

## Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9314.95** As on May 27, 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		
	2,625	75	12	336.78	3,206.75	218.75	75	3,144.45	3,255.90	75	6100.00	-	-	0.10	10,200	-	0.10	213.76	2,738	-40,500	432,675		
	-	-	-	-	-	-	75	2,995.45	3,277.45	75	6150.00	-	-	0.60	300	-0.25	0.05	-	1,068	-	-		
	75	-	-	-	3,156.60	-	7,350	2,590.30	3,249.45	7,350	6200.00	3,750	0.10	0.20	750	-0.15	0.10	205.33	20	-1,125	12,075		
	-	-	-	-	-	-	7,350	2,540.30	3,199.65	7,350	6250.00	-	-	0.95	3,000	-	-	-	-	-	-		
	75	-	-	-	2,967.45	-	7,350	2,490.30	3,149.45	7,350	6300.00	75	0.25	0.55	75	-0.10	0.15	197.03	54	-1,350	12,750		
	-	-	-	-	-	-	7,350	2,440.30	3,099.65	7,350	6350.00	-	-	0.90	3,000	-	-	-	-	-	-		
	75	-	-	-	2,682.45	-	7,350	2,390.30	3,049.45	7,350	6400.00	1,275	0.05	0.45	1,500	0.25	0.50	188.85	23	150	2,250		
	-	-	-	-	-	-	7,350	2,340.30	2,999.65	7,350	6450.00	-	-	0.90	3,000	-	-	-	-	-	-		
	28,950	-	8	-	2,767.70	247.80	300	2,801.05	2,810.75	75	6500.00	3,600	0.20	0.30	75	-0.20	0.15	200.41	821	-30,075	165,150		
	-	-	-	-	-	-	7,350	2,240.30	2,899.65	7,350	6550.00	-	-	0.90	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	7,350	2,561.35	2,812.35	375	6600.00	1,800	0.20	0.45	1,500	0.25	0.50	181.60	52	-2,400	6,450		
	-	-	-	-	-	-	7,350	2,140.30	2,795.45	7,350	6650.00	-	-	0.90	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	450	2,466.50	2,707.35	375	6700.00	2,100	0.05	0.25	300	-0.40	0.05	-	5	-75	4,350		
	-	-	-	-	-	-	7,350	2,040.30	2,685.45	7,350	6750.00	-	-	0.90	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,378.05	2,620.30	75	6800.00	-	-	0.05	75	-0.45	0.05	192.46	28	-75	4,425		
	-	-	-	-	-	-	7,350	1,940.30	2,575.00	7,350	6850.00	-	-	0.90	4,800	-	-	-	-	-	-		
	-	-	-	-	-	-	75	2,283.75	2,496.55	75	6900.00	1,200	0.05	0.30	150	-0.25	0.05	-	38	-375	2,175		
	-	-	-	-	-	-	7,350	1,847.60	2,464.60	7,350	6950.00	1,275	0.05	0.75	900	-	0.70	-	-	-	1,275		
	95,400	-9,150	240	-	2,306.45	280.25	75	2,305.60	2,312.20	75	7000.00	44,100	0.05	0.10	3,600	-0.35	0.05	163.41	6,318	-14,025	440,175		
	-	-	-	-	-	-	7,350	1,740.30	2,354.45	7,350	7050.00	75	0.05	0.85	3,000	-	-	-	-	-	-		
	75	-	-	-	2,178.00	-	75	2,086.90	2,278.10	75	7100.00	1,500	0.30	0.70	75	0.05	0.50	-	368	19,725	27,225		
	-	-	-	-	-	-	7,350	1,667.60	2,350.45	7,350	7150.00	-	-	0.85	3,000	-	-	-	-	-	-		
	150	-	-	-	1,931.85	-	450	1,992.15	2,232.55	375	7200.00	1,425	0.35	0.75	150	0.05	0.35	133.78	137	-1,350	18,750		
	-	-	-	-	-	-	7,350	1,577.60	2,229.80	7,350	7250.00	2,400	0.10	0.85	3,000	-	-	-	-	-	-		
	150	-	-	-	1,764.60	-	450	1,896.85	2,101.20	375	7300.00	1,800	0.25	0.45	75	-0.20	0.25	146.40	121	-2,925	14,325		
	-	-	-	-	-	-	7,350	1,440.30	2,119.60	7,350	7350.00	2,400	0.10	0.90	4,800	-	-	-	-	-	-		
	375	-	-	-	1,671.90	-	1,500	1,802.15	1,992.50	375	7400.00	150	0.25	0.45	75	-0.05	0.55	-	95	-1,275	10,725		
	-	-	-	-	-	-	75	1,798.30	1,965.60	75	7450.00	675	0.15	0.85	900	-0.50	0.15	-	5	-375	825		
	72,675	-30,900	797	-	1,809.20	283.60	75	1,810.00	1,816.50	75	7500.00	975	0.40	0.45	4,500	-0.10	0.45	125.26	14,064	-69,075	1,554,150		
	-	-	-	-	-	-	75	1,698.25	1,856.95	75	7550.00	300	0.15	0.50	300	-0.15	0.45	107.32	6	-75	2,325		
