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Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9187.30** As on Apr 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	Chart	
	8,775	-525	13	-	3,079.00	239.00	75	3,090.00	3,169.45	75	6100.00	1,275	2.30	2.70	75	-1.75	2.30	111.32	3,241	24,150	637,500		
	-	-	-	-	-	-	75	2,875.65	3,200.30	75	6150.00	600	2.20	3.50	75	-1.75	2.25	110.66	20	-1,425	4,350		
	225	-	-	-	2,724.95	-	75	2,781.25	3,232.60	75	6200.00	300	2.30	3.05	75	-1.90	2.40	108.62	534	3,000	51,075		
	-	-	-	-	-	-	9,900	2,000.50	3,146.75	9,900	6250.00	300	1.65	-	-	-0.50	2.05	102.00	5	-375	2,100		
	75	-	-	-	2,716.45	-	9,900	2,727.45	3,045.40	9,900	6300.00	750	2.55	2.90	75	-1.45	2.95	104.59	446	-3,225	27,375		
	-	-	-	-	-	-	9,900	1,900.55	3,036.70	9,900	6350.00	300	1.45	-	-	-	-	-	-	-	-	-	
	75	-	-	-	2,526.55	-	375	2,642.85	2,942.80	375	6400.00	75	2.85	3.30	75	-1.45	2.80	102.17	89	-150	13,050		
	-	-	-	-	-	-	9,900	1,800.55	2,926.00	9,900	6450.00	300	1.10	-	-	-	-	-	-	-	-	-	
	36,975	-150	32	-	2,700.00	224.55	150	2,682.70	2,711.95	75	6500.00	150	3.05	3.15	75	-0.95	3.10	97.27	7,891	-65,400	453,300		
	-	-	-	-	-	-	9,900	1,700.50	2,818.20	9,900	6550.00	600	2.05	5.65	300	-	5.15	-	-	-	-	300	
	-	-	-	-	-	-	75	2,499.35	2,690.10	75	6600.00	75	3.25	3.85	75	-0.80	3.95	94.78	1,161	225	21,375		
	-	-	-	-	-	-	9,900	1,600.55	2,709.00	9,900	6650.00	150	1.75	7.25	300	-0.05	7.25	102.07	8	600	1,575		
	150	-	-	-	2,260.00	-	375	2,360.50	2,628.70	375	6700.00	75	3.35	4.80	75	-1.50	3.95	91.69	814	3,675	39,075		
	75	-	-	-	2,150.00	-	75	2,328.20	2,536.75	75	6750.00	75	3.20	5.25	75	-0.55	4.80	92.69	104	-2,625	30,675		
	1,200	-	12	-	2,363.05	219.15	75	2,238.65	2,433.70	75	6800.00	75	3.25	3.95	75	-2.35	3.40	87.96	1,820	1,725	128,775		
	-	-	-	-	-	-	9,900	2,102.90	2,494.30	9,900	6850.00	300	1.55	11.45	150	-	-	-	-	-	-	-	
	150	-	1	-	2,218.40	173.40	9,900	2,127.15	2,408.15	450	6900.00	75	3.85	4.70	75	-2.40	3.85	84.82	1,268	-12,675	37,950		
	-	-	-	-	-	-	9,900	1,932.95	2,389.75	9,900	6950.00	150	3.35	6.45	300	-1.50	4.50	83.95	2	-75	3,975		
	541,575	-17,475	253	-	2,199.35	227.80	150	2,199.65	2,202.65	75	7000.00	75	4.40	4.75	1,500	-3.75	4.40	82.64	11,817	-90,975	1,393,500		
	-	-	-	-	-	-	9,900	2,025.05	2,241.40	375	7050.00	75	4.60	5.80	225	-3.20	5.30	83.42	41	1,275	4,425		
	1,275	-75	1	-	1,970.80	89.25	1,200	1,894.40	2,242.30	450	7100.00	225	4.30	5.30	75	-4.05	4.45	79.25	1,199	-8,550	39,450		
	75	-	-	-	2,099.70	-	9,900	1,616.85	2,166.75	9,900	7150.00	600	3.60	5.85	75	-4.30	5.50	78.50	23	900	2,475		
	975	-	4	-	1,916.45	161.45	75	1,982.90	2,008.40	75	7200.00	75	4.50	5.00	75	-4.85	4.75	76.16	2,259	-4,050	211,125		
	-	-	-	-	-	-	9,900	1,831.30	2,156.85	9,900	7250.00	75	4.15	7.20	75	-6.45	5.40	84.25	9	75	1,725		
	975	-	-	-	1,650.00	-	600	1,816.80	2,016.45	75	7300.00	75	5.00	6.60	300	-7.00	5.00	75.49	1,997	12,150	69,675		
	-	-	-	-	-	-	9,900	1,436.35	2,040.55	9,900	7350.00	600	5.10	14.90	75	-1.05	7.60	74.40	11	-	1,275		
	525	-	4	-	1,766.90	223.55	75	1,785.15	1,813.65	75	7400.00	75	6.05	9.90	525	-7.20	6.05	72.80	1,706	12,075	86,775		
	600	-	-	-	1,423.90	-3.60	75	1,623.95	1,833.20	450	7450.00	75	7.40	9.00	75	-5.95	9.10	72.42	39	675	7,125		
