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Option Chain (Equity Derivatives)

Underlying Index: **NIFTY 9553.35** As on Apr 29, 2020 15:30:31 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		
	4,200	-3,825	58	-	3,452.00	135.35	75	3,416.45	3,428.95	75	6100.00	1,125	0.25	0.40	150	-0.15	0.25	267.83	1,851	-43,875	409,200		
	-	-	-	-	-	-	75	3,268.00	3,659.95	75	6150.00	75	0.25	0.45	150	-0.65	0.25	-	1,085	-150	3,075		
	225	-	1	-	3,335.25	216.90	9,900	3,047.40	3,474.85	375	6200.00	75	0.10	0.45	75	-0.35	0.15	262.40	53	-3,375	37,950		
	-	-	-	-	-	-	9,900	2,781.55	3,521.90	9,900	6250.00	750	0.10	0.50	750	-0.10	0.10	-	10	-750	1,275		
	75	-	-	-	2,716.45	-	9,900	2,978.15	3,374.85	375	6300.00	75	0.25	0.40	75	-0.15	0.20	249.36	60	-3,450	18,300		
	-	-	-	-	-	-	9,900	2,691.40	3,406.55	9,900	6350.00	900	0.05	1.10	1,500	-	-	-	-	-	-		
	75	-	-	-	2,526.55	-	75	2,993.85	3,274.85	375	6400.00	75	0.30	0.60	150	0.05	0.30	-	18	-1,275	6,825		
	-	-	-	-	-	-	9,900	2,601.20	3,405.30	9,900	6450.00	900	0.05	1.00	1,500	-	-	-	-	-	-		
	20,175	-2,475	47	-	3,018.50	96.20	375	3,020.10	3,028.75	75	6500.00	3,900	0.10	0.20	75	-0.30	0.10	231.43	1,502	-29,100	287,325		
	-	-	-	-	-	-	9,900	2,511.05	3,295.50	9,900	6550.00	300	0.10	1.00	1,500	-	5.15	-	-	-	300		
	75	-	-	-	2,543.95	-	9,900	2,590.20	3,074.85	375	6600.00	75	0.15	0.60	1,125	-0.30	0.15	207.40	6	-450	16,500		
	-	-	-	-	-	-	9,900	2,420.85	3,449.55	9,900	6650.00	900	0.05	1.15	6,000	-0.05	0.45	229.55	1	-75	1,575		
	150	-	-	-	2,260.00	-	375	2,727.95	2,974.85	375	6700.00	75	0.40	0.70	75	-0.20	0.45	237.42	155	5,625	45,300		
	75	-	-	-	2,150.00	-	75	2,676.00	2,940.05	75	6750.00	75	0.25	0.75	75	-0.15	0.40	218.25	59	-3,900	21,825		
	1,275	-	-	-	2,488.85	-	9,900	2,501.50	2,874.85	375	6800.00	75	0.20	0.45	75	-0.50	0.20	220.08	104	-1,800	86,250		
	-	-	-	-	-	-	9,900	2,240.50	2,971.80	9,900	6850.00	900	0.10	1.20	4,800	-	-	-	-	-	-		
	150	-	-	-	2,218.40	-	9,900	2,409.45	2,774.80	375	6900.00	600	0.35	0.50	300	-0.20	0.35	202.69	21	-900	21,075		
	-	-	-	-	-	-	9,900	2,150.30	3,149.55	9,900	6950.00	600	0.15	0.20	75	-0.15	0.15	-	10	-	3,975		
	352,800	-71,175	1,012	-	2,525.00	132.05	375	2,522.05	2,528.85	75	7000.00	4,350	0.25	0.30	1,200	-0.35	0.25	205.45	11,730	-140,325	843,825		
	-	-	-	-	-	-	9,900	2,060.15	3,049.45	9,900	7050.00	225	0.20	0.90	5,250	-0.30	0.20	196.09	15	-1,125	3,750		
	1,200	-	-	-	2,195.20	-	375	2,303.10	2,565.10	375	7100.00	600	0.10	0.30	225	-0.30	0.10	183.20	117	-3,525	23,250		
	75	-	-	-	2,099.70	-	9,900	1,970.50	2,949.55	9,900	7150.00	75	0.35	0.65	300	-0.10	0.35	-	1	-75	2,700		
	1,125	-	-	-	1,936.85	-	375	2,208.00	2,469.85	9,900	7200.00	75	0.30	0.45	75	-0.05	0.45	186.34	302	-15,450	75,075		
