	1,322.00	1,323.55	75	8100.00	75	1.35	1.60	375	-0.55	1.60	78.10	3,448	-24,525	429,975		
	2,475	-	-	-	-	-	300	1,265.05	1,278.25	75	8150.00	75	1.15	1.50	150	-1.15	1.40	73.98	20	-1,200	5,250		
	36,525	-2,025	229	-	1,212.00	117.20	2,625	1,213.35	1,243.05	75	8200.00	2,025	1.20	1.70	75	-1.35	1.20	73.99	4,738	-88,800	207,300		
	750	-	-	-	-	-	300	1,164.95	1,176.10	75	8250.00	75	1.85	2.20	75	-1.10	1.95	72.11	176	-3,225	7,725		
	27,150	-2,100	69	-	1,105.00	108.45	75	1,065.90	1,123.80	300	8300.00	1,275	2.00	2.20	750	-1.05	2.00	69.15	9,351	-88,350	412,275		
	1,500	-525	9	-	1,026.25	54.15	450	1,064.75	1,074.80	75	8350.00	75	2.35	2.80	300	-1.30	2.35	67.43	551	-5,400	10,500		
	41,250	-21,900	318	-	1,005.80	106.55	75	990.65	1,025.00	75	8400.00	4,350	2.05	2.55	225	-1.60	2.50	64.74	23,280	-78,975	650,100		
	5,325	-	6	-	869.25	9.70	600	964.30	976.10	300	8450.00	525	2.20	3.40	75	-2.35	2.35	62.17	1,160	-450	15,675		
	608,700	-8,775	1,199	-	925.00	126.50	300	918.80	925.70	75	8500.00	150	3.20	3.30	4,125	-1.95	3.30	60.11	55,261	267,975	2,303,400		
	2,625	-	1	-	741.10	-27.65	300	866.50	877.10	525	8550.00	3,150	2.55	3.60	75	-3.15	2.60	57.04	3,891	-1,950	26,100		
	153,225	-6,450	159	-	809.60	107.30	975	817.70	824.90	375	8600.00	75	3.15	3.70	300	-2.60	3.80	54.57	38,055	-213,450	642,900		
	7,650	600	45	-	745.60	92.25	1,725	767.95	777.10	75	8650.00	75	3.15	4.55	600	-3.75	3.90	52.40	4,892	3,450	42,000		
	111,525	-4,875	164	-	724.75	120.85	675	718.65	725.45	375	8700.00	75	4.10	4.35	6,000	-4.90	4.35	50.66	51,028	-157,350	865,425		
	1,875	-	5	-	667.10	93.70	1,425	669.05	677.55	375	8750.00	75	4.80	4.85	600	-6.55	4.65	49.34	10,402	-3,675	62,175		
	130,500	-2,850	518	-	626.00	117.85	75	618.85	627.50														

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
	1,433,625	275,400	515,862	37.46	94.10	17.00	75	94.05	95.00	1,350	9400.00	75	75.05	75.95	75	104.75	75.80	41.95	182,301	580,350	892,275
	330,675	107,775	80,644	37.15	69.70	10.95	75	69.55	69.75	150	9450.00	375	96.35	101.45	375	110.60	100.00	41.59	4,844	40,650	51,225
	2,663,400	97,950	485,889	36.64	49.90	5.90	150	49.30	49.55	75	9500.00	1,725	130.00	131.90	300	118.00	130.00	41.38	51,357	93,150	876,450
	214,200	98,175	74,943	36.33	32.85	0.90	75	32.80	33.55	75	9550.00	75	161.00	165.30	150	117.05	164.65	41.27	366	2,700	7,875
	1,335,225	207,750	322,409	35.91	21.00	-2.00	1,050	21.00	21.45	375	9600.00	150	199.30	202.90	225	125.85	201.00	43.33	11,063	-4,275	108,150
	262,950	106,200	57,014	35.38	13.00	-2.15	2,625	12.80	13.00	1,800	9650.00	75	238.90	247.45	75	113.00	241.15	58.77	17	300	825
