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Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9029.05** As on May 26, 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
	2,550	75	4	-	2,988.00	-11.35	75	2,901.95	2,965.85	75	6100.00	13,200	0.10	0.15	39,375	-0.10	0.15	168.82	3,454	-2,775	473,175
	-	-	-	-	-	-	75	2,747.75	2,998.35	75	6150.00	3,000	0.05	0.45	1,200	-0.10	0.30	-	1,618	-	-
	75	-	-	-	3,156.60	-	7,350	2,690.20	3,124.80	7,350	6200.00	75	0.20	0.45	2,625	-0.15	0.25	175.98	249	-825	13,200
	-	-	-	-	-	-	7,350	2,640.20	3,074.80	7,350	6250.00	1,500	0.05	0.95	7,500	-	-	-	-	-	-
	75	-	-	-	2,967.45	-	7,350	2,590.20	3,024.80	7,350	6300.00	825	0.25	0.45	750	-0.35	0.25	-	13	-225	14,100
	-	-	-	-	-	-	7,350	2,540.20	2,974.70	7,350	6350.00	-	-	1.20	4,800	-	-	-	-	-	-
	75	-	-	-	2,682.45	-	7,350	2,490.20	2,924.80	7,350	6400.00	750	0.10	0.75	1,800	-0.25	0.25	-	3	-225	2,100
	-	-	-	-	-	-	7,350	2,440.20	2,874.75	7,350	6450.00	-	-	1.50	4,800	-	-	-	-	-	-
	28,950	-450	12	-	2,519.90	7.90	75	2,537.10	2,549.25	300	6500.00	2,175	0.25	0.30	3,300	-0.25	0.25	154.19	994	-14,250	195,225
	-	-	-	-	-	-	7,350	2,340.20	2,774.65	7,350	6550.00	-	-	1.20	4,500	-	-	-	-	-	-
	-	-	-	-	-	-	7,350	2,309.05	2,554.55	375	6600.00	4,650	0.25	0.40	150	-0.35	0.25	149.52	4	-300	8,850
	-	-	-	-	-	-	7,350	2,240.20	2,674.65	7,350	6650.00	-	-	1.30	4,500	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,214.30	2,425.55	75	6700.00	1,800	0.15	0.45	75	-0.10	0.45	146.06	2	-75	4,425
	-	-	-	-	-	-	7,350	2,140.20	2,574.25	7,350	6750.00	-	-	1.30	4,500	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,126.95	2,331.90	75	6800.00	150	0.30	0.50	375	-0.60	0.30	147.82	41	-	4,500
	-	-	-	-	-	-	7,350	2,040.20	2,440.95	7,350	6850.00	-	-	1.30	4,800	-	-	-	-	-	-
	-	-	-	-	-	-	75	2,027.50	2,216.00	75	6900.00	75	0.10	0.50	75	-1.15	0.05	138.58	9	-75	2,550
	-	-	-	-	-	-	7,350	1,940.20	2,374.80	7,350	6950.00	1,200	0.10	1.15	900	-	0.70	-	-	-	1,275
	104,550	-7,350	123	-	2,035.30	-1.75	600	2,040.30	2,052.00	75	7000.00	2,400	0.30	0.40	3,450	-0.40	0.40	125.75	2,275	-80,175	454,200
	-	-	-	-	-	-	7,350	1,840.20	2,274.75	7,350	7050.00	2,400	0.25	1.00	4,800	-	-	-	-	-	-
	75	-	-	-	2,178.00	-	75	1,833.20	2,010.35	75	7100.00	675	0.15	0.50	900	-0.75	0.35	124.80	137	-900	7,500
	-	-	-	-	-	-	7,350	1,740.20	2,174.80	7,350	7150.00	2,400	0.25	1.00	600	-	-	-	-	-	-
	150	-	-	-	1,931.85	-	7,350	1,736.80	1,924.25	375	7200.00	675	0.20	0.35	150	-0.55	0.20	114.64	112	5,550	20,100
	-	-	-	-	-	-	7,350	1,640.20	2,074.80	7,350	7250.00	2,400	0.25	1.00	900	-	-	-	-	-	-
	150	-	-	-	1,764.60	-	7,350	1,641.80	1,819.55	375	7300.00	2,025	0.30	0.35	600	-1.10	0.30	109.57	117	-750	17,250