	189,975	-1,200	107	-	1,700.90	217.55	300	1,701.00	1,710.35	75	7500.00	6,600	7.00	7.50	375	-9.05	7.05	70.74	13,810	-	1,756,650		
	-	-	-	-	-	-	9,900	1,351.90	1,821.05	9,900	7550.00	600	7.20	12.70	150	-8.45	9.50	74.20	6	75	1,050		
	7,650	-	8	-	1,511.85	130.25	75	1,592.80	1,610.60	75	7600.00	75	7.00	9.25	75	-9.00	8.00	68.28	2,312	-	80,250		
	75	-	-	-	1,413.65	-	75	1,491.25	1,606.90	75	7650.00	525	8.10	12.25	150	-12.50	9.40	-	2	-	675		
	24,225	-75	13	48.18	1,429.35	128.45	75	1,489.65	1,533.35	75	7700.00	450	8.55	10.90	75	-11.15	8.70	66.05	3,385	31,425	212,025		
	-	-	-	-	-	-	1,200	1,391.25	1,517.70	75	7750.00	75	10.00	12.45	150	-13.15	11.30	64.66	22	225	2,175		
	17,250	-150	15	-	1,410.35	220.75	75	1,397.00	1,415.20	75	7800.00	75	9.90	12.15	225	-13.00	10.20	63.54	5,798	8,625	249,525		
	525	-	-	-	1,441.45	-	1,125	1,281.05	1,414.75	1,125	7850.00	150	8.55	11.75	150	-7.15	16.80	63.99	8	75	3,675		
	9,300	-450	13	-	1,280.00	221.85	75	1,288.05	1,319.45	75	7900.00	75	11.00	11.95	75	-15.15	11.95	61.44	6,394	43,950	132,450		
	75	-	-	-	1,145.10	-	1,125	1,184.85	1,310.15	1,125	7950.00	75	12.20	14.20	75	-14.65	14.85	60.99	24	300	5,625		
	436,050	-9,825	786	-	1,211.00	211.65	450	1,211.00	1,214.90	75	8000.00	3,825	13.65	13.90	75	-19.40	13.65	59.02	33,046	113,700	2,457,600		
	3,825	-	2	-	1,084.90	165.10	1,125	1,101.25	1,215.90	75	8050.00	75	14.25	15.15	225	-20.90	15.00	58.84	297	-1,725	5,100		
	71,100	-450	104	46.51	1,107.15	207.10	75	1,106.85	1,119.05	75	8100.00	300	15.10	15.85	75	-22.90	15.05	56.65	6,756	22,725	474,450		
	2,475	-75	3	-	850.05	-12.20	75	996.60	1,113.90	75	8150.00	75	16.60	18.40	75	-25.35	17.60	55.27	106	1,500	6,225		
	47,100	-600	118	45.59	1,003.75	190.60	75	1,007.90	1,020.70	75	8200.00	75	16.00	18.85	75	-29.20	16.05	54.38	10,189	27,900	332,175		
	750	-	-	-	784.65	-	75	928.15	986.95	75	8250.00	75	20.00	22.15	75	-29.50	21.45	53.28	134	-150	6,525		
	43,950	3,975	182	-	908.10	188.90	75	914.10	926.70	75	8300.00	75	22.00	23.50	3,300	-33.00	23.50	52.85	15,951	24,975	389,100		
	2,250	225	12	-	866.90	-66.10	75	835.15	878.90	75	8350.00	75	25.05	27.00	450	-32.15	30.00	52.01	197	1,575	9,675		
	66,675	675	119	30.36	820.45	181.75	75	821.60	828.00	75	8400.00	375	29.00	29.30	450	-40.40	29.25	50.84	14,642	-11,325	456,600		
	5,625	-	1	-	600.00	30.00	75	711.25	795.25	75	8450.00	10,050	15.00	36.00	300	-58.45	20.35	50.63	264	2,400	10,425		
	652,575	-17,175	2,144	38.87	735.05	173.25	150	735.05	739.95	75	8500.00	825	37.00	38.00	7,050	-49.90	37.95	49.57	63,004	1,950	2,172,450		
	3,525	375	5	30.81	623.65	132.95	75	649.35	706.05	150	8550.00	75	40.10	45.70	1,275	-52.00	44.75	48.07	247	675	12,825		
	161,850	-900	225	41.99	636.35	158.65	75	641.05	650.30	75	8600.00	75	47.95	48.00	975	-63.20	47.05	48.18	21,144	25,725	548,700		
	6,525	75	4	34.61	534.95	165.05	75	564.25	647.15	75	8650.00	225	55.00	57.95	75	-62.95	58.80	47.63	381	1,575	14,325		
	125,100																						

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	
	48,675	-1,050	23	69.87	1.45	-0.40	150	1.40	1.50	1,275	12100.00	525	2,753.90	3,104.55	9,900	60.95	2,881.00	-	1	-75	4,650		
	-	-	-	-	-	-	75	0.45	4.70	4,800	12150.00	9,900	2,550.40	3,280.35	9,900	-	-	-	-	-	-		
	29,325	-	59	73.11	1.00	-0.55	825	1.00	1.40	975	12200.00	75	2,951.00	3,215.55	75	100.00	3,071.00	119.42	2	-	3,525		