	1,230,300	254,400	170,666	35.23	7.45	-3.05	75	7.45	7.50	6,825	9700.00	75	283.80	290.25	300	126.75	288.00	45.16	1,630	16,125	42,450
	150,600	2,025	24,226	35.29	4.80	-1.90	2,250	4.80	5.00	450	9750.00	600	330.40	339.10	600	20.50	466.35	50.40	1	-	450
	1,131,600	180,675	93,099	35.65	2.85	-1.90	2,025	2.80	2.85	1,800	9800.00	150	379.80	387.20	1,425	123.00	384.15	48.02	905	-14,325	34,275
	70,350	-2,025	5,437	37.55	1.85	-1.60	150	1.85	2.95	75	9850.00	150	426.80	437.20	150	-56.40	507.25	-	4	225	300
	377,625	136,350	54,423	38.98	2.00	-0.70	2,325	1.90	2.00	5,700	9900.00	75	478.10	487.85	75	124.45	480.00	57.78	130	-1,050	146,250
	41,550	-32,025	3,454	40.85	1.80	-0.75	675	1.65	1.80	5,400	9950.00	75	521.90	543.50	75	-48.75	607.05	63.33	3	75	525
	2,179,800	246,075	73,107	43.23	1.45	-0.60	3,150	1.45	1.70	900	10000.00	375	578.75	582.55	450	122.65	581.35	58.63	3,221	-28,575	453,225
	27,150	2,325	421	45.79	1.25	-0.70	150	1.30	1.45	75	10050.00	75	597.25	669.70	75	659.40	761.60	67.80	1	-	150
	188,700	-7,650	8,752	47.26	0.70	-0.65	1,500	0.50	0.80	75	10100.00	75	674.15	681.10	750	123.50	680.00	69.39	513	25,950	36,975
	18,075	8,625	324	48.79	0.80	-0.45	75	0.80	1.00	225	10150.00	75	720.05	751.90	75	-50.00	750.00	-	18	-	3,075
	183,675	-28,425	3,849	50.84	0.35	-0.55	900	0.35	0.45	1,500	10200.00	75	773.15	783.15	300	26.90	918.25	83.95	17	-	17,550
	675	150	32	52.43	0.50	-0.55	1,200	0.25	1.00	300	10250.00	1,125	781.30	877.90	1,125	-	-	-	-	-	-
	91,425	-12,825	1,069	54.74	0.40	-0.60	1,425	0.40	0.60	1,575	10300.00	75	868.00	897.70	75	125.00	885.00	93.88	13	-	14,250
	-	-	-	-	-	-	1,500	0.25	2.95	1,500	10350.00	9,900	872.95	1,064.35	9,900	-	-	-	-	-	-
	122,025	-35,025	1,269	58.83	0.25	-0.70	8,400	0.25	0.50	600	10400.00	75	958.45	991.75	75	-80.50	1,000.00	-	73	2,550	8,475
	-	-	-	-	-	-	19,950	0.10	1.20	3,000	10450.00	1,125	906.20	1,116.80	1,125	-	-	-	-	-	-
	696,600	100,650	5,868	62.23	0.45	-0.40	75	0.45	0.55	75	10500.00	75	1,076.20	1,083.80	150	124.50	1,078.00	120.83	293	-5,250	204,825
	450	450	44	-	0.70	1,639.15	75	0.75	0.95	6,000	10550.00	9,900	1,090.45	1,215.30	450	-	-	-	-	-	-
	95,550	-15,600	624	62.12	0.40	-0.15	1,800	0.35	0.45	1,050	10600.00	75	1,170.65	1,191.75	75	113.60	1,188.00	-	50	-600	19,275
	-	-	-	-	-	-	9,975	0.10	3.65	2,400	10650.00	1,125	1,183.00	1,329.20	1,125	-	-	-	-	-	300
	91,575	-6,000	272	66.13	0.35	-0.10	825	0.35	0.40	1,575	10700.00	75	1,253.70	1,417.40	75	101.90	1,304.00	-	18	-525	10,500
	-	-	-	-	-	-	9,975	0.10	3.00	6,000	10750.00	9,900	1,238.20	1,546.50	9,900	-	-	-	-	-	-