	-	-	-	-	-	-	7,350	1,540.20	1,974.80	7,350	7350.00	2,400	0.35	1.00	1,500	-	-	-	-	-	-
	375	150	5	-	1,671.90	-	600	1,546.25	1,671.95	75	7400.00	2,925	0.45	0.60	150	-1.00	0.60	110.09	115	-3,300	12,000
	-	-	-	-	-	132.40	7,350	1,478.50	1,792.70	7,350	7450.00	75	0.65	0.80	75	-0.85	0.65	-	10	-225	1,200
	103,575	-5,025	118	-	1,534.80	10.85	75	1,544.65	1,551.95	75	7500.00	7,500	0.45	0.60	2,775	-1.15	0.40	103.18	16,417	173,700	1,623,225
	-	-	-	-	-	-	75	1,404.00	1,545.25	75	7550.00	75	0.50	1.10	75	-1.10	0.60	-	36	-	2,400
	75	-	-	-	1,629.00	-	7,350	1,357.50	1,504.90	1,125	7600.00	75	0.40	0.60	525	-1.00	0.45	97.48	450	-9,600	16,800
	-	-	-	-	-	-	75	1,349.75	1,457.40	75	7650.00	300	0.50	0.65	600	-1.55	0.55	-	171	-750	825
	3,900	-1,875	79	-	1,321.75	11.75	75	1,317.00	1,388.45	75	7700.00	300	0.50	0.75	900	-0.85	0.75	90.74	974	-3,900	39,300
	-	-	-	-	-	-	75	1,250.60	1,350.35	75	7750.00	900	0.60	1.05	1,500	-0.90	0.70	84.14	3	-75	1,425
	750	-75	3	-	1,241.10	-	1,125	1,174.20	1,307.80	1,125	7800.00	975	0.35	0.45	1,275	-1.25	0.35	84.08	1,563	-28,275	162,075
	-	-	-	-	-	157.65	75	1,146.40	1,225.20	75	7850.00	75	0.60	1.05	1,500	-1.35	0.85	82.90	21	300	3,000
	675	-75	1	-	1,200.00	134.80	7,350	1,072.00	1,220.85	1,125	7900.00	150	0.40	0.50	1,125	-1.35	0.50	78.00	3,195	-41,250	136,425
	75	-	-	-	978.90	-	1,125	1,026.75	1,239.70	7,350	7950.00	2,400	0.35	1.15	75	-1.40	0.60	80.91	57	300	4,125
	468,300	-48,825	2,030	88.68	1,048.00	17.45	75	1,045.30	1,051.40	150	8000.00	1,875	0.70	0.90	600	-1.80	0.70	73.25	23,344	334,200	1,873,875
	75	-	-	-	997.35	-	75	947.00	1,035.40	1,125	8050.00	2,325	0.55	1.30	900	-2.50	0.55	71.68	40	-150	6,600
	6,075	-1,125	30	-	914.40	-11.50	375	941.90	954.75	75	8100.00	5,100	0.65	0.95	3,075	-2.90	0.70	69.23	11,931	227,400	130,650
	75	-	-	-	903.45	-	1,125	844.95	931.65	1,125	8150.00	75	0.70	1.10	75	-3.00	0.65	66.12	112	-750	6,225
	7,500	-6,975	280	61.13	847.90	32.10	75	847.75	847.90	1,200	8200.00	75	0.80	1.10	75	-3.30	0.80	63.30	16,275	-	330,525
	75	-	-	-	755.00	-	75	772.35	820.45	75	8250.00	1,950	0.85	1.10	1,500	-3.90	0.85	60.72	724	-10,725	21,675
	3,975	-975	24	-	744.35	1.25	675	740.05	755.50	75	8300.00	6,900	1.35	1.40	6,150	-4.15	1.20	58.07	20,924	-96,300	606,000
	75	-	-	-	654.35	-	225	672.15	711.35	225	8350.00	75	0.80	1.95	150	-4.35	1.15	56.22	1,319	-25,725	18,675
	5,175	-300	24	-	649.45	12.70	300	647.05	650.85	150	8400.00	300	1.40	1.75	8,925	-5.45	1.40	53.20	34,647	167,475	460,050
	-	-	-	-	-	-	900	585.55	625.00	75	8450.00	75	1.80	1.85	75	-5.80	1.85	51.02	2,696	-11,850	19,875
	253,875	-30,525	2,379	46.16	554.00	14.85	750	549.35	553.95	75	8500.00	450	2.35	2.45	3,675	-7.10	2.35	48.35	82,153	125,850	2,789,850
