

## 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        | Char |  |
|       | -       | -          | -      | -     | -        | -        | 75      | 4,435.60  | 4,962.00  | 75      | 4600.00      | 150     | 1.95      | 2.10      | 75      | 0.25     | 1.95   | 91.39 | 478    | 5,100      | 78,675    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,951.95  | 4,770.00  | 7,350   | 4700.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,861.95  | 4,657.35  | 7,350   | 4800.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,771.70  | 4,830.00  | 7,350   | 4900.00      | 900     | 1.30      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | 150     | -          | -      | -     | 4,074.70 | -        | 75      | 4,244.05  | 4,311.45  | 75      | 5000.00      | 450     | 1.70      | 1.95      | 150     | -0.30    | 1.75   | -     | 408    | 12,225     | 94,275    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,591.20  | 4,600.15  | 7,350   | 5100.00      | 900     | 1.10      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,501.20  | 4,489.90  | 7,350   | 5200.00      | 900     | 1.10      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,410.70  | 4,369.50  | 7,350   | 5300.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,320.45  | 4,260.10  | 7,350   | 5400.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 75      | 3,647.45  | 3,960.85  | 150     | 5500.00      | 75      | 2.10      | 2.25      | 450     | -        | 2.00   | 70.75 | 563    | 11,400     | 70,200    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,140.20  | 4,097.05  | 7,350   | 5600.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 3,049.70  | 3,972.25  | 7,350   | 5700.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,959.70  | 3,857.80  | 7,350   | 5800.00      | 900     | 1.15      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,869.45  | 3,744.65  | 7,350   | 5900.00      | 900     | 1.20      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | 3,975   | 3,225      | 50     | -     | 3,160.00 | 184.30   | 150     | 3,267.15  | 3,327.45  | 75      | 6000.00      | 525     | 5.05      | 6.40      | 75      | -0.60    | 5.00   | 65.79 | 757    | 600        | 181,800   |      |  |
|       | 150     | 75         | 1      | -     | 3,085.00 | 466.70   | 7,350   | 3,025.80  | 3,357.85  | 7,350   | 6100.00      | 150     | 3.45      | -         | -       | -2.10    | 4.90   | -     | 7      | -375       | 1,500     |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,932.00  | 3,237.00  | 7,350   | 6200.00      | 900     | 1.65      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 375     | 2,837.30  | 3,126.95  | 7,350   | 6300.00      | 900     | 1.65      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,742.05  | 3,030.00  | 7,350   | 6400.00      | 900     | 1.50      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | 750     | 300        | 6      | -     | 2,659.00 | 129.00   | 150     | 2,772.60  | 2,868.45  | 1,575   | 6500.00      | 225     | 6.05      | 6.20      | 450     | -1.95    | 6.05   | 57.24 | 1,118  | 36,750     | 136,875   |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,546.20  | 2,875.15  | 7,350   | 6600.00      | 300     | 3.55      | -         | -       | -        | 58.75  | -     | -      | -          | -         | 75   |  |