	86,925	-4,650	1,884	71.99	0.60	0.05	825	0.40	0.60	7,050	10800.00	150	1,316.15	1,468.80	150	-83.80	1,422.60	-	11	-450	49,650
	-	-	-	-	-	-	9,975	0.10	1.00	7,500	10850.00	9,900	1,329.85	1,656.35	9,900	-	-	-	-	-	-
	60,900	-3,600	101	73.95	0.45	-0.10	150	0.25	0.45	75	10900.00	150	1,387.45	1,491.80	75	-96.65	1,510.00	125.44	14	450	14,400
	-	-	-	-	-	-	9,975	0.10	0.90	4,500	10950.00	9,900	1,420.10	1,769.95	9,900	-	-	-	-	-	-
	1,049,550	155,250	8,700	81.60	0.50	-0.15	3,375	0.45	0.55	525	11000.00	375	1,575.50	1,580.05	375	118.40	1,575.00	93.55	232	-10,200	226,575
	-	-	-	-	-	-	975	0.05	1.30	75	11050.00	9,900	1,504.40	1,879.00	9,900	-	-	-	-	-	-
	53,400	-17,325	250	88.42	0.20	-0.35	3,600	0.20	0.35	2,850	11100.00	75	1,665.05	1,708.15	450	-82.00	1,708.00	98.28	14	-375	15,975
	-	-	-	-	-	-	975	0.10	0.70	7,500	11150.00	9,900	1,592.90	1,947.30	9,900	-	-	-	-	-	-
	89,025	-8,550	217	91.72	0.30	-0.30	150	0.25	0.30	75	11200.00	75	1,767.00	1,791.80	75	-78.35	1,820.00	140.97	50	-1,950	39,675
	1,200	-	2	79.60	0.10	-0.25	1,575	0.10	0.60	75	11250.00	9,900	1,683.15	2,099.50	9,900	-	-	-	-	-	75
	48,000	-2,550	568	87.56	0.35	-0.20	750	0.30	0.45	75	11300.00	75	1,860.00	2,044.35	600	106.35	1,900.00	-	7	-	43,050
	-	-	-	-	-	-	975	0.10	0.70	7,500	11350.00	9,900	1,773.40	2,167.60	9,900	-	-	-	-	-	-
	66,150	-3,300	99	95.00	0.45	0.05	900	0.30	0.50	225	11400.00	75	1,954.95	2,006.20	75	-80.45	2,010.00	144.34	74	-4,950	26,700
	-	-	-	-	-	-	975	0.10	0.70	7,500	11450.00	9,900	1,866.00	2,278.05	9,900	-	-	-	-	-	75
	692,925	-5,325	4,158	98.66	0.25	-0.25	101,325	0.20	0.25	8,700	11500.00	750	2,073.45	2,085.25	75	105.95	2,097.50	158.75	104	-5,700	29,700
	-	-	-	-	-	-	975	0.10	0.50	7,500	11550.00	9,900	1,953.90	2,388.10	9,900	-	-	-	-	-	75
	72,000	-2,850	76	101.07	0.20	-0.35	2,850	0.20	0.50	1,500	11600.00	150	2,093.40	2,196.75	75	-97.00	2,200.00	-	5	-75	10,200
	-	-	-	-	-	-	975	0.10	0.70	7,500	11650.00	9,900	2,044.15	2,498.55	9,900	-	-	-	-	-	-
	132,375	33,225	2,196	101.62	0.10	-0.25	20,550	0.05	0.10	375	11700.00	75	2,256.85	2,277.15	75	-68.30	2,310.30	182.59	701	49,050	243,975
	-	-	-	-	-	-	975	0.10	0.70	7,500	11750.00	9,900	2,134.40	2,608.10	9,900	-	-	-	-	-	-
	116,025	-375	299	106.66	0.20	-0.30	9,975	0.20	0.25	3,525	11800.00	75	2,353.00	2,544.25	75	26.00	2,480.00	185.96	35	-	19,500
	-	-	-	-	-	-	975	0.10	0.70	7,500	11850.00	9,900	2,224.65	2,716.00	9,900	-	-	-	-	-	-
	62,250	-3,075	63	111.55	0.15	-0.25	75	0.15	0.30	75	11900.00	600	2,355.40	2,681.15	9,900	-52.85	2,540.00	187.75	2	-75	4,650
	-	-	-	-	-	-	975	0.10	0.70	7,500	11950.00	9,900	2,314.90	2,866.10	9,900	-	-	-	-	-	150
