

Daily Market Information Sheet

Date 24-Aug-2020

Product Group	Trading Volume (21-Aug-2020)	Trading Volume (24-Aug-2020)	Open Interest	Change in OI	Trading Value
DGCX Currencies	32788	52855	132342	-793	1,213,923,286
DGCX Equities	281	622	818	-142	5,216,621
DGCX Hydrocarbons	23	23	22	-12	1,002,630
DGCX Metals	1344	1206	1498	145	71,303,317

DGCX Currency

Contract Name	Contract Code	Expiry	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Australian Dollar Futures	DAUD	14-Sep-20	71.73	71.62	71.99	71.62	71.62	516	57	-
Australian Dollar Futures	DAUD	14-Dec-20	71.74	71.86	72	71.74	71.64	512	-	-
Australian Dollar Futures	DAUD	15-Mar-21	0	61.15	0	0	71.64	0	-	-
Australian Dollar Futures	DAUD	14-Jun-21	0	68.43	0	0	71.63	0	-	-
Canadian Dollar Futures	DCAD	15-Jun-21	0	73.68	0	0	75.58	0	-	-
Canadian Dollar Futures	DCAD	16-Mar-21	0	70.6	0	0	75.59	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	75.95	76.06	76.06	75.95	75.57	164	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	75.91	75.66	76.05	75.66	75.56	168	65	-
Swiss Franc Futures	DCHF	14-Sep-20	109.72	109.81	110.2	109.72	109.72	169	69	-1
Swiss Franc Futures	DCHF	14-Dec-20	110	110.29	110.35	110	110	48	66	-3
Swiss Franc Futures	DCHF	15-Mar-21	110.52	110.48	110.63	110.47	110.33	116	-	-
Swiss Franc Futures	DCHF	14-Jun-21	0	107.23	0	0	110.6	0	-	-
Euro Futures	DEUR	14-Jun-21	0	114.1	0	0	118.62	0	-	-
Euro Futures	DEUR	15-Mar-21	0	112.9	0	0	118.39	0	-	-
Euro Futures	DEUR	14-Dec-20	118.23	118.6	118.74	118.23	118.13	736	16	-
Euro Futures	DEUR	14-Sep-20	117.96	117.91	118.52	117.9	117.91	798	251	-4
Pound Sterling Futures	DGBP	14-Sep-20	130.91	130.58	131.5	130.58	130.58	651	83	-5
Pound Sterling Futures	DGBP	14-Dec-20	131.03	130.87	131.45	130.87	130.63	506	2	-1
Pound Sterling Futures	DGBP	14-Jun-21	0	126.23	0	0	130.75	0	-	-
Pound Sterling Futures	DGBP	15-Mar-21	0	130.9	0	0	130.71	0	-	-
Indian Rupee Futures	DINR	29-Dec-20	131.93	132.07	132.1	131.91	133.03	276	7857	276
Indian Rupee Futures	DINR	29-Mar-21	0	125.09	0	0	131.74	0	-	-
Indian Rupee Futures	DINR	28-Apr-21	0	125.7	0	0	131.29	0	-	-
Indian Rupee Futures	DINR	27-May-21	0	126.63	0	0	130.85	0	-	-
Indian Rupee Futures	DINR	28-Jun-21	0	126.95	0	0	130.37	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	132.88	134.42	134.69	132.88	134.5	10674	27837	374
Indian Rupee Futures	DINR	27-Oct-20	132.71	134.01	134.26	132.7	134.1	322	30200	212
Indian Rupee Futures	DINR	27-Aug-20	133.27	134.8	135.08	133.27	134.9	20066	12887	-2698
Indian Rupee Futures	DINR	25-Nov-20	0	132.04	0	0	133.61	0	17044	-
Indian Rupee Futures	DINR	27-Jan-21	0	134.54	0	0	132.6	0	-	-
Indian Rupee Futures	DINR	24-Feb-21	0	133.33	0	0	132.2	0	-	-
Indian Rupee Futures	DINR	28-Jul-21	0	128.38	0	0	129.91	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Quanto Futures	DINRI	28-Jul-21	0	77.89	0	0	76.9775	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Aug-20	74.9	74.175	74.9925	74.0475	74.13	11754	3889	-158
Indian Rupee Quanto Futures	DINRI	28-Sep-20	75.2325	74.4	75.2325	74.355	74.35	1855	5247	990
Indian Rupee Quanto Futures	DINRI	27-Oct-20	0	76.6225	0	0	74.57	0	-	-
Indian Rupee Quanto Futures	DINRI	25-Nov-20	0	76.8825	0	0	74.845	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Dec-20	0	77.185	0	0	75.17	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Jan-21	0	77.695	0	0	75.415	0	-	-
Indian Rupee Quanto Futures	DINRI	24-Feb-21	0	72.685	0	0	75.6425	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Jun-21	0	78.77	0	0	76.705	0	-	-