	-	-	-	-	-	-	900	0.20	4.70	4,800	12250.00	9,900	2,650.40	3,386.05	9,900	-	-	-	-	-	-		
	29,925	600	50	76.69	1.80	-	150	1.40	1.80	1,275	12300.00	9,900	2,926.80	3,356.60	9,900	-	3,008.25	-	-	-	3,000		
	-	-	-	-	-	-	900	0.15	4.30	3,000	12350.00	9,900	2,750.40	3,523.15	9,900	-	-	-	-	-	-		
	54,525	-300	54	75.60	1.15	-0.50	825	1.15	1.40	75	12400.00	75	3,043.50	3,457.40	75	-	4,333.00	-	-	-	450		
	-	-	-	-	-	-	900	0.10	4.30	3,000	12450.00	9,900	2,850.40	3,639.70	9,900	-	-	-	-	-	-		
	324,375	-7,650	538	76.38	1.10	-0.20	75	1.15	1.25	300	12500.00	75	3,284.20	3,306.40	375	208.95	3,310.00	116.34	14	-150	73,200		
	3,375	-825	13	81.74	0.90	-0.10	600	0.30	0.90	2,325	12550.00	9,900	2,950.40	3,835.50	9,900	-	-	-	-	-	-		
	36,450	1,425	22	78.79	1.50	0.15	375	1.15	1.45	1,125	12600.00	75	3,232.85	3,541.10	75	-	658.00	-	-	-	75		
	-	-	-	-	-	-	900	0.10	4.00	6,000	12650.00	9,900	3,050.40	3,842.20	9,900	-	-	-	-	-	-		
	10,500	-900	23	76.97	0.75	-0.15	75	0.80	1.25	150	12700.00	75	3,366.95	3,643.85	75	-	-	-	-	-	-		
	4,350	-525	20	85.56	1.00	0.20	75	1.05	2.90	6,000	12750.00	9,900	3,150.40	3,932.05	9,900	-	-	-	-	-	-		
	16,800	-	14	78.61	0.45	-0.45	150	0.40	0.45	225	12800.00	75	3,468.10	3,758.25	1,200	-	-	-	-	-	-		
	-	-	-	-	-	-	900	0.10	2.50	6,000	12850.00	9,900	3,250.40	4,049.65	9,900	-	-	-	-	-	-		
	8,625	-150	8	81.18	0.85	-	900	0.80	1.10	300	12900.00	75	3,565.55	3,858.25	75	-	5,250.00	-	-	-	150		
	-	-	-	-	-	-	900	0.10	2.50	6,000	12950.00	9,900	3,350.40	4,155.00	9,900	-	-	-	-	-	-		
	166,125	-4,200	358	83.69	0.60	-0.25	4,425	0.60	0.65	4,125	13000.00	150	3,778.90	3,794.70	150	227.80	3,805.00	156.53	19	-300	87,600		
	-	-	-	-	-	-	900	0.10	2.50	6,000	13050.00	9,900	3,450.40	4,258.05	9,900	-	-	-	-	-	-		
	6,525	-	8	81.18	0.55	-0.65	300	0.60	1.10	150	13100.00	9,900	3,696.50	4,114.50	375	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	6,000	13150.00	9,900	3,550.40	4,425.85	9,900	-	-	-	-	-	-		
	75	75	1	93.38	1.95	-2.05	75	0.35	1.60	450	13200.00	9,900	3,785.70	4,219.70	375	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	6,000	13250.00	9,900	3,650.40	4,533.55	9,900	-	-	-	-	-	-		
	675	-150	2	-	0.60	-0.15	300	0.60	1.60	525	13300.00	9,900	3,887.65	4,327.90	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	6,000	13350.00	9,900	3,750.40	4,630.70	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	1.60	525	13400.00	375	3,991.15	4,429.50	375	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	6,000	13450.00	9,900	3,850.40	4,749.05	9,900	-	-	-	-	-	-		
	121,425	-8,550	321	91.67	0.90	-0.20	1,725	0.90	1.00	75	13500.00	75	4,276.95	4,288.50	75	228.00	4,280.00	136.11	22	-975	99,300		
	-	-	-	-	-	-	3,600	0.10	2.50	6,000	13550.00	9,900	3,950.40	4,854.95	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	1.60	525	13600.00	525	4,196.45	4,836.40	9,900	-	-	-	-	-	-		
	-	-	-	-	-	-	3,600	0.10	2.50	6,000	13650.00	9,900	4,050.40	4,955.75	9,900	-	-	-	-	-	-		
	3,075	75	5	-	0.75	-1.25	75	0.75	1.55	375	13700.00	75	4,331.25	4,832.00	75	-	-	-	-	-	-		
Total	17,121,375		421,734																448,352		21,181,725	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.

Highlighted options are in-the-money.

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