	748,875	50,025	20,255	114.96	0.20	-0.25	411,675	0.20	0.25	242,400	12000.00	75	2,571.50	2,585.75	75	123.50	2,582.40	149.87	99	-5,025	113,400
	-	-	-	-	-	-	975	0.10	1.20	900	12050.00	9,900	2,405.15	2,976.00	9,900	-	-	-	-	-	-
	41,550	-900	23	112.97	0.25	-0.05	1,500	0.20	0.40	225	12100.00	375	2,536.85	2,883.35	9,900	-55.00	2,700.00	-	1	-	3,750
	-	-	-	-	-	-	975	0.10	1.25	900	12150.00	9,900	2,497.75	3,085.90	9,900	-	-	-	-	-	-
	28,500	-	1,611	113.60	0.20	-0.15	300	0.15	0.25	1,725	12200.00	9,900	2,696.95	2,964.00	9,900	-6.45	2,851.00	-	1	-	3,375
	-	-	-	-	-	-	975	0.10	1.40	3,000	12250.00	9,900	2,585.65	3,197.85	9,900	-	-	-	-	-	-
	23,400	-2,775	55	119.36	0.15	-0.20	2,325	0.15	0.40	300	12300.00	75	2,787.25	2,907.20	75	-40.85	2,920.00	208.30	25	-1,500	1,425

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		
	339,075	-1,200	4,634	143.17	0.15	-0.15	85,950	0.15	0.20	51,450	13000.00	75	3,576.90	3,588.95	600	100.85	3,600.50	185.66	137	-1,350	38,100		
	-	-	-	-	-	-	-	-	1.25	900	13050.00	9,900	3,310.00	4,077.40	9,900	-	-	-	-	-	-		
	6,600	-	1	151.85	0.40	0.15	3,600	0.05	0.40	1,500	13100.00	9,900	3,335.65	4,076.80	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	1.20	900	13150.00	9,900	3,385.15	4,190.00	9,900	-	-	-	-	-	-		
	75	-	-	-	-	-	3,000	0.05	0.40	1,500	13200.00	9,900	3,443.05	4,176.80	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	1.30	900	13250.00	9,900	3,471.00	4,301.70	9,900	-	-	-	-	-	-		
	675	-75	1	-	0.10	-0.65	675	0.10	0.40	1,500	13300.00	9,900	3,520.50	4,276.80	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	1.50	900	13350.00	9,900	3,579.90	4,410.80	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	3,000	0.05	0.40	1,500	13400.00	9,900	3,623.55	4,376.80	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	-	-	1.35	900	13450.00	9,900	3,670.15	4,522.20	9,900	-	-	-	-	-	-		
	113,475	-975	57	157.74	0.20	-0.15	600	0.15	0.20	300	13500.00	75	4,065.90	4,085.70	75	-93.10	4,109.15	242.46	31	-150	52,125		
	-	-	-	-	-	-	-	-	1.30	900	13550.00	9,900	3,760.40	4,632.30	9,900	-	-	-	-	-	-		
	3,300	3,300	1,239	-	0.30	-	75	0.15	0.25	1,500	13600.00	75	3,968.05	4,421.30	75	-	-	-	-	-	-		
	-	-	134	-	0.25	-0.10	-	-	0.85	900	13650.00	9,900	3,832.00	4,741.35	9,900	-	-	-	-	-	-		
	4,500	-	-	-	-	-	3,900	0.10	0.25	1,500	13700.00	75	4,148.40	4,536.35	600	-	-	-	-	-	-		
Total	23,031,750		2,697,480																2,627,728		28,026,000		

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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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