	-	-	-	-	-	-	9,900	1,880.30	2,849.45	9,900	7250.00	600	0.15	0.90	300	-0.85	0.15	-	5	-	1,650		
	1,050	-	-	-	1,949.95	-	1,500	2,116.95	2,300.95	225	7300.00	75	0.25	0.45	1,050	-0.15	0.45	176.24	463	-13,350	33,825		
	-	-	-	-	-	-	9,900	1,790.15	2,749.55	9,900	7350.00	525	0.25	1.15	300	-0.05	0.45	170.44	2	-75	1,050		
	525	-	-	-	1,933.45	-	375	2,044.65	2,253.95	150	7400.00	75	0.40	0.70	3,375	-0.10	0.70	167.76	474	-21,075	28,575		
	600	-	-	-	1,423.90	-3.60	675	2,030.95	2,279.35	9,900	7450.00	75	0.35	0.95	75	-0.20	0.65	149.39	91	-1,500	4,575		
	103,950	-18,375	387	-	2,025.40	126.90	75	2,025.90	2,031.90	75	7500.00	825	0.70	0.95	75	-0.20	0.70	164.34	8,962	-145,725	1,370,850		
	-	-	-	-	-	-	9,900	1,610.05	2,548.05	9,900	7550.00	525	0.30	1.00	6,450	0.40	1.00	-	3	150	1,050		
	7,125	450	163	-	1,956.65	153.95	75	1,860.10	1,958.05	150	7600.00	675	0.60	1.15	75	0.20	1.30	156.85	583	-150	51,150		
	75	-	-	-	1,413.65	-	1,500	1,827.90	2,449.55	9,900	7650.00	900	0.35	1.00	6,000	-	1.40	-	-	-	450		
	22,800	-600	49	-	1,863.00	245.10	75	1,822.70	1,831.20	75	7700.00	1,500	0.40	0.75	75	-0.30	0.70	147.36	941	-4,200	156,750		
	-	-	-	-	-	-	9,900	1,429.70	2,349.55	9,900	7750.00	825	0.35	0.95	675	-0.55	0.35	128.93	8	-450	2,325		
	17,025	-300	12	-	1,756.10	162.30	75	1,721.25	1,733.05	150	7800.00	4,650	0.85	0.90	3,375	-0.05	0.85	135.85	1,156	-25,275	170,325		
	525	-	-	-	1,441.45	-	9,900	1,559.55	2,249.55	9,900	7850.00	75	0.70	1.25	75	-0.15	0.65	143.18	36	-1,275	4,125		
	7,050	-2,250	37	-	1,656.05	245.60	75	1,543.70	1,674.05	75	7900.00	225	0.75	1.05	75	-0.40	0.80	132.43	1,034	-11,700	155,775		
	75	-	-	-	1,145.10	-	1,500	1,530.75	2,149.55	9,900	7950.00	225	0.75	1.10	6,000	-0.35	1.10	133.87	283	14,700	20,850		
	243,900	-42,750	1,216	-	1,530.85	131.45	75	1,525.00	1,530.55	75	8000.00	375	0.90	1.00	3,150	-0.45	0.90	124.87	12,644	-223,425	1,811,475		
	3,075	-750	15	-	1,475.00	390.10	150	1,468.40	1,481.50	75	8050.00	975	0.70	1.25	1,500	0.10	1.45	-	9	-450	6,600		
	58,425	-6,525	112	-	1,460.00	149.85	75	1,424.20	1,429.55	75	8100.00	1,350	0.60	1.00	75	-0.65	0.60	116.55	1,603	-32,850	389,625		
	2,250	-225	5	-	1,408.30	278.30	75	1,357.25	1,394.25	75	8150.00	1,275	0.70	1.20	3,000	-0.65	0.75	116.16	17	-825	4,425		
	35,100	-1,425	79	-	1,323.90	119.05	375	1,324.15	1,328.85	375	8200.00	375	1.00	1.05	75	-0.60	1.00	110.79	2,475	-28,200	183,300		
	450	-300	4	-	1,330.90	268.90	300	1,271.05	1,281.15	75	8250.00	75	0.95	1.15	2,100	-1.00	0.95	104.17	68	-600	7,050		
	20,775	-6,375	169	-	1,246.35	151.80	375	1,223.90	1,241.75	75	8300.00	1,200	0.90	1.05	1,800	-1.00	0.90	102.96	4,531	-90,375	315,000		