|       | -       | -          | -      | -     | -        | -        | 300     | 2,518.30  | 2,788.45  | 7,350   | 6650.00      | -       | -         | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,449.60  | 2,738.40  | 7,350   | 6700.00      | 750     | 3.45      | 11.90     | 300     | -        | 37.00  | -     | -      | -          | 300       |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,103.20  | 2,712.00  | 7,350   | 6750.00      | 150     | 1.70      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,326.00  | 2,789.60  | 7,350   | 6800.00      | 75      | 9.00      | 12.00     | 75      | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,012.95  | 2,598.95  | 7,350   | 6850.00      | 150     | 1.10      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,266.20  | 2,564.95  | 7,350   | 6900.00      | 75      | 10.00     | 12.90     | 75      | -0.40    | 12.00  | -     | 1      | -          | 4,725     |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,151.10  | 2,479.60  | 7,350   | 6950.00      | 150     | 2.10      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | 132,675 | 16,350     | 292    | -     | 2,299.80 | 281.55   | 75      | 2,299.65  | 2,312.15  | 75      | 7000.00      | 225     | 11.45     | 13.00     | 150     | -1.35    | 11.70  | 49.88 | 4,253  | 80,325     | 480,150   |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 2,051.10  | 2,382.75  | 7,350   | 7050.00      | 150     | 6.55      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,974.25  | 2,390.85  | 7,350   | 7100.00      | 75      | 10.60     | 25.90     | 600     | -4.40    | 10.60  | 47.01 | 43     | 600        | 8,250     |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,951.10  | 2,364.90  | 7,350   | 7150.00      | 150     | 6.55      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,976.50  | 2,284.95  | 7,350   | 7200.00      | 75      | 14.50     | 16.45     | 75      | -4.45    | 15.00  | -     | 17     | 225        | 2,625     |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,851.10  | 2,244.90  | 7,350   | 7250.00      | 150     | 8.10      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,882.65  | 2,179.10  | 7,350   | 7300.00      | 300     | 12.05     | 19.75     | 150     | -0.25    | 19.75  | -     | 3      | 150        | 1,125     |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,751.10  | 2,162.05  | 7,350   | 7350.00      | 150     | 7.55      | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,703.85  | 2,076.05  | 7,350   | 7400.00      | 150     | 16.50     | 23.35     | 300     | -1.25    | 20.00  | -     | 90     | 3,075      | 32,850    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,701.10  | 2,040.45  | 7,350   | 7450.00      | 300     | 12.60     | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | 240,150 | 99,375     | 1,593  | -     | 1,812.00 | 269.40   | 75      | 1,810.30  | 1,819.55  | 75      | 7500.00      | 1,500   | 19.30     | 20.45     | 75      | -3.80    | 19.30  | 42.98 | 9,262  | 234,600    | 902,925   |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,601.10  | 1,918.70  | 7,350   | 7550.00      | 150     | 14.10     | -         | -       | -        | -      | -     | -      | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 75      | 1,694.50  | 1,890.30  | 75      | 7600.00      | 300     | 19.65     | 23.95     | 150     | -3.05    | 23.95  | 41.91 | 35     | 375        | 8,025     |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,501.10  | 1,806.00  | 7,350   | 7650.00      | 75      | 20.00     | 35.45     | 7,350   | -954.50  | 25.00  | -     | 17     | -          | -         | -    |  |
|       | -       | -          | -      | -     | -        | -        | 150     | 1,606.85  | 1,779.50  | 75      | 7700.00      | 150     | 25.30     | 27.00     | 75      | -3.40    | 25.35  | 40.34 | 463    | 2,550      | 49,500    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,401.10  | 1,670.45  | 7,350   | 7750.00      | 150     | 18.20     | 51.30     | 150     | -        | -      | -     | -      | -          | -         | -    |  |