	1,125	450	24	37.97	475.15	-1.40	225	496.65	503.70	750	8550.00	75	2.75	3.30	75	-8.50	3.25	46.24	6,519	20,250	59,325
	27,225	-150	355	47.98	454.55	12.50	675	447.50	455.20	150	8600.00	825	3.65	3.90	600	-11.30	3.65	43.54	90,222	-1,275	1,323,675
	4,875	1,125	32	-	398.05	10.90	225	399.05	405.80	75	8650.00	1,650	4.55	5.00	75	-13.35	4.60	40.90	21,172	79,350	165,900
	71,625	20,175	1,527	37.51	357.00	5.10	375	354.20	356.80	450	8700.00	1,275	6.20	6.45	75	-16.80	6.45	38.52	151,378	319,200	1,530,750
	3,900	-75	62	32.37	298.75	-19.60	225	301.85	309.70	75	8750.00	75	7.80	8.70	300	-22.40	8.10	36.29	46,962	115,125	223,275
	146,100	-30,3																			

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
752,775	559,650	197,904	31.18	41.45	-22.65	75	41.00	41.50	150	9150.00	600	143.05	144.05	450	-39.95	143.85	30.75	58,149	84,150	118,650	
2,958,225	1,299,525	548,999	31.15	28.00	-20.15	2,100	27.90	28.00	7,125	9200.00	525	177.90	179.95	375	-37.05	180.00	30.57	111,277	15,150	570,075	
445,575	282,075	127,079	30.85	18.90	-17.25	75	18.10	18.30	150	9250.00	75	214.05	221.40	75	-34.25	218.90	31.13	2,055	1,725	15,975	
2,416,875	476,850	331,251	30.61	11.60	-14.80	150	11.20	11.65	375	9300.00	75	260.25	265.60	450	-33.25	264.70	30.44	19,138	-16,125	400,950	
403,125	238,050	75,642	30.30	6.95	-12.20	75	6.80	6.90	75	9350.00	75	303.05	312.40	75	-31.20	311.20	31.04	172	1,125	6,150	
1,720,875	383,700	208,607	30.33	4.25	-9.80	8,850	4.10	4.25	2,325	9400.00	1,200	353.60	355.45	75	-28.05	353.60	31.81	4,139	-12,450	229,500	
325,425	180,150	38,615	30.30	2.30	-8.15	300	2.25	2.40	300	9450.00	75	399.30	406.45	75	-1.70	412.30	36.57	68	-225	13,200	
2,710,200	202,425	192,162	31.45	1.85	-5.50	525	1.85	1.90	150	9500.00	150	450.00	454.25	300	-33.60	450.90	28.70	4,267	-37,425	642,750	
172,800	39,750	12,042	31.67	1.35	-3.75	5,475	1.30	1.35	5,700	9550.00	75	497.25	505.70	300	-52.85	507.15	38.98	18	-525	4,200	
1,170,075	-120,600	83,575	31.92	0.85	-2.60	2,700	0.85	0.95	2,025	9600.00	1,200	548.10	553.30	750	-26.00	547.50	30.21	339	-3,600	65,400	
50,850	-10,350	4,438	33.71	1.15	-1.70	1,125	0.80	1.10	900	9650.00	300	598.25	604.15	75	-31.35	641.30	-	9	450	1,125	
738,450	-80,475	45,449	34.89	0.90	-1.30	7,275	0.80	0.90	3,675	9700.00	75	649.50	655.45	75	-11.45	653.10	44.84	201	-825	163,425	
31,725	-5,700	800	37.50	1.20	-0.85	75	0.85	1.05	900	9750.00	75	690.30	716.15	525	-	614.95	-	-	-	1,800	
908,325	-219,675	16,400	39.78	0.55	-1.15	3,900	0.55	0.60	5,925	9800.00	75	748.10	753.60	525	-17.05	752.20	-	239	-1,275	114,600	
37,650	-3,675	292	42.31	0.95	-0.80	375	0.75	0.95	2,925	9850.00	975	796.45	808.50	75	-32.80	797.00	-	3	-	3,600	