	1,350	-150	4	-	1,230.00	203.75	450	1,171.45	1,180.35	75	8350.00	75	0.80	1.20	3,000	-1.25	1.05	95.35	74	-3,075	7,650		
	25,275	-15,825	223	-	1,130.00	128.55	675	1,123.35	1,135.70	75	8400.00	1,575	0.90	1.10	3,300	-1.45	1.10	96.46	9,467	-65,925	590,175		
	5,250	75	20	-	1,080.00	210.75	150	1,074.55	1,081.45	75	8450.00	75	0.60	1.10	600	-2.25	0.60	92.64	131	-525	14,850		
	408,375	153,450	2,532	-	1,030.35	128.30	75	1,025.70	1,030.25	75	8500.00	1,425	0.80	0.85	375	-2.20	0.90	89.17	30,341	-571,125	1,738,350		
	2,475	-75	1	-	895.55	154.45	75	972.40	982.55	75	8550.00	75	0.85	1.25	75	-2.35	1.00	85.26	551	-11,850	13,425		
	123,375	-29,850	478	-	930.00	127.65	300	924.00	930.15	75	8600.00	1,950	0.70	1.00	6,525	-2.45	1.00	81.64	12,692	-172,125	468,675		
	7,650	-	3	-	892.00	146.70	75	870.90	880.10	375	8650.00	600	1.05	1.45	600	-2.15	1.60	77.95	1,638	-13,725	28,050		
	80,400	-31,050	467	-	830.00	123.55	300	824.40	831.75	75	8700.00	2,175	1.05	1.25	5,550	-2.80	1.25	74.18	18,527	-156,975	671,025		
	1,950	75	7	-	825.00	169.50	75	764.15	793.95	150	8750.00	450	1.40	2.10	525	-3.20	1.45	71.09	2,628	-25,425	36,300		
	106,950	-22,275	512	-	728.65	123.55	150	729.05	731.45	75	8800.00	5,175	1.75	1.85	300	-3.35	1.75	67.55	43,626	-263,325	807,300		
	6,375	-900	55	-	663.85	102.15	75	664.20	681.45	150													

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		
	74,025	-	22,016	28.42	190.00	77.10	75	188.05	191.05	450	9350.00	1,425	10.00	12.45	675	-54.45	12.45	38.91	150,543	66,150	459,150		
	575,025	150,000	308,525	29.30	146.15	61.30	150	144.80	145.25	375	9400.00	75	17.80	17.95	150	-69.45	18.00	38.51	578,526	807,750	1,691,850		
	158,925	798,150	113,461	29.81	105.30	44.20	300	104.00	105.70	75	9450.00	600	26.50	26.95	150	-82.55	27.00	38.15	182,077	474,600	521,550		
	1,742,850	146,850	748,270	29.68	68.50	25.35	225	68.50	69.00	225	9500.00	2,550	40.90	41.00	75	-102.05	40.90	38.42	494,430	1,337,700	2,149,650		
	393,675	876,375	201,883	29.07	43.50	15.30	75	43.00	43.50	1,050	9550.00	75	65.25	65.60	675	-110.45	65.25	39.09	66,784	334,575	341,625		
	1,495,050	180,000	611,585	28.32	25.90	8.25	1,800	25.75	25.90	600	9600.00	75	97.20	98.00	1,200	-119.90	98.00	40.10	120,943	314,700	410,175		
	433,425	203,700	162,359	27.78	13.60	3.10	300	13.50	15.00	600	9650.00	150	134.40	135.65	150	-120.15	134.45	44.59	5,358	45,375	46,125		
	1,398,750	177,825	325,084	28.37	7.15	1.20	150	7.10	7.20	3,000	9700.00	1,500	177.75	179.50	225	-125.20	179.45	49.06	16,757	108,150	150,375		
	451,500	308,175	67,471	29.98	4.15	0.65	10,350	4.00	4.15	375	9750.00	300	224.70	226.75	75	-240.00	226.35	-	229	6,225	6,750		
	1,084,575	-90,150	161,963	32.83	2.95	0.85	1,800	2.80	3.00	6,825	9800.00	450	273.50	275.00	2,925	-121.90	275.00	58.08	3,139	18,750	51,975		