|       | 375     | 225        | 3      | -     | 1,322.00 | 65.75    | 150     | 1,509.35  | 1,680.30  | 75      | 7800.00      | 75      | 27.10     | 28.50     | 75      | -5.05    | 28.30  | 39.02 | 2,363  | 34,875     | 130,725   |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,301.10  | 1,619.15  | 7,350   | 7850.00      | 150     | 23.10     | 40.80     | 150     | -        | 33.00  | -     | -      | -          | 300       |      |  |
|       | 525     | 375        | 5      | -     | 1,236.15 | 29.40    | 150     | 1,411.60  | 1,565.25  | 7,350   | 7900.00      | 150     | 29.00     | 31.75     | 75      | -7.50    | 31.75  | 37.98 | 1,089  | -1,275     | 30,000    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,201.10  | 1,511.60  | 7,350   | 7950.00      | 150     | 24.65     | 45.40     | 150     | -        | 126.25 | -     | -      | -          | 75        |      |  |
|       | 364,875 | 56,325     | 1,565  | -     | 1,328.90 | 263.45   | 75      | 1,328.50  | 1,336.15  | 1,200   | 8000.00      | 225     | 35.25     | 35.50     | 150     | -11.10   | 35.25  | 37.07 | 15,722 | 86,100     | 1,209,600 |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 1,101.10  | 1,404.55  | 7,350   | 8050.00      | 150     | 28.55     | 62.15     | 150     | -        | -      | -     | -      | -          | -         | -    |  |
|       | 4,200   | 825        | 40     | -     | 1,224.80 | 254.80   | 75      | 1,226.25  | 1,248.70  | 75      | 8100.00      | 375     | 38.00     | 38.80     | 150     | -16.10   | 38.50  | 35.96 | 1,421  | 5,700      | 48,300    |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 951.30    | 1,298.15  | 7,350   | 8150.00      | 150     | 31.15     | 67.35     | 150     | -        | -      | -     | -      | -          | -         | -    |  |
|       | 56,550  | 3,375      | 84     | -     | 1,139.10 | 265.15   | 150     | 1,134.05  | 1,150.95  | 75      | 8200.00      | 75      | 43.10     | 44.10     | 225     | -20.65   | 44.10  | 35.24 | 4,894  | -21,450    | 146,550   |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 901.10    | 1,210.35  | 7,350   | 8250.00      | 150     | 38.05     | 73.20     | 150     | -        | -      | -     | -      | -          | -         | -    |  |
|       | 87,000  | 225        | 6      | -     | 1,050.45 | 254.60   | 75      | 1,041.05  | 1,060.15  | 75      | 8300.00      | 300     | 49.90     | 50.85     | 75      | -28.45   | 49.90  | 34.68 | 8,356  | 278,100    | 407,850   |      |  |
|       | -       | -          | -      | -     | -        | -        | 7,350   | 801.10    | 1,137.65  | 7,350   | 8350.00      | 75      | 45.00     | 81.15     | 150     | -        | -      | -     | -      | -          | -         | -    |  |
|       | 32,850  | 16,350     | 282    | 26.39 | 953.35   | 231.15   | 75      | 955.50    | 968.30    | 75      | 8400.00      | 75      | 57.50     | 58.00     | 75      | -37.20   | 58.10  | 34.08 |        |            |           |      |  |

| 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        | Char |
|       | -         | -          | -      | -     | -      | -        | 75      | 573.35    | 708.90    | 75      | 8750.00      | 75      | 109.00    | 117.95    | 75      | -89.95   | 109.05   | -     | 27     | 825        | 900       |      |
|       | 37,425    | -3,075     | 816    | 22.60 | 614.85 | 191.05   | 75      | 614.85    | 627.70    | 75      | 8800.00      | 75      | 117.00    | 117.85    | 300     | -80.10   | 117.05   | 32.52 | 13,084 | 244,125    | 620,700   |      |
|       | -         | -          | -      | -     | -      | -        | 75      | 543.45    | 665.50    | 75      | 8850.00      | 75      | 121.05    | 134.90    | 75      | 1,486.00 | 128.00   | -     | 3      | 225        | 225       |      |
|       | 53,775    | -375       | 1,284  | 23.34 | 548.05 | 186.35   | 75      | 541.50    | 549.80    | 75      | 8900.00      | 75      | 140.50    | 141.20    | 75      | -91.10   | 141.00   | 31.93 | 7,396  | 31,800     | 204,825   |      |