Indian Rupee Quanto Futures	DINRI	27-May-21	0	78.9675	0	0	76.4225	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Apr-21	0	79.555	0	0	76.1675	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Mar-21	0	79.9425	0	0	75.9075	0	-	-
Indian Rupee Mini Futures	DINRM	29-Mar-21	0	125.09	0	0	131.74	0	-	-
Indian Rupee Mini Futures	DINRM	27-Jan-21	0	134.54	0	0	132.6	0	-	-
Indian Rupee Mini Futures	DINRM	24-Feb-21	0	133.33	0	0	132.2	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-21	0	125.7	0	0	131.29	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-21	0	126.63	0	0	130.85	0	-	-
Indian Rupee Mini Futures	DINRM	28-Jun-21	0	126.95	0	0	130.37	0	-	-
Indian Rupee Mini Futures	DINRM	25-Nov-20	0	131.22	0	0	133.61	0	7264	-
Indian Rupee Mini Futures	DINRM	29-Dec-20	131.92	133.11	133.23	131.89	133.03	638	7461	638
Indian Rupee Mini Futures	DINRM	27-Aug-20	133.38	134.83	135.03	133.38	134.9	1496	285	-760
Indian Rupee Mini Futures	DINRM	28-Sep-20	133.06	134.45	134.66	133.02	134.5	517	6144	275
Indian Rupee Mini Futures	DINRM	27-Oct-20	0	132.75	0	0	134.1	0	5063	-
Indian Rupee Mini Futures	DINRM	28-Jul-21	0	128.38	0	0	129.91	0	-	-
Indian Rupee Weekly Futures	DINRW	01-Oct-20	134.85	134.23	134.85	134.23	134.42	40	-	-
Indian Rupee Weekly Futures	DINRW	09-Oct-20	0	132.75	0	0	134.31	0	-	-
Indian Rupee Weekly Futures	DINRW	16-Oct-20	0	132.75	0	0	134.21	0	-	-
Indian Rupee Weekly Futures	DINRW	28-Aug-20	133.35	134.81	134.98	133.35	134.88	448	271	183
Indian Rupee Weekly Futures	DINRW	04-Sep-20	133.45	134.67	134.67	133.45	134.78	20	22	6
Indian Rupee Weekly Futures	DINRW	11-Sep-20	133.78	134.3	134.3	133.78	134.69	12	12	12
Indian Rupee Weekly Futures	DINRW	18-Sep-20	0	132.79	0	0	134.62	0	-	-
Indian Rupee Weekly Futures	DINRW	25-Sep-20	0	133.35	0	0	134.51	0	-	-
Japanese Yen Futures	DJPY	15-Mar-21	0	93.2	0	0	94.65	0	-	-
Japanese Yen Futures	DJPY	14-Jun-21	0	94.29	0	0	94.77	0	-	-
Japanese Yen Futures	DJPY	14-Dec-20	94.58	94.66	94.71	94.58	94.48	156	-	-
Japanese Yen Futures	DJPY	14-Sep-20	94.48	94.56	94.61	94.47	94.37	160	53	-1
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	6.9271	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	6.9407	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	6.9519	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	6.9411	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Feb-21	0	7.0976	0	0	6.9735	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Jun-21	0	7.2081	0	0	7.0167	0	-	-
Chinese Yuan Futures	DUSDCNH	17-May-21	0	7.2445	0	0	7.0059	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Mar-21	0	7.1	0	0	6.9843	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Chinese Yuan Futures	DUSDCNH	18-Jan-21	0	7.0216	0	0	6.9627	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Jul-21	0	7.2081	0	0	7.0275	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Apr-21	0	7.199	0	0	6.9951	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Aug-21	0	7.0576	0	0	7.0383	0	-	-
South African Rand Futures	DUSDZAR	16-Nov-20	0	17.534	0	0	16.999	0	-	-
South African Rand Futures	DUSDZAR	19-Oct-20	0	17.107	0	0	16.981	0	-	-
South African Rand Futures	DUSDZAR	14-Sep-20	0	17.107	0	0	16.962	0	-	-
AUD Rolling Futures	SPFAUD	31-Dec-30	0	0.725	0	0	0.716398	0	17	-
EUR Rolling Futures	SPFEUR	31-Dec-30	1.17885	1.1786	1.1845	1.1786	1.179617	24	129	9
GBP Rolling Futures	SPFGBP	31-Dec-30	1.3085	1.30655	1.3139	1.30581	1.306145	13	51	-2