	150,900	83,250	20,740	35.76	2.00	0.30	300	1.95	2.15	75	9850.00	375	319.35	328.40	75	-196.90	310.35	65.98	74	1,650	2,025		
	464,625	89,400	52,803	39.36	1.50	0.15	75	1.35	1.50	2,175	9900.00	75	371.10	374.85	75	-136.15	372.00	66.65	510	8,250	154,350		
	59,325	18,825	7,049	43.13	1.40	-	1,425	1.20	1.40	300	9950.00	75	413.25	435.25	75	-211.05	396.00	-	1	-75	450		
	2,463,825	323,325	96,980	45.89	1.25	0.05	4,950	1.10	1.20	1,050	10000.00	2,250	471.25	474.00	2,550	-133.50	470.95	79.32	2,902	-47,100	360,900		
	21,000	-6,150	3,554	47.07	1.25	0.15	75	0.60	1.20	7,500	10050.00	75	486.10	543.85	75	-198.60	563.00	-	2	-	225		
	170,100	-20,475	8,661	50.96	0.65	-0.05	300	0.50	0.60	225	10100.00	225	569.70	573.40	600	-125.55	571.00	94.85	540	-13,350	23,325		
	12,825	-5,400	294	55.29	0.60	-0.30	225	0.60	0.70	825	10150.00	75	579.15	639.50	75	-139.85	610.15	-	4	-300	2,700		
	157,725	-29,025	3,553	56.01	0.40	-0.15	1,350	0.40	0.70	75	10200.00	300	666.25	673.75	75	-269.25	649.00	-	246	11,625	29,175		
	8,250	7,725	136	62.97	0.50	-0.10	300	0.15	1.45	1,500	10250.00	300	673.70	735.60	75	-	-	-	-	-	-		
	82,950	-8,475	1,366	61.74	0.65	0.05	75	0.50	0.65	300	10300.00	9,900	700.45	791.10	1,500	-168.00	728.70	-	4	-	14,250		
	675	675	132	-	0.25	1,459.25	-	-	0.25	75	10350.00	75	763.40	896.90	75	-	-	-	-	-	-		
	113,325	-9,075	603	69.46	0.50	0.05	2,550	0.45	0.50	1,725	10400.00	150	847.30	877.60	75	-158.30	841.75	-	10	-600	4,050		
	-	-	-	-	-	-	-	-	1.00	6,300	10450.00	9,900	815.85	991.50	9,900	-	-	-	-	-	-		
	634,875	-56,475	4,716	74.11	0.25	-0.25	1,425	0.25	0.35	4,050	10500.00	525	969.65	974.60	375	-131.00	973.65	129.03	583	-36,975	167,850		
	375	375	5	80.85	0.70	0.20	-	-	0.85	1,500	10550.00	9,900	657.30	1,255.75	9,900	-	-	-	-	-	-		
	84,675	-9,975	2,274	74.14	0.30	-0.10	6,150	0.15	0.30	375	10600.00	75	1,060.90	1,077.30	75	-154.80	1,047.65	135.58	10	-	19,275		
	-	-	-	-	-	-	-	-	0.65	7,500	10650.00	9,900	944.80	1,201.80	9,900	-	2,000.00	-	-	-	300		
	85,800	-5,700	152	79.68	0.30	-0.05	600	0.20	0.30	1,500	10700.00	75	1,165.15	1,179.10	75	-125.05	1,174.45	147.34	26	-1,725	8,700		
	-	-	-	-	-	-	-	-	0.60	7,500	10750.00	9,900	1,042.30	1,485.35	9,900	-	-	-	-	-	-		
	85,575	-1,350	1,301	83.05	0.25	-0.20	225	0.25	0.40	2,100	10800.00	150	1,241.70	1,277.10	75	-146.30	1,276.30	152.89	25	-1,800	47,625		
	-	-	-	-	-	-	-	-	0.60	7,500	10850.00	9,900	1,168.10	1,586.60	9,900	-	-	-	-	-	-		
	54,675	-5,400	155	93.89	0.40	-	75	0.25	0.45	900	10900.00	75	1,363.00	1,379.60	75	-165.00	1,345.00	113.18	35	-1,500	12,750		
	-	-	-	-	-	-	-	-	0.50	7,500	10950.00	9,900	1,251.15	1,697.40	9,900	-	-	-	-	-	-		