|       | 150       | -          | -      | -     | 328.20 | -        | -       | -         | 524.70    | 75      | 8950.00      | 225     | 107.95    | 159.40    | 225     | -94.60   | 156.00   | 32.59 | 70     | 1,350      | 2,400     |      |
|       | 599,775   | -3,300     | 16,179 | 22.64 | 471.05 | 170.95   | 75      | 471.00    | 474.80    | 75      | 9000.00      | 900     | 167.95    | 168.00    | 1,200   | -105.10  | 168.00   | 31.71 | 31,613 | 246,000    | 1,854,625 |      |
|       | 8,850     | 375        | 377    | 22.71 | 435.00 | 161.30   | 75      | 419.00    | 509.50    | 75      | 9050.00      | 375     | 165.25    | 188.95    | 150     | -105.05  | 186.60   | 30.86 | 516    | 2,550      | 7,650     |      |
|       | 246,150   | 12,675     | 8,676  | 22.74 | 402.05 | 154.20   | 75      | 402.70    | 407.00    | 75      | 9100.00      | 75      | 200.00    | 200.95    | 750     | -119.65  | 200.05   | 31.77 | 9,565  | 74,325     | 250,350   |      |
|       | 6,000     | 2,100      | 195    | 24.01 | 363.55 | 136.10   | 75      | 234.10    | 452.55    | 7,350   | 9150.00      | 150     | 208.65    | 222.00    | 75      | -49.45   | 214.85   | -     | 105    | 2,700      | 3,525     |      |
|       | 271,125   | 46,200     | 13,009 | 22.83 | 344.75 | 142.40   | 150     | 338.00    | 346.00    | 75      | 9200.00      | 450     | 238.00    | 238.95    | 750     | -133.25  | 238.00   | 31.57 | 8,360  | 107,925    | 214,425   |      |
|       | 2,775     | 2,775      | 103    | -     | 315.00 | -        | 75      | 311.00    | 325.40    | 150     | 9250.00      | 75      | 253.00    | 263.80    | 225     | 1,598.05 | 258.75   | -     | 111    | 4,050      | 4,050     |      |
|       | 332,550   | 51,300     | 14,626 | 22.71 | 286.45 | 124.35   | 75      | 287.00    | 288.00    | 1,575   | 9300.00      | 75      | 280.35    | 281.95    | 750     | -150.40  | 282.00   | 31.33 | 5,315  | 115,425    | 146,550   |      |
|       | 1,725     | 1,725      | 48     | -     | 264.40 | -        | 75      | 256.05    | 350.90    | 75      | 9350.00      | 75      | 300.00    | 319.60    | 150     | 1,600.75 | 319.00   | -     | 1      | 75         | 75        |      |
|       | 441,150   | 154,575    | 15,492 | 22.81 | 235.00 | 106.40   | 75      | 235.00    | 238.05    | 300     | 9400.00      | 75      | 323.45    | 329.95    | 750     | -172.50  | 324.35   | 32.90 | 906    | 15,075     | 91,800    |      |
|       | 825       | 375        | 9      | -     | 215.00 | 85.00    | 75      | 210.20    | 264.00    | 225     | 9450.00      | 75      | 333.85    | 452.60    | 75      | -219.45  | 350.00   | 30.97 | 7      | 375        | 375       |      |
|       | 1,305,300 | 159,075    | 33,582 | 22.98 | 191.90 | 90.90    | 75      | 190.85    | 192.00    | 3,900   | 9500.00      | 75      | 386.00    | 388.40    | 750     | -182.45  | 388.00   | 33.30 | 11,541 | 382,275    | 957,000   |      |
|       | 1,650     | 1,350      | 50     | -     | 159.40 | 72.40    | 75      | 100.05    | 190.75    | 225     | 9550.00      | 75      | 303.25    | 452.55    | 75      | 1,623.15 | 425.00   | -     | 2      | 75         | 75        |      |
|       | 311,850   | 20,325     | 10,031 | 23.01 | 152.05 | 73.10    | 75      | 152.00    | 155.45    | 75      | 9600.00      | 75      | 442.70    | 447.95    | 750     | -198.35  | 442.70   | 34.15 | 239    | 5,250      | 1,492,425 |      |
|       | -         | -          | -      | -     | -      | -        | 150     | 128.30    | -         | -       | 9650.00      | 75      | 285.85    | 571.50    | 75      | -        | -        | -     | -      | -          | -         |      |