DGCX Equities

Contract Name	Contract Code	Expiry	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Apple Inc Futures	DAAPL	28-Aug-20	0	386	0	0	505.66	0	-	-
Apple Inc Futures	DAAPL	31-Aug-20	0	475	0	0	505.66	0	-	-
ACC Futures	DACC	29-Oct-20	0	1430.55	0	0	1436.7	0	-	-
ACC Futures	DACC	24-Sep-20	0	1284.75	0	0	1428.5	0	-	-
ACC Futures	DACC	27-Aug-20	0	1292.85	0	0	1421.9	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	27-Aug-20	0	337.15	0	0	349.1	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	24-Sep-20	0	357.1	0	0	350.75	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	29-Oct-20	0	319.5	0	0	352.75	0	-	-
Ambuja Cements Futures	DAMBUJACEM	29-Oct-20	0	218	0	0	226.6	0	-	-
Ambuja Cements Futures	DAMBUJACEM	24-Sep-20	0	191.4	0	0	225.3	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Aug-20	0	194.4	0	0	224.25	0	-	-
Asian Paints Futures	DASIANPAINT	27-Aug-20	1965.95	1967.5	1994.45	1952.25	1962.8	19	3	-
Asian Paints Futures	DASIANPAINT	24-Sep-20	0	1773.55	0	0	1971.85	0	-	-
Asian Paints Futures	DASIANPAINT	29-Oct-20	0	1764	0	0	1983.25	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	29-Oct-20	0	823	0	0	878.75	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	24-Sep-20	0	801	0	0	873.7	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	27-Aug-20	0	850	0	0	869.7	0	2	-
Axis Bank Ltd Futures	DAXSB	27-Aug-20	446.2	447.5	450.3	445.6	445.95	59	21	-36
Axis Bank Ltd Futures	DAXSB	24-Sep-20	0	431	0	0	448	0	-	-
Axis Bank Ltd Futures	DAXSB	29-Oct-20	0	447	0	0	450.6	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	29-Oct-20	0	3142	0	0	3072	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	24-Sep-20	0	2859.7	0	0	3054.4	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Aug-20	0	2642	0	0	3040.35	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Aug-20	3415.75	3506.6	3519	3415.75	3493.2	47	-	-3
Bajaj Finance Futures	DBAJFINANCE	24-Sep-20	0	2979.3	0	0	3509.3	0	-	-
Bajaj Finance Futures	DBAJFINANCE	29-Oct-20	0	3330	0	0	3529.55	0	-	-
Bank of Baroda Futures	DBANKBARODA	29-Oct-20	0	48	0	0	48.85	0	-	-
Bank of Baroda Futures	DBANKBARODA	24-Sep-20	0	52.2	0	0	48.6	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Aug-20	0	39.2	0	0	48.35	0	-	-
Bharti Airtel Futures	DBHARTIARTL	27-Aug-20	515.6	528.15	531.35	512.9	527.05	67	134	-41

Daily Market Information Sheet

Date 24-Aug-2020

Bharti Airtel Futures	DBHARTIARTL	24-Sep-20	515	515	515	515	529.5	20	20	20
Bharti Airtel Futures	DBHARTIARTL	29-Oct-20	0	574	0	0	532.55	0	-	-
Bosch Futures	DBOSCHLTD	29-Oct-20	0	13357	0	0	14349.65	0	-	-
Bosch Futures	DBOSCHLTD	24-Sep-20	0	11573	0	0	14267.35	0	-	-
Bosch Futures	DBOSCHLTD	27-Aug-20	0	10032	0	0	14201.8	0	-	-
BPCL Futures	DBPCL	27-Aug-20	0	331.75	0	0	409.9	0	-	-
BPCL Futures	DBPCL	24-Sep-20	0	384.25	0	0	411.8	0	-	-
BPCL Futures	DBPCL	29-Oct-20	0	460	0	0	414.15	0	-	-
Cipla Futures	DCIPLA	24-Sep-20	0	640.55	0	0	755.45	0	-	-
Cipla Futures	DCIPLA	29-Oct-20	0	691	0	0	759.85	0	-	-
Cipla Futures	DCIPLA	27-Aug-20	0	638.55	0	0	752	0	-	-
Coal India Futures	DCOALINDIA	27-Aug-20	0	136.1	0	0	139.85	0	-	-
Coal India Futures	DCOALINDIA	29-Oct-20	0	133	0	0	141.3	0	-	-
Coal India Futures	DCOALINDIA	24-Sep-20	0	143.65	0	0	140.5	0	-	-
Dr Reddys Labs Futures	DDRREDDY	24-Sep-20	0	4104	0	0	4494.65	0	-	-
Dr Reddys Labs Futures	DDRREDDY	29-Oct-20	0	4362	0	0	4520.6	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Aug-20	0	3950	0	0	4474	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Aug-20	0	2171.3	0	0	2177.15	0	-	-
Eicher Motors Futures	DEICHERMOT	24-Sep-20	0	2176.1	0	0	2187.2	0	-	-
Eicher Motors Futures	DEICHERMOT	29-Oct-20	0	2182.15	0	0	2199.85	0	-	-
Facebook Inc Futures	DFB	16-Oct-20	0	269	0	0	267.02	0	-	-
Facebook Inc Futures	DFB	18-Sep-20	0	240	0	0	267.02	0	-	-
GAIL India Futures	DGAIL	24-Sep-20	0	102.9	0	0	102.1	0	-	-
GAIL India Futures	DGAIL	29-Oct-20	0	100	0	0	102.7	0	-	-
GAIL India Futures	DGAIL	27-Aug-20	0	90.6	0	0	101.65	0	-	-
Alphabet Inc Futures	DGOOGL	16-Oct-20	0	1581	0	0	1580.4	0	-	-
Alphabet Inc Futures	DGOOGL	18-Sep-20	0	1518	0	0	1580.4	0	-	-
HCL Tech Futures	DHCLTECH	24-Sep-20	0	568	0	0	709.2	0	-	-
HCL Tech Futures	DHCLTECH	29-Oct-20	0	704	0	0	713.3	0	-	-
HCL Tech Futures	DHCLTECH	27-Aug-20	0	551.45	0	0	705.95	0	-	-
HDFC Futures	DHDFC	27-Aug-20	1823.35	1844.9	1847.95	1823.35	1830.45	18	2	-2
HDFC Futures	DHDFC	24-Sep-20	0	1804	0	0	1838.9	0	-	-
HDFC Futures	DHDFC	29-Oct-20	0	1903	0	0	1849.5	0	-	-
HDFC Bank Ltd Futures	DHDFCB	24-Sep-20	1107.1	1107.1	1107.1	1107.1	1122.55	1	1	1
HDFC Bank Ltd Futures	DHDFCB	29-Oct-20	0	1079	0	0	1129.05	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Aug-20	1098.65	1115.5	1115.5	1098.65	1117.4	6	21	-1
Hero MotoCorp Futures	DEROMOTOCO	27-Aug-20	0	2335	0	0	3016.05	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	24-Sep-20	0	2531	0	0	3029.95	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	29-Oct-20	0	2818	0	0	3047.45	0	-	-
Hindalco Ind Futures	DHINDALCO	29-Oct-20	0	166	0	0	195.4	0	-	-
Hindalco Ind Futures	DHINDALCO	24-Sep-20	0	154	0	0	194.25	0	-	-
Hindalco Ind Futures	DHINDALCO	27-Aug-20	196.2	193.95	196.2	193.95	193.35	5	3	-1
HPCL Futures	DHINDPETRO	27-Aug-20	0	216	0	0	211.7	0	-	-
HPCL Futures	DHINDPETRO	24-Sep-20	0	231.9	0	0	212.7	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