416,475	-91,575	10,581	44.14	0.50	-0.95	6,075	0.50	0.70	75	9900.00	75	846.15	855.90	375	-2.55	860.00	65.94	76	-3,300	46,575	
37,425	2,250	488	46.21	0.80	-0.65	150	0.75	0.80	7,200	9950.00	1,125	847.70	914.35	75	-	991.20	-	-	-	225	
2,248,500	-808,800	38,608	49.36	0.65	-0.70	2,775	0.60	0.65	1,050	10000.00	75	948.00	953.85	75	-27.65	949.80	-	577	-13,200	250,125	
12,150	525	53	50.97	0.65	-0.55	300	0.60	0.80	7,275	10050.00	75	986.10	1,023.15	75	-	937.40	-	-	-	150	
285,450	-72,600	3,809	52.88	0.70	-0.40	75	0.60	0.70	375	10100.00	75	1,038.15	1,053.25	225	2.45	1,054.20	-	10	-300	9,225	
7,425	150	28	57.97	0.90	-0.45	75	0.65	0.90	3,000	10150.00	75	1,075.25	1,122.20	75	-	802.85	-	-	-	600	
348,150	-27,975	1,419	56.97	0.45	-0.50	13,200	0.40	0.50	4,500	10200.00	75	1,140.70	1,151.95	150	-4.30	1,175.10	-	25	-1,275	36,975	
2,550	-900	740	-	0.85	-0.50	75	0.65	0.85	825	10250.00	1,125	1,170.40	1,241.70	1,125	-	-	-	-	-	-	
212,100	-27,750	1,064	60.89	0.40	-0.40	75	0.40	0.50	8,250	10300.00	75	1,244.40	1,257.20	75	-21.25	1,255.45	-	18	300	5,550	
-	-	-	-	-	-	-	7,500	0.10	0.90	3,000	10350.00	1,125	1,251.20	1,379.00	375	-	-	-	-	-	-
144,300	-27,675	861	65.26	0.40	-0.45	3,825	0.40	0.50	525	10400.00	450	1,295.95	1,428.60	1,125	73.75	1,360.30	-	9	-375	2,700	
5,250	-375	9	-	0.35	-0.25	2,700	0.15	0.80	1,200	10450.00	1,200	1,349.20	1,495.65	1,200	-	-	-	-	-	-	
592,875	-110,700	10,072	69.55	0.30	-0.45	12,225	0.30	0.40	18,750	10500.00	75	1,445.65	1,452.25	750	-12.25	1,445.85	-	1,878	-77,325	159,525	
375	-	4	61.49	0.10	-0.60	75	0.15	0.70	75	10550.00	2,100	1,440.65	1,592.70	600	-	-	-	-	-	-	
63,600	-12,675	527	72.32	0.25	-0.50	1,050	0.25	0.40	13,200	10600.00	75	1,515.50	1,586.70	75	65.35	1,538.55	-	150	-4,575	11,925	
-	-	-	-	-	-	-	1,200	0.20	0.85	3,000	10650.00	7,350	1,315.20	1,749.80	7,350	-	-	-	-	-	-
88,800	-3,750	1,658	74.60	0.40	-0.20	1,725	0.35	0.40	16,725	10700.00	450	1,646.90	1,658.50	150	6.65	1,666.15	-	257	-15,300	3,750	
6,375	4,875	83	-	0.40	-0.60	75	0.40	0.50	3,375	10750.00	7,350	1,410.20	1,849.75	7,350	-	-	-	-	-	-	
53,325	-7,650	208	79.54	0.40	-0.20	9,900	0.30	0.40	10,200	10800.00	150	1,737.95	1,755.85	75	-34.55	1,768.05	-	15	-675	3,075	
-	-	-	-	-	-	-	7,500	0.10	0.70	900	10850.00	7,350	1,510.20	1,949.80	7,350	-	-	-	-	-	-
31,275	3,225	199	81.31	0.25	-0.30	19,500	0.25	0.40	10,725	10900.00	375	1,771.30	1,965.20	7,350	210.05	1,814.00	-	1	-	150	
1,200	-150	5	-	0.40	0.20	7,875	0.10	0.70	75	10950.00	7,350	1,610.20	2,049.80	7,350	-	-	-	-	-	-	
691,050	-151,350	12,479	87.36	0.25	-0.40	6,000	0.25	0.30	3,900	11000.00	75	1,945.20	1,951.30	75	-7.00	1,953.00	-	633	-31,500	298,725	