|       | 247,725   | 101,250    | 10,634 | 23.05 | 118.95 | 59.10    | 75      | 117.45    | 119.90    | 75      | 9700.00      | 150     | 504.00    | 521.25    | 75      | -200.60  | 513.60   | -     | 52     | 1,800      | 9,525     |      |
|       | 150       | 150        | 2      | -     | 99.00  | -        | 75      | 80.00     | -         | -       | 9750.00      | 75      | 372.85    | 564.85    | 75      | -        | -        | -     | -      | -          | -         |      |
|       | 409,500   | 87,975     | 13,448 | 23.34 | 91.80  | 45.60    | 75      | 89.70     | 92.85     | 75      | 9800.00      | 75      | 574.25    | 585.00    | 75      | -226.70  | 589.00   | 36.68 | 98     | 2,025      | 124,425   |      |
|       | -         | -          | -      | -     | -      | -        | 1,200   | 25.50     | -         | -       | 9850.00      | 75      | 542.10    | 684.85    | 75      | -        | 810.00   | -     | -      | -          | 150       |      |
|       | 155,250   | -34,800    | 8,283  | 23.60 | 70.00  | 34.30    | 75      | 69.10     | 70.00     | 375     | 9900.00      | 75      | 652.70    | 670.90    | 75      | -250.35  | 659.50   | 31.37 | 138    | -525       | 1,460,775 |      |
|       | -         | -          | -      | -     | -      | -        | 150     | 56.15     | 93.40     | 300     | 9950.00      | 75      | 649.15    | 820.25    | 75      | -        | -        | -     | -      | -          | -         |      |
|       | 1,668,150 | 148,875    | 26,206 | 23.95 | 53.70  | 26.80    | 75      | 53.35     | 53.70     | 525     | 10000.00     | 975     | 741.75    | 749.50    | 375     | -251.05  | 743.25   | 39.08 | 2,640  | 45,375     | 944,925   |      |
|       | -         | -          | -      | -     | -      | -        | 600     | 17.15     | 73.80     | 300     | 10050.00     | 7,350   | 636.85    | 887.80    | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 146,175   | 28,500     | 3,221  | 24.00 | 39.10  | 18.95    | 300     | 37.65     | 39.80     | 75      | 10100.00     | 150     | 820.80    | 834.55    | 75      | -261.20  | 820.00   | -     | 45     | 1,725      | 117,375   |      |
|       | -         | -          | -      | -     | -      | -        | 600     | 16.15     | 48.75     | 300     | 10150.00     | 7,350   | 784.40    | 1,159.90  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 117,375   | 29,925     | 2,771  | 24.59 | 29.00  | 13.00    | 225     | 28.50     | 30.00     | 225     | 10200.00     | 75      | 890.65    | 1,004.25  | 7,350   | -260.45  | 916.95   | -     | 28     | 1,050      | 7,575     |      |
|       | -         | -          | -      | -     | -      | -        | 600     | 13.10     | 37.40     | 300     | 10250.00     | 7,350   | 826.00    | 1,225.50  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 162,900   | -7,350     | 2,906  | 25.01 | 23.00  | 10.65    | 150     | 23.00     | 23.30     | 75      | 10300.00     | 75      | 959.80    | 1,086.80  | 675     | -229.20  | 1,010.00 | -     | 4      | 225        | 1,725     |      |
|       | -         | -          | -      | -     | -      | -        | 75      | 9.20      | 34.30     | 300     | 10350.00     | 75      | 999.80    | 1,367.95  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 21,825    | 2,625      | 254    | 25.82 | 17.40  | 6.80     | 150     | 13.50     | 17.40     | 75      | 10400.00     | 75      | 1,069.05  | 1,192.30  | 75      | -238.75  | 1,135.00 | -     | 8      | 600        | 13,425    |      |
|       | -         | -          | -      | -     | -      | -        | 150     | 7.05      | 24.80     | 300     | 10450.00     | 225     | 1,081.55  | 1,330.90  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 1,125,300 | 57,450     | 10,392 | 26.38 | 11.50  | 3.90     | 75      | 11.05     | 11.60     | 225     | 10500.00     | 150     | 1,190.05  | 1,196.30  | 750     | -273.65  | 1,191.80 | 48.64 | 3,804  | 187,650    | 454,125   |      |
