

## Daily Market Information Sheet

Date 26-Aug-2020

Product Group	Trading Volume (25-Aug-2020)	Trading Volume (26-Aug-2020)	Open Interest	Change in OI	Trading Value
DGCX Currencies	51671	50249	138058	3238	1,253,362,899
DGCX Equities	572	800	708	-129	6,839,545
DGCX Hydrocarbons	52	20	26	1	879,950
DGCX Metals	1139	1237	1236	-19	69,714,737

### 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	71.91	72.24	72.24	71.9	72.24	508	57	-
Australian Dollar Futures	DAUD	14-Dec-20	71.92	72.11	72.11	71.92	72.25	504	-	-
Australian Dollar Futures	DAUD	15-Mar-21	0	61.15	0	0	72.26	0	-	-
Australian Dollar Futures	DAUD	14-Jun-21	0	68.43	0	0	72.26	0	-	-
Canadian Dollar Futures	DCAD	15-Jun-21	0	73.68	0	0	76.06	0	-	-
Canadian Dollar Futures	DCAD	16-Mar-21	0	70.6	0	0	76.07	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	75.87	75.85	75.91	75.82	76.05	170	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	75.9	76.05	76.05	75.8	76.04	176	65	-
Swiss Franc Futures	DCHF	14-Sep-20	110.01	110.03	110.04	109.75	110.11	177	69	-
Swiss Franc Futures	DCHF	14-Dec-20	110.24	110.24	110.24	110.24	110.4	3	63	-3
Swiss Franc Futures	DCHF	15-Mar-21	110.45	110.27	110.47	110.19	110.72	170	-	-
Swiss Franc Futures	DCHF	14-Jun-21	0	107.23	0	0	111	0	-	-
Euro Futures	DEUR	14-Jun-21	0	114.1	0	0	118.99	0	-	-
Euro Futures	DEUR	15-Mar-21	0	112.9	0	0	118.76	0	-	-
Euro Futures	DEUR	14-Dec-20	118.35	118.26	118.43	118.06	118.5	783	22	1
Euro Futures	DEUR	14-Sep-20	118.21	118.21	118.36	117.81	118.28	888	266	31
Pound Sterling Futures	DGBP	14-Sep-20	131.34	132.03	132.17	131.2	132.03	662	108	21
Pound Sterling Futures	DGBP	14-Dec-20	131.37	131.81	131.81	131.36	132.09	505	1	-1
Pound Sterling Futures	DGBP	14-Jun-21	0	126.23	0	0	132.21	0	-	-
Pound Sterling Futures	DGBP	15-Mar-21	0	130.9	0	0	132.17	0	-	-
Indian Rupee Futures	DINR	29-Dec-20	0	132.07	0	0	132.58	0	7857	-
Indian Rupee Futures	DINR	29-Mar-21	0	125.09	0	0	131.29	0	-	-
Indian Rupee Futures	DINR	28-Apr-21	0	125.7	0	0	130.84	0	-	-
Indian Rupee Futures	DINR	27-May-21	0	126.63	0	0	130.41	0	-	-
Indian Rupee Futures	DINR	28-Jun-21	0	126.95	0	0	129.92	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	134.25	134.23	134.34	133.92	134.04	16091	35064	3862
Indian Rupee Futures	DINR	27-Oct-20	133.76	133.86	133.92	133.54	133.63	636	30721	491
Indian Rupee Futures	DINR	27-Aug-20	134.73	134.6	134.73	134.29	134.5	17052	7655	-1783
Indian Rupee Futures	DINR	25-Nov-20	0	132.04	0	0	133.15	0	17044	-
Indian Rupee Futures	DINR	27-Jan-21	0	134.54	0	0	132.15	0	-	-
Indian Rupee Futures	DINR	24-Feb-21	0	133.33	0	0	131.75	0	-	-
Indian Rupee Futures	DINR	28-Jul-21	0	128.38	0	0	129.47	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Indian Rupee Quanto Futures	DINRI	28-Jul-21	0	77.89	0	0	77.2375	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Aug-20	74.2475	74.2975	74.445	74.24	74.35	9589	4058	-58
Indian Rupee Quanto Futures	DINRI	28-Sep-20	74.55	74.5125	74.635	74.47	74.605	884	8141	744
Indian Rupee Quanto Futures	DINRI	27-Oct-20	0	76.6225	0	0	74.8325	0	-	-
Indian Rupee Quanto Futures	DINRI	25-Nov-20	0	76.8825	0	0	75.1025	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Dec-20	0	77.185	0	0	75.425	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Jan-21	0	77.695	0	0	75.6725	0	-	-
Indian Rupee Quanto Futures	DINRI	24-Feb-21	0	72.685	0	0	75.9025	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Jun-21	0	78.77	0	0	76.97	0	-	-
Indian Rupee Quanto Futures	DINRI	27-May-21	0	78.9675	0	0	76.68	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Apr-21	0	79.555	0	0	76.43	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Mar-21	0	79.9425	0	0	76.1675	0	-	-