HPCL Futures	DHINDPETRO	29-Oct-20	0	231.5	0	0	213.9	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	29-Oct-20	0	2262	0	0	2217.95	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	24-Sep-20	0	2162	0	0	2205.25	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Aug-20	2207.95	2200.5	2207.95	2200.5	2195.1	6	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Aug-20	0	122.75	0	0	202.45	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	24-Sep-20	0	231	0	0	203.4	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	29-Oct-20	0	217	0	0	204.55	0	-	-
ICICI Bank Ltd Futures	DICICIBC	29-Oct-20	0	355	0	0	384.45	0	-	-
ICICI Bank Ltd Futures	DICICIBC	24-Sep-20	0	356	0	0	382.25	0	-	-
ICICI Bank Ltd Futures	DICICIBC	27-Aug-20	376.15	380.8	381.55	375.65	380.5	52	21	-28
IndusInd Bank Futures	DINDUSINDBK	27-Aug-20	0	393	0	0	529.3	0	-	-
IndusInd Bank Futures	DINDUSINDBK	24-Sep-20	0	482	0	0	531.75	0	-	-
IndusInd Bank Futures	DINDUSINDBK	29-Oct-20	0	558	0	0	534.85	0	-	-
Infosys Ltd Futures	DINFO	29-Oct-20	0	967.35	0	0	957.6	0	-	-
Infosys Ltd Futures	DINFO	24-Sep-20	0	725	0	0	952.1	0	-	-
Infosys Ltd Futures	DINFO	27-Aug-20	943.3	950.05	952.7	943.3	947.7	49	22	-1
Bharti Infratel Futures	DINFRATEL	27-Aug-20	0	227.5	0	0	199.55	0	-	-
Bharti Infratel Futures	DINFRATEL	24-Sep-20	0	236.6	0	0	200.5	0	-	-
Bharti Infratel Futures	DINFRATEL	29-Oct-20	0	199	0	0	201.65	0	-	-
IOC Futures	DIOC	29-Oct-20	0	94	0	0	89.3	0	-	-
IOC Futures	DIOC	24-Sep-20	0	88.4	0	0	88.8	0	-	-
IOC Futures	DIOC	27-Aug-20	0	79	0	0	88.4	0	-	-
ITC Futures	DITC	29-Oct-20	0	199	0	0	198.8	0	-	-
ITC Futures	DITC	27-Aug-20	198.25	197	198.25	197	196.75	38	2	-32
ITC Futures	DITC	24-Sep-20	198.15	198.15	198.15	198.15	197.65	1	1	1
JP Morgan Chase Futures	DJPM	16-Oct-20	0	97	0	0	97.33	0	-	-
JP Morgan Chase Futures	DJPM	18-Sep-20	0	100	0	0	97.33	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	29-Oct-20	0	1408	0	0	1402.15	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Aug-20	1362.8	1384.85	1393	1362.8	1387.7	12	40	-
Kotak Mahindra Bank Futures	DKOTAKBANK	24-Sep-20	0	1364	0	0	1394.1	0	-	-
Larsen Toubro Ltd Futures	DLT	24-Sep-20	998.35	998.35	998.35	998.35	996.25	1	1	1
Larsen Toubro Ltd Futures	DLT	27-Aug-20	999.45	1001.4	1002.8	999.45	991.7	5	35	1
Larsen Toubro Ltd Futures	DLT	29-Oct-20	0	935	0	0	1002	0	-	-
Lupin Futures	DLUPIN	29-Oct-20	0	871	0	0	980.5	0	-	-
Lupin Futures	DLUPIN	27-Aug-20	0	895	0	0	970.4	0	-	-
Lupin Futures	DLUPIN	24-Sep-20	0	935.3	0	0	974.9	0	-	-
Mahindra N Mahindra Futures	DMNM	24-Sep-20	0	523	0	0	604.95	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Aug-20	0	447.75	0	0	602.15	0	-	-
Mahindra N Mahindra Futures	DMNM	29-Oct-20	0	613	0	0	608.4	0	-	-
Microsoft Corporation Futures	DMSFT	18-Sep-20	0	204	0	0	213.03	0	-	-
Microsoft Corporation Futures	DMSFT	16-Oct-20	0	214	0	0	213.03	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	29-Oct-20	0	6271	0	0	7158.6	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	27-Aug-20	7016.75	7051.55	7051.55	7016.75	7084.85	7	3	-
Maruti Suzuki Ltd Futures	DMSIL	24-Sep-20	0	5842	0	0	7117.5	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