	75	-	-	-	1,629.00	-	750	1,623.45	1,838.25	7,350	7600.00	1,275	0.25	0.50	75	-0.30	0.25	115.52	208	-3,975	12,825		
	-	-	-	-	-	-	375	1,565.60	1,758.85	75	7650.00	300	0.15	0.45	375	-	0.55	-	-	-	825		
	3,975	75	7	-	1,571.00	249.25	750	1,545.05	1,652.05	75	7700.00	1,425	0.25	0.50	300	-0.45	0.25	110.10	177	-5,100	34,200		
	-	-	-	-	-	-	75	1,486.65	1,638.35	75	7750.00	1,500	0.25	0.50	150	-0.50	0.20	114.76	5	225	1,650		
	600	-150	2	-	1,291.55	50.45	750	1,432.75	1,625.00	7,350	7800.00	1,200	0.30	0.50	75	-0.15	0.30	97.93	1,310	-42,150	119,925		
	-	-	-	-	-	-	1,200	1,410.70	1,512.65	75	7850.00	300	0.25	0.85	150	-0.50	0.25	-	7	-375	2,625		
	375	-300	8	-	1,225.20	25.20	750	1,336.85	1,524.70	7,350	7900.00	1,350	0.35	0.45	450	-0.15	0.45	91.41	1,380	-10,425	126,000		
	75	-	-	-	978.90	-	750	1,294.65	1,444.80	1,125	7950.00	75	0.45	0.90	3,000	0.30	0.90	-	147	6,300	10,425		
	343,275	-125,025	2,808	-	1,313.00	281.20	2,925	1,313.00	1,316.90	75	8000.00	3,000	0.55	0.60	9,750	-0.25	0.60	89.07	17,117	-315,525	1,558,350		
	75	-	-	-	997.35	-	75	1,213.90	1,289.45	75	8050.00	75	0.20	0.90	75	0.05	0.65	-	54	-1,725	4,875		
	6,000	-75	3	-	1,176.95	262.55	1,125	1,158.15	1,214.85	375	8100.00	375	0.60	0.70	75	-0.25	0.60	80.02	2,773	6,450	137,100		
	75	-	-	-	903.45	-	75	1,127.40	1,191.10	1,125	8150.00	375	0.50	0.95	75	-0.25	0.65	75.89	11	-450	5,775		
	7,125	-375	13	85.98	1,115.30	282.90	75	1,098.90	1,116.35	1,125	8200.00	900	0.65	0.75	75	-0.35	0.65	73.04	4,005	-50,775	279,750		
	75	-	-	-	755.00	-	75	1,040.90	1,076.40	75	8250.00	75	0.45	0.70	2,025	-0.40	0.70	71.44	186	-2,400	19,275		
	3,750	-225	19	-	1,015.00	270.65	75	1,007.95	1,019.35	75	8300.00	75	0.80	0.95	300	-0.60	0.75	67.57	11,324	-129,525	476,475		
	75	-	-	-	654.35	-	675	950.05	976.00	75	8350.00	225	0.30	1.20	75	-1.05	0.35	63.64	211	-8,700	9,975		
	3,525	-1,650	40	-	870.00	220.55	375	908.30	920.65	1,500	8400.00	150	0.85	0.95	75	-0.95	0.80	60.00	13,391	-80,175	379,875		
	-	-	-	-	-	-	1,050	847.75	868.25	1,050	8450.00	75	0.70	1.00	75	-1.50	0.65	57.12	451	-4,275	15,600		
	179,250	-74,625	2,320	-	814.25	276.00	750	810.45	815.50	1,350	8500.00	1,650	1.15	1.20	900	-1.45	1.15	54.36	59,160	-289,275	2,500,575		
	1,125	-	2	-	529.40	54.05	300	758.00	782.10	75	8550.00	75	0.45	1.40	525	-2.40	1.00	52.26	3,939	-28,050	31,275		
	24,750	-2,475	164	-	711.10	267.55	600	709.60	717.85	75	8600.00	6,225	1.30	1.45	150	-2.95	1.35	49.83	70,030	2,700	1,326,375		
	4,275	-600	15	-	662.85	264.75	1,650	657.95	671.15	75	8650.00	300	1.15	1.80	375	-3.95	1.25	46.91	19,298	-103,275	62,625		
	34,275	-37,350	1,700	-	617.75	269.05	150	608.00	619.10	75	8700.00	1,200	1.85	1.90	5,100	-5.50	1.85	45.11	164,046	-69,300	1,461,450		
	2,100	-1,800	72	-	563.20	262.75	975	560.20	566.30	825	8750.00	75	2.15	2.50	300	-7.80	2.10	43.63	66,000	-70,875	152,400		
	96,075	-50,025	9,876	-	512.65	261.55	225	511.80	517.20	300	8800.00	825	2.50	2.60	5,850	-12.10	2.50	42.73	333,424	188,700	2,156,550		
	12,075	-4,725	632	30.63	462.65	254.00	75	459.80	468.70	75	8850.00	5,400	2.55	2.75	75	-19.10	2.55	42.31	113,565	31,725			

Highlighted options are in-the-money.