|       | -         | -          | -      | -     | -      | -        | 150     | 4.25      | 17.85     | 300     | 10550.00     | 7,350   | 1,170.90  | 1,380.90  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 4,500     | 600        | 41     | -     | 9.00   | 2.60     | 150     | 7.55      | 9.90      | 750     | 10600.00     | 75      | 1,176.30  | 1,416.15  | 7,350   | -287.25  | 1,266.70 | -     | 1      | 75         | 29,850    |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 3.05      | 18.85     | 300     | 10650.00     | 7,350   | 1,260.80  | 1,496.60  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 825       | 75         | 10     | -     | 8.25   | 4.00     | 300     | 6.15      | 11.80     | 150     | 10700.00     | 75      | 1,259.30  | 1,510.70  | 7,350   | -238.70  | 1,412.55 | -     | 1      | 75         | 1,800     |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 2.05      | 25.00     | 150     | 10750.00     | 7,350   | 1,350.80  | 1,606.75  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 9,600     | 525        | 221    | 30.70 | 8.80   | 2.75     | 300     | 6.65      | 8.00      | 75      | 10800.00     | 75      | 1,482.30  | 1,502.85  | 75      | -271.85  | 1,492.00 | -     | 30     | 975        | 14,175    |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 2.05      | 19.00     | 75      | 10850.00     | 7,350   | 1,441.15  | 1,708.40  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 5,325     | 4,950      | 120    | -     | 6.20   | -0.30    | 75      | 5.50      | 7.95      | 900     | 10900.00     | 75      | 1,496.40  | 1,729.00  | 7,350   | -35.00   | 1,770.00 | -     | 3      | 225        | 14,025    |      |
|       | -         | -          | -      | -     | -      | -        | 75      | 3.00      | 19.00     | 75      | 10950.00     | 7,350   | 1,531.15  | 1,857.45  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 482,700   | 34,425     | 6,627  | 31.95 | 5.00   | -0.90    | 3,300   | 5.00      | 5.25      | 2,025   | 11000.00     | 75      | 1,682.10  | 1,691.05  | 150     | -274.80  | 1,687.60 | 58.30 | 644    | 37,125     | 111,600   |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 1.05      | 15.00     | 75      | 11050.00     | 7,350   | 1,621.15  | 1,955.35  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 1,200     | 225        | 3      | -     | 6.95   | -        | 900     | 3.60      | 6.80      | 750     | 11100.00     | 75      | 1,682.40  | 1,941.40  | 7,350   | -60.00   | 1,960.00 | -     | 1      | 75         | 375       |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 1.05      | 15.00     | 75      | 11150.00     | 7,350   | 1,711.15  | 2,063.35  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 1,725     | -          | -      | -     | 2.10   | -        | 600     | 3.65      | 5.70      | 900     | 11200.00     | 75      | 1,789.00  | 2,067.30  | 7,350   | -        | 2,110.00 | -     | -      | -          | 1,500     |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 1.05      | 15.00     | 75      | 11250.00     | 7,350   | 1,800.50  | 2,165.80  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 8,625     | 1,275      | 24     | -     | 5.00   | -0.85    | 900     | 3.65      | 7.75      | 300     | 11300.00     | 75      | 1,879.65  | 2,199.65  | 7,350   | -219.20  | 2,040.80 | -     | 3      | 75         | 148,500   |      |
|       | -         | -          | -      | -     | -      | -        | 300     | 1.05      | 15.00     | 75      | 11350.00     | 450     | 1,960.10  | 2,181.05  | 7,350   | -        | -        | -     | -      | -          | -         |      |
|       | 2,175     | -150       | 17     | -     | 3.70   | -0.60    | 900     | 3.55      | 5.45      | 900     | 11400.00     | 75      | 1,993.35  | 2,199.95  | 375     | -100.00  | 2,250.00 | -     | 9      | -225       | 975       |      |