NTPC Futures	DNTPC	24-Sep-20	0	98.5	0	0	105.9	0	-	-
NTPC Futures	DNTPC	27-Aug-20	0	97.4	0	0	105.45	0	-	-
NTPC Futures	DNTPC	29-Oct-20	0	89	0	0	106.55	0	-	-
ONGC Futures	DONGC	29-Oct-20	0	80.65	0	0	82.1	0	-	-
ONGC Futures	DONGC	27-Aug-20	0	80	0	0	81.3	0	-	-
ONGC Futures	DONGC	24-Sep-20	0	84.3	0	0	81.65	0	-	-
Power Grid Futures	DPOWERGRID	24-Sep-20	0	181	0	0	186.15	0	-	-
Power Grid Futures	DPOWERGRID	27-Aug-20	0	159.8	0	0	185.3	0	-	-
Power Grid Futures	DPOWERGRID	29-Oct-20	0	184	0	0	187.25	0	-	-
Reliance Industries Ltd Futures	DRIL	29-Oct-20	0	2126	0	0	2118.25	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Aug-20	2087.75	2095.05	2102.6	2071.55	2096.45	72	322	-51
Reliance Industries Ltd Futures	DRIL	24-Sep-20	2095.75	2102.6	2111.9	2076.5	2106.1	69	51	51
State Bank of India Futures	DSBIN	24-Sep-20	202.15	202.15	202.15	202.15	202.45	1	1	1
State Bank of India Futures	DSBIN	27-Aug-20	201.2	203.25	203.25	200.5	201.5	34	28	-22
State Bank of India Futures	DSBIN	29-Oct-20	0	194	0	0	203.6	0	-	-
Sun Pharma Futures	DSUNPHARMA	29-Oct-20	0	500	0	0	539.2	0	-	-
Sun Pharma Futures	DSUNPHARMA	27-Aug-20	532.05	532.95	534.25	531.05	533.65	6	3	-
Sun Pharma Futures	DSUNPHARMA	24-Sep-20	0	492	0	0	536.1	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	24-Sep-20	0	43.55	0	0	44.9	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Aug-20	0	36.55	0	0	44.7	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	29-Oct-20	0	38.75	0	0	45.2	0	-	-
Tata Power Futures	DTATAPOWER	29-Oct-20	0	50.4	0	0	61.55	0	-	-
Tata Power Futures	DTATAPOWER	27-Aug-20	0	37.55	0	0	60.9	0	-	-
Tata Power Futures	DTATAPOWER	24-Sep-20	0	43.9	0	0	61.2	0	-	-
Tata Steel Futures	DTATASTEEL	24-Sep-20	0	330.35	0	0	431.6	0	-	-
Tata Steel Futures	DTATASTEEL	27-Aug-20	432.8	428.75	435.9	428.75	429.65	4	3	-
Tata Steel Futures	DTATASTEEL	29-Oct-20	0	378.95	0	0	434.1	0	-	-
TCS Ltd Futures	DTCS	29-Oct-20	0	2307	0	0	2272.25	0	-	-
TCS Ltd Futures	DTCS	27-Aug-20	2241.05	2261.7	2262.55	2241.05	2248.85	16	69	-
TCS Ltd Futures	DTCS	24-Sep-20	0	2073	0	0	2259.2	0	-	-
Tech Mahindra Futures	DTECHM	24-Sep-20	0	569.4	0	0	726.05	0	-	-
Tech Mahindra Futures	DTECHM	27-Aug-20	0	538	0	0	722.75	0	-	-
Tech Mahindra Futures	DTECHM	29-Oct-20	0	686	0	0	730.25	0	-	-
Tata Motors Ltd Futures	DTTMT	29-Oct-20	0	107	0	0	122.5	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Aug-20	121.9	121.5	122.7	121.25	121.25	5	7	-2
Tata Motors Ltd Futures	DTTMT	24-Sep-20	122.1	122.1	122.1	122.1	121.8	2	2	2
Ultratech Cement Futures	DULTRACEMCO	24-Sep-20	0	3879	0	0	4210.3	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Aug-20	0	3871	0	0	4191	0	-	-
Ultratech Cement Futures	DULTRACEMCO	29-Oct-20	0	4239	0	0	4234.6	0	-	-
UPL Futures	DUPL	29-Oct-20	0	468	0	0	502.75	0	-	-
UPL Futures	DUPL	27-Aug-20	0	397.4	0	0	497.55	0	-	-
UPL Futures	DUPL	24-Sep-20	0	451.7	0	0	499.85	0	-	-
Vedanta Futures	DVEDL	24-Sep-20	0	113	0	0	129.45	0	-	-
Vedanta Futures	DVEDL	27-Aug-20	0	116.85	0	0	128.85	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Vedanta Futures	DVEDL	29-Oct-20	0	111.5	0	0	130.2	0	-	-
Wipro Futures	DWIPRO	29-Oct-20	0	281	0	0	275.65	0	-	-
Wipro Futures	DWIPRO	27-Aug-20	0	202.65	0	0	272.8	0	-	-
Wipro Futures	DWIPRO	24-Sep-20	0	221.45	0	0	274.05	0	-	-
Yes Bank Futures	DYESBANK	24-Sep-20	0	27.5	0	0	14.85	0	-	-
Yes Bank Futures	DYESBANK	27-Aug-20	0	27.5	0	0	14.8	0	-	-
Yes Bank Futures	DYESBANK	29-Oct-20	0	11.85	0	0	14.95	0	-	-
Zee Entertainment Futures	DZEEL	29-Oct-20	0	144	0	0	203.75	0	-	-
Zee Entertainment Futures	DZEEL	27-Aug-20	0	183.65	0	0	201.65	0	-	-
Zee Entertainment Futures	DZEEL	24-Sep-20	0	176.7	0	0	202.6	0	-	-