-	-	-	-	-	-	-	-	0.90	900	11050.00	7,350	1,710.20	2,149.75	7,350	-	-	-	-	-	-	
17,250	-6,075	206	90.09	0.25	-0.60	1,200	0.25	0.40	9,000	11100.00	375	1,963.25	2,174.50	7,350	245.00	1,985.00	-	2	-150	600	
300	-75	1	90.71	0.30	-0.70	75	0.25	0.50	7,500	11150.00	7,350	1,810.20	2,246.30	7,350	-	-	-	-	-	-	
20,925	-7,800	154	89.40	0.30	-0.35	600	0.30	0.40	18,000	11200.00	75	2,105.00	2,299.05	7,350	106.50	2,183.00	-	3	-75	6,075	
675	-	1	-	0.05	-0.05	-	-	0.75	900	11250.00	7,350	1,910.20	2,349.80	7,350	-	-	-	-	-	-	
11,925	375	110	96.21	0.15	-0.50	2,775	0.15	0.30	150	11300.00	375	2,153.70	2,383.75	7,350	235.00	2,195.00	-	2	-	1,575	
-	-	-	-	-	-	-	-	0.50	7,500	11350.00	7,350	2,010.20	2,449.80	7,350	-	-	-	-	-	-	
15,375	-750	101	86.89	0.20	-0.45	450	0.20	0.40	75	11400.00	75	2,325.85	2,388.25	75	-49.25	2,350.75	-	11	150	13,275	
-	-	-	-	-	-	-	-	0.50	7,500	11450.00	7,350	2,110.20	2,549.80	7,350	-	-	-	-	-	-	
171,600	-45,000	3,368	106.03	0.20	-0.30	6,825	0.20	0.25	1,950	11500.00	75	2,439.10	2,450.85	75	-13.95	2,460.50	-	67	-2,250	53,850	
-	-	-	-	-	-	-	-	0.90	4,800	11550.00	7,350	2,210.20	2,649.80	7,350	-	-	-	-	-	-	
7,425	150	4	-	0.45	-0.05	900	0.15	0.40	18,000	11600.00	75	2,386.25	2,685.25	75	-83.00	2,494.00	-	9	-375	375	
75	-	-	-	1.15	-	-	-	0.50	75	11650.00	7,350	2,310.20	2,749.80	7,350	-	-	-	-	-	-	
10,800	-2,325	33	113.17	0.20	-0.10	1,125	0.20	0.35	9,000	11700.00	375	2,530.50	2,799.15	7,350	37.00	2,628.00	-	1	-75	975	
-	-	-	-	-	-	-	-	0.85	900	11750.00	7,350	2,410.20	2,849.80	7,350	-	-	-	-	-	-	
18,075	-225	128	122.84	0.35	-0.25	75	0.25	0.30	75	11800.00	375	2,627.40	2,899.85	375	-	2,777.00	-	-	-	300	
-	-	-	-	-	-	-	-	0.50	7,500	11850.00	7,350	2,510.20	2,949.85	375	-	-	-	-	-	-	
-	-	-	-	-	-	-	1,200	0.05	0.45	1,500	11900.00	375	2,723.65	2,999.85	375	-	-	-	-	-	
-	-	-	-	-	-	-	-	0.50	7,500	11950.00	7,350	2,610.20	3,049.85	375	-	-	-	-	-	-	
317,325	-27,000	3,869	122.16	0.30	-0.20	8,700	0.30	0.35	14,850	12000.00	300	2,942.05	2,954.90	300	0.55	2,980.00	196.95	265	-18,225	83,025	
-	-	-	-	-	-	-	-	0.90	4,800	12050.00	7,350	2,710.20	3,149.85	375	-	-	-	-	-	-	
27,675	-7,650	225	113.72	0.35	0.05	600	0.20	0.35	675	12100.00	75	2,934.25	3,197.60	75	-	-	-	-	-	-	
4,350	-	800	-	0.20	-0.10	600	0.05	0.20	75	12150.00	75	2,969.45	3,248.10	75	-	-	-	-	-	-	
8,025	-1,575	29	120.35	0.10	-0.05	1,275	0.10	0.40	4,500	12200.00	7,350	2,976.60	3,299.85	375	210.00	3,110.00	-	2	-	150	
1,575	-	-	-	1.50	-	-	-	0.80	1,200	12250											

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
Total	27,455,025		2,924,608																2,707,339		24,630,075

Top

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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