|       | 434,400   | 24,075     | 1,433  | 37.55 | 4.45   | -1.10    | 75      | 4.10      | 4.45      | 300     | 11500.00     | 1,425   | 2,183.60  | 2,193.25  | 150     | -265.75  | 2,196.85 | 60.13 | 108    | 300        | 225,825   |      |
|       | 2,025     | 750        | 20     | -     | 3.05   | -1.95    | 1,500   | 2.90      | 4.95      | 900     | 11600.00     | 450     | 2,187.20  | 2,485.75  | 7,350   | -        | 2,930.00 | -     | -      | -          | 375       |      |
|       | 525       | 225        | 5      | -     | 2.20   | -3.75    | 525     | 2.25      | 4.95      | 750     | 11700.00     | 7,350   | 2,192.65  | 2,598.55  | 7,350   | -        | 3,645.50 | -     | -      | -          | 1,275     |      |
|       | 900       | 300        | 6      | -     | 2.75   | -0.30    | 525     | 2.80      | 4.70      | 300     | 11800.00     | 75      | 2,374.20  | 2,687.60  | 7,350   | -304.65  | 2,466.45 | -     | 4      | 300        | 2,550     |      |
|       | 2,025     | 300        | 4      | -     | 5.00   | -        | 150     | 3.05      | 4.90      | 150     | 11900.00     | 825     | 2,499.30  | 2,842.85  | 7,350   | -        | 1,100.00 | -     | -      | -          | 150       |      |
|       | 370,650   | 23,850     | 1,044  | 42.19 | 3.60   | -0.90    | 75      | 3.50      | 3.60      | 675     | 12000.00     | 75      | 2,673.65  | 2,686.00  | 75      | -284.00  | 2,677.70 | 73.70 | 231    | 8,100      | 120,900   |      |
|       | 75        | 75         | 1      | -     | 0.55   | -623.35  | 2,400   | 0.75      | 5.50      | 75      | 12100.00     | 450     | 2,685.05  | 3,007.95  | 7,350   | 1,890    |          |       |        |            |           |      |

| 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         | Char  |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 13700.00     | 7,350   | 4,133.85  | 4,907.85  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 13800.00     | 7,350   | 4,224.10  | 5,009.60  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 13900.00     | 7,350   | 4,314.75  | 5,115.65  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | 150        | 150        | 2       | -  | 3.00 | -424.25  | 2,400   | 0.60      | 2.95      | 300     | 14000.00     | 3,750   | 4,582.20  | 4,706.75  | 75      | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 14100.00     | 7,350   | 4,495.35  | 5,328.95  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 14200.00     | 7,350   | 4,585.50  | 5,430.60  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 14300.00     | 7,350   | 4,675.90  | 5,533.90  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 14400.00     | 7,350   | 4,765.60  | 5,643.25  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 2.90      | 150     | 14500.00     | 3,675   | 5,097.10  | 5,206.50  | 75      | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 14600.00     | 7,350   | 4,946.50  | 5,846.90  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | 3,600   | 0.20      | 3.00      | 150     | 14700.00     | 7,350   | 5,036.90  | 5,960.40  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
|       | -          | -          | -       | -  | -    | -        | -       | -         | 2.90      | 150     | 14800.00     | 450     | 5,257.70  | 5,855.25  | 7,350   | -        | -   | -  | -       | -          | -          |       |  |
| Total | 11,988,750 |            | 209,053 |    |      |          |         |           |           |         |              |         |           |           |         |          |     |    | 199,105 |            | 16,021,600 | 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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