DGCX Hydrocarbons

Contract Name	Contract Code	Expiry	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Brent Crude Oil Futures	DBRC	28-Oct-21	0	37.4	0	0	48.71	0	-	-
Brent Crude Oil Futures	DBRC	29-Nov-21	0	42.46	0	0	48.81	0	-	-
Brent Crude Oil Futures	DBRC	30-Aug-21	0	54.67	0	0	48.51	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-21	0	41.41	0	0	48.62	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	47.99	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-21	0	60.15	0	0	48.18	0	-	-
Brent Crude Oil Futures	DBRC	29-Jul-21	0	54.67	0	0	48.35	0	-	-
Brent Crude Oil Futures	DBRC	27-Aug-20	44.8	44.8	44.86	44.63	45.08	4	1	-3
Brent Crude Oil Futures	DBRC	29-Sep-20	44.86	45.58	45.58	44.86	45.59	6	2	-4
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	46.02	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	46.37	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	47.04	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	46.71	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	47.34	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-21	0	56.5	0	0	47.59	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	47.8	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-21	0	44.79	0	0	48.93	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-22	0	46.8	0	0	49.09	0	-	-
WTI Crude Oil Futures	DWTI	17-Dec-21	0	57.13	0	0	44.96	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-26	0	47.25	0	0	49.16	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-22	0	43	0	0	45	0	-	-
WTI Crude Oil Futures	DWTI	21-Feb-22	0	49.5	0	0	45.04	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	44.3	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	44.11	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	43.65	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	43.9	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	43.38	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	48.28	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	42.62	42.83	42.83	42.57	42.8	4	-	-2
WTI Crude Oil Futures	DWTI	21-Sep-20	42.29	42.45	42.77	42.29	42.52	9	19	-3

Daily Market Information Sheet

Date 24-Aug-2020

WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	43.09	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	44.44	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	44.94	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	45.29	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	45.78	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	46.15	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	46.61	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	46.97	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	47.42	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	47.78	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-21	0	52.16	0	0	44.77	0	-	-
WTI Crude Oil Futures	DWTI	19-Jul-21	0	52.33	0	0	44.68	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	44.57	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	48.71	0	-	-
WTI Crude Oil Futures	DWTI	20-Sep-21	0	35.5	0	0	44.82	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-21	0	35.5	0	0	44.88	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-May-21	0	35.75	0	0	44.44	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Jun-21	0	35.75	0	0	44.57	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-21	0	33.5	0	0	44.11	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Feb-21	0	53.5	0	0	43.9	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Apr-21	0	33.5	0	0	44.3	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	43.38	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jan-21	0	55.35	0	0	43.65	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	42.52	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	42.8	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	55.35	0	0	43.09	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jul-21	0	43	0	0	44.68	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Aug-21	0	45.5	0	0	44.77	0	-	-

DGCX Metals

Contract Name	Contract Code	Expiry	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Copper Futures	DCU	27-Aug-20	0	6440	0	0	6443	0	28	-
Copper Futures	DCU	24-Feb-21	0	5729	0	0	6523	0	-	-
Copper Futures	DCU	25-Nov-20	0	6004	0	0	6484	0	-	-
Copper Futures	DCU	28-Apr-21	0	5272	0	0	6538	0	-	-
Copper Futures	DCU	28-Jun-21	0	5980	0	0	6550	0	-	-
Gold Futures	DG	25-Nov-20	1942.8	1938.5	1966	1934.5	1932.9	100	98	55
Gold Futures	DG	27-Jan-21	0	1609.4	0	0	1933.9	0	-	-
Gold Futures	DG	29-Mar-21	0	1663.3	0	0	1934.9	0	-	-
Gold Futures	DG	28-Sep-20	1934.6	1925.2	1960.8	1923.4	1925.3	1006	1209	116
Gold Futures	DG	26-May-21	0	1732.2	0	0	1935.9	0	-	-
Gold Futures	DG	28-Jul-21	0	1977.3	0	0	1936.9	0	-	-
Spot Gold	DGSG	31-Dec-20	0	2036.6	0	0	1932.4	0	-	-
India Gold Quanto Futures	DIG	23-Sep-20	0	40900	0	0	51289	0	-	-
India Gold Quanto Futures	DIG	24-Mar-21	0	44407	0	0	51556	0	-	-
India Gold Quanto Futures	DIG	27-Jan-21	0	41371	0	0	51286	0	-	-
India Gold Quanto Futures	DIG	25-Nov-20	0	38119	0	0	51263	0	-	-
India Gold Quanto Futures	DIG	27-May-21	0	46970	0	0	51652	0	-	-
India Gold Quanto Futures	DIG	27-Jul-21	0	53772	0	0	51753	0	-	-
Silver Futures	DS	28-Apr-21	0	15.42	0	0	26.64	0	-	-
Silver Futures	DS	28-Jun-21	0	18.435	0	0	26.69	0	-	-
Silver Futures	DS	25-Nov-20	27	27	27	27	26.54	1	12	1
Silver Futures	DS	24-Feb-21	0	17.925	0	0	26.59	0	-	-
Silver Futures	DS	27-Aug-20	26.45	26.43	27.26	26.4	26.49	99	151	-27