	1,013,175	-36,150	9,610	99.35	0.15	-0.30	22,650	0.15	0.20	33,225	11000.00	75	1,470.00	1,473.45	75	-120.05	1,473.00	169.52	322	-19,725	205,200		
	-	-	-	-	-	-	-	-	0.70	1,500	11050.00	9,900	1,332.30	1,776.20	9,900	-	-	-	-	-	-		
	47,850	-5,175	83	98.64	0.10	-0.15	8,850	0.10	0.35	375	11100.00	75	1,519.05	1,601.65	150	1.50	1,708.00	-	-	-	15,825		
	-	-	-	-	-	-	-	-	0.90	4,800	11150.00	9,900	1,416.40	1,889.10	9,900	-	-	-	-	-	-		
	78,600	-10,425	226	95.34	0.45	-0.05	4,875	0.05	0.30	1,500	11200.00	75	1,540.00	1,707.15	75	-175.65	1,644.35	189.60	31	-150	38,625		
	1,200	-	2	102.82	0.10	-	-	-	0.40	7,500	11250.00	9,900	1,498.45	2,054.85	9,900	-	190.00	-	-	-	75		
	47,775	-150	164	113.44	0.15	-0.25	5,925	0.05	0.25	1,200	11300.00	600	1,734.55	1,833.00	75	-150.00	1,750.00	-	3	-150	42,600		
	-	-	-	-	-	-	-	-	0.80	1,500	11350.00	9,900	1,582.10	2,068.75	9,900	-	-	-	-	-	-		
	61,875	-4,125	66	110.03	0.30	-0.10	75	0.10	0.35	75	11400.00	375	1,840.45	1,902.45	375	-60.00	1,950.00	211.62	2	-75	26,550		
	-	-	-	-	-	-	-	-	0.90	6,000	11450.00	9,900	1,665.20	2,202.30	9,900	-	399.00	-	-	-	75		
	646,875	-45,975	3,463	121.27	0.10	-0.20	26,775	0.05	0.10	25,800	11500.00	375	1,972.30	2,976.90	150	-124.10	1,976.40	213.00	134	-3,750	25,950		
	-	-	-	-	-	-	-	-	0.60	1,500	11550.00	9,900	1,747.20	2,209.85	9,900	-	449.00	-	-	-	75		
	70,500	-1,500	105	135.44	0.05	-0.40	7,275	0.05	0.25	75	11600.00	375	2,011.35	2,174.15	150	-45.70	2,154.30	225.35	1	-	10,050		
	-	-	-	-	-	-	-	-	0.80	1,500	11650.00	9,900	1,990.45	2,319.70	9,900	-	-	-	-	-	-		
	138,150	5,775	535	124.05	0.10	-	9,975	0.05	0.10	21,375	11700.00	75	2,153.85	2,172.00	150	-170							

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
	-	-	-	-	-	-	-	-	1.30	900	13350.00	9,900	3,517.30	4,186.80	9,900	-	-	-	-	-	-
	-	-	1,200	-	0.15	-0.25	-	-	0.45	900	13400.00	9,900	3,562.25	4,199.80	9,900	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	1.30	900	13450.00	9,900	3,607.15	4,477.55	9,900	-	-	-	-	-	-
	99,825	-12,525	1,101	209.52	0.25	0.05	75	0.15	0.25	5,100	13500.00	75	3,961.35	3,978.35	75	-177.15	3,932.00	357.25	31	-1,875	49,050
	-	-	-	-	-	-	-	-	1.30	900	13550.00	9,900	3,696.95	4,587.95	9,900	-	-	-	-	-	-
	-	-3,300	44	-	0.05	-0.25	-	-	0.35	900	13600.00	375	3,987.60	4,082.55	75	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	0.90	900	13650.00	9,900	3,794.70	4,698.20	9,900	-	-	-	-	-	-
	4,275	-225	4	-	0.05	-0.20	3,675	0.05	0.20	3,000	13700.00	75	3,960.90	4,404.75	75	-	-	-	-	-	-
Total	20,004,750		3,086,233																3,046,098		27,592,725

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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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