DGCX Currency Options

Contract Name	Contract Code	Expiry	Series	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Indian Rupee Options	DINRO	27-Aug-20	CE-122.32	0	8.32	0	0	12.59	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-122.70	0	7.95	0	0	12.21	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.08	0	7.59	0	0	11.83	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.46	0	7.23	0	0	11.45	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.84	0	6.87	0	0	11.07	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.22	0	6.52	0	0	10.69	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.61	0	6.16	0	0	10.3	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.00	0	5.81	0	0	9.91	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.39	0	5.47	0	0	9.52	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.79	0	5.13	0	0	9.12	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.18	0	4.8	0	0	8.73	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.58	0	4.47	0	0	8.33	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.98	0	4.15	0	0	7.93	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-127.39	0	3.83	0	0	7.52	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Options	DINRO	27-Aug-20	CE-127.80	0	3.53	0	0	7.11	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.21	0	3.24	0	0	6.7	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.62	0	2.96	0	0	6.29	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.03	0	2.7	0	0	5.88	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.45	0	2.44	0	0	5.46	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.87	0	2.2	0	0	5.04	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.29	0	1.97	0	0	4.62	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.72	0	1.76	0	0	4.19	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.15	0	1.56	0	0	3.76	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.58	0	1.38	0	0	3.33	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.01	0	1.21	0	0	2.9	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.45	0	1.05	0	0	2.46	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.89	0	0.91	0	0	2.02	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.33	0	0.79	0	0	1.58	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.78	0	0.67	0	0	1.13	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.23	0	0.57	0	0	0.69	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.68	0	0.48	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.14	0	0.4	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.59	0	0.34	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.05	0	0.28	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.52	0	0.23	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.99	0	0.19	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-137.46	0	0.15	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-137.93	0	0.12	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-138.41	0	0.1	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-138.89	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-139.37	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-122.32	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-122.70	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-123.08	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-123.46	0	0.1	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-123.84	0	0.13	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-124.22	0	0.15	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-124.61	0	0.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-125.00	0	0.22	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-125.39	0	0.27	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-125.79	0	0.32	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.18	0	0.38	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.58	0	0.45	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.98	0	0.53	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-127.39	0	0.62	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-127.80	0	0.73	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-128.21	0	0.85	0	0	0.01	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Options	DINRO	27-Aug-20	PE-128.62	0	0.98	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.03	0	1.12	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.45	0	1.28	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.87	0	1.46	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-130.29	0	1.65	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-130.72	0	1.86	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-131.15	0	2.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-131.58	0	2.34	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.01	0	2.6	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.45	0	2.88	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.89	0	3.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-133.33	0	3.49	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-133.78	0	3.83	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.23	0	4.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.68	0	4.53	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.14	0	4.91	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.59	0	5.3	0	0	0.69	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.05	0	5.7	0	0	1.15	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.52	0	6.11	0	0	1.62	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.99	0	6.54	0	0	2.09	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.46	0	6.97	0	0	2.56	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.93	0	7.41	0	0	3.03	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.41	0	7.87	0	0	3.51	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.89	0	8.32	0	0	3.99	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-139.37	0	8.79	0	0	4.47	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-124.61	0	8.64	0	0	10.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.00	0	8.27	0	0	9.62	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.39	0	7.89	0	0	9.23	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.79	0	7.51	0	0	8.83	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.18	0	7.14	0	0	8.44	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.58	0	6.77	0	0	8.04	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.98	0	6.4	0	0	7.64	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.39	0	6.03	0	0	7.23	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.80	0	5.67	0	0	6.82	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.21	0	5.31	0	0	6.41	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.62	0	4.96	0	0	6	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.03	0	4.62	0	0	5.59	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.45	0	4.29	0	0	5.17	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.87	0	3.96	0	0	4.75	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.29	0	3.65	0	0	4.33	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.72	0	3.34	0	0	3.91	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.15	0	3.04	0	0	3.48	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.58	0	2.76	0	0	3.07	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Options	DINRO	28-Sep-20	CE-132.01	0	2.5	0	0	2.66	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.45	0	2.25	0	0	2.25	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.89	0	2.01	0	0	1.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.33	0	1.79	0	0	1.51	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.78	0	1.58	0	0	1.18	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-134.23	0	1.39	0	0	0.89	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-134.68	0	1.21	0	0	0.65	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.14	0	1.05	0	0	0.45	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.59	0	0.91	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.05	0	0.78	0	0	0.19	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.52	0	0.66	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.99	0	0.56	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.46	0	0.47	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.93	0	0.39	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-138.41	0	0.32	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-138.89	0	0.27	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-139.37	0	0.22	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-139.86	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-140.35	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-140.85	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-141.34	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-141.84	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-142.35	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-124.61	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-125.00	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-125.39	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-125.79	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.18	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.58	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.98	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-127.39	0	0.21	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-127.80	0	0.25	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-128.21	0	0.31	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-128.62	0	0.37	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.03	0	0.43	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.45	0	0.52	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.87	0	0.61	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-130.29	0	0.71	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-130.72	0	0.83	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.15	0	0.97	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.58	0	1.11	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.01	0	1.28	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.45	0	1.46	0	0	0.08	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Options	DINRO	28-Sep-20	PE-132.89	0	1.66	0	0	0.13	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.33	0	1.88	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.78	0	2.12	0	0	0.33	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.23	0	2.38	0	0	0.49	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.68	0	2.65	0	0	0.7	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-135.14	0	2.95	0	0	0.96	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-135.59	0	3.25	0	0	1.26	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.05	0	3.58	0	0	1.61	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.52	0	3.93	0	0	2.02	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.99	0	4.3	0	0	2.49	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.46	0	4.68	0	0	2.96	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.93	0	5.07	0	0	3.43	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.41	0	5.48	0	0	3.91	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.89	0	5.9	0	0	4.39	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.37	0	6.33	0	0	4.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.86	0	6.78	0	0	5.36	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.35	0	7.23	0	0	5.85	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.85	0	7.7	0	0	6.35	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.34	0	8.16	0	0	6.84	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.84	0	8.64	0	0	7.34	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-142.35	0	9.14	0	0	7.85	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-137.93	0	0.47	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-124.22	0	9.41	0	0	10.09	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-124.61	0	9.03	0	0	9.7	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.00	0	8.65	0	0	9.32	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.39	0	8.28	0	0	8.93	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.79	0	7.89	0	0	8.53	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.18	0	7.52	0	0	8.14	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.58	0	7.15	0	0	7.74	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.98	0	6.78	0	0	7.34	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-127.39	0	6.4	0	0	6.93	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-127.80	0	6.03	0	0	6.52	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-128.21	0	5.67	0	0	6.11	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-128.62	0	5.31	0	0	5.71	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.03	0	4.96	0	0	5.3	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.45	0	4.62	0	0	4.89	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.87	0	4.28	0	0	4.47	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-130.29	0	3.96	0	0	4.07	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-130.72	0	3.64	0	0	3.66	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-131.15	0	3.33	0	0	3.26	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-131.58	0	3.04	0	0	2.87	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.01	0	2.76	0	0	2.5	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.45	0	2.49	0	0	2.14	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Options	DINRO	27-Oct-20	CE-132.89	0	2.24	0	0	1.81	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-133.33	0	2	0	0	1.5	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-133.78	0	1.78	0	0	1.21	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-134.23	0	1.57	0	0	0.97	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-134.68	0	1.38	0	0	0.75	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-135.14	0	1.21	0	0	0.57	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-135.59	0	1.05	0	0	0.42	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.05	0	0.91	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.52	0	0.78	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.99	0	0.66	0	0	0.15	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-137.46	0	0.56	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-138.41	0	0.39	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-138.89	0	0.32	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-139.37	0	0.27	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-139.86	0	0.22	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-140.35	0	0.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-140.85	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-141.34	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-141.84	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-124.22	0	0.03	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-124.61	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-125.00	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-125.39	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-125.79	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-126.18	0	0.1	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-126.58	0	0.12	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-126.98	0	0.15	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-127.39	0	0.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-127.80	0	0.22	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-128.21	0	0.26	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-128.62	0	0.32	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-129.03	0	0.38	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-129.45	0	0.45	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-129.87	0	0.53	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-130.29	0	0.63	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-130.72	0	0.74	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-131.15	0	0.86	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-131.58	0	0.99	0	0	0.12	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.01	0	1.14	0	0	0.18	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.45	0	1.31	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.89	0	1.5	0	0	0.37	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-133.33	0	1.7	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-133.78	0	1.93	0	0	0.66	0	-	-

Daily Market Information Sheet

Date 24-Aug-2020

Indian Rupee Options	DINRO	27-Oct-20	PE-134.23	0	2.17	0	0	0.86	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-134.68	0	2.43	0	0	1.1	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-135.14	0	2.71	0	0	1.38	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-135.59	0	3	0	0	1.68	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.05	0	3.31	0	0	2.02	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.52	0	3.65	0	0	2.42	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.99	0	4	0	0	2.89	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-137.46	0	4.37	0	0	3.36	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-137.93	0	4.75	0	0	3.83	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-138.41	0	5.15	0	0	4.31	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-138.89	0	5.56	0	0	4.79	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-139.37	0	5.98	0	0	5.27	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-139.86	0	6.42	0	0	5.76	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-140.35	0	6.87	0	0	6.25	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-140.85	0	7.33	0	0	6.75	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-141.34	0	7.79	0	0	7.24	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-141.84	0	8.26	0	0	7.74	0	-	-