Indian Rupee Mini Futures	DINRM	29-Mar-21	0	125.09	0	0	131.29	0	-	-
Indian Rupee Mini Futures	DINRM	27-Jan-21	0	134.54	0	0	132.15	0	-	-
Indian Rupee Mini Futures	DINRM	24-Feb-21	0	133.33	0	0	131.75	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-21	0	125.7	0	0	130.84	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-21	0	126.63	0	0	130.41	0	-	-
Indian Rupee Mini Futures	DINRM	28-Jun-21	0	126.95	0	0	129.92	0	-	-
Indian Rupee Mini Futures	DINRM	25-Nov-20	0	131.22	0	0	133.15	0	7264	-
Indian Rupee Mini Futures	DINRM	29-Dec-20	0	133.11	0	0	132.58	0	7461	-
Indian Rupee Mini Futures	DINRM	27-Aug-20	134.58	134.61	134.68	134.31	134.5	254	183	-55
Indian Rupee Mini Futures	DINRM	28-Sep-20	134.31	134.24	134.33	133.94	134.04	621	6202	-88
Indian Rupee Mini Futures	DINRM	27-Oct-20	0	132.75	0	0	133.63	0	5063	-
Indian Rupee Mini Futures	DINRM	28-Jul-21	0	128.38	0	0	129.47	0	-	-
Indian Rupee Weekly Futures	DINRW	01-Oct-20	134.65	133.79	134.65	133.79	133.96	50	-	-
Indian Rupee Weekly Futures	DINRW	09-Oct-20	0	132.75	0	0	133.85	0	-	-
Indian Rupee Weekly Futures	DINRW	16-Oct-20	0	132.75	0	0	133.75	0	-	-
Indian Rupee Weekly Futures	DINRW	28-Aug-20	134.63	134.66	134.66	134.32	134.33	106	378	64
Indian Rupee Weekly Futures	DINRW	04-Sep-20	134.35	134.41	134.42	134.35	134.32	8	22	-
Indian Rupee Weekly Futures	DINRW	11-Sep-20	134.5	134.5	134.5	134.5	134.27	3	15	3
Indian Rupee Weekly Futures	DINRW	18-Sep-20	0	132.79	0	0	134.23	0	-	-
Indian Rupee Weekly Futures	DINRW	25-Sep-20	0	133.35	0	0	134.15	0	-	-
Japanese Yen Futures	DJPY	15-Mar-21	0	93.2	0	0	94.64	0	-	-
Japanese Yen Futures	DJPY	14-Jun-21	0	94.29	0	0	94.77	0	-	-
Japanese Yen Futures	DJPY	14-Dec-20	94.11	94.1	94.29	94.09	94.47	168	-	-
Japanese Yen Futures	DJPY	14-Sep-20	94	94.17	94.2	93.99	94.37	171	57	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	6.8954	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	6.909	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	6.9202	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	6.9094	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Feb-21	0	7.0976	0	0	6.9418	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Jun-21	0	7.2081	0	0	6.985	0	-	-
Chinese Yuan Futures	DUSDCNH	17-May-21	0	7.2445	0	0	6.9742	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Mar-21	0	7.1	0	0	6.9526	0	-	-
Chinese Yuan Futures	DUSDCNH	18-Jan-21	0	7.0216	0	0	6.931	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Chinese Yuan Futures	DUSDCNH	19-Jul-21	0	7.2081	0	0	6.9958	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Apr-21	0	7.199	0	0	6.9634	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Aug-21	0	7.0576	0	0	7.0066	0	-	-
South African Rand Futures	DUSDZAR	16-Nov-20	0	17.534	0	0	16.915	0	-	-
South African Rand Futures	DUSDZAR	19-Oct-20	0	17.107	0	0	16.897	0	-	-
South African Rand Futures	DUSDZAR	14-Sep-20	0	17.107	0	0	16.878	0	-	-
AUD Rolling Futures	SPFAUD	31-Dec-30	0	0.71732	0	0	0.723196	0	12	-
EUR Rolling Futures	SPFEUR	31-Dec-30	1.18115	1.1817	1.18275	1.17775	1.182181	42	158	9
GBP Rolling Futures	SPFGBP	31-Dec-30	1.3151	1.3198	1.32105	1.31225	1.31998	28	52	-

### 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	501.86	0	-	-
Apple Inc Futures	DAAPL	31-Aug-20	0	475	0	0	501.86	0	-	-
ACC Futures	DACC	29-Oct-20	0	1430.55	0	0	1412.4	0	-	-
ACC Futures	DACC	24-Sep-20	0	1284.75	0	0	1404.3	0	-	-
ACC Futures	DACC	27-Aug-20	0	1292.85	0	0	1397.85	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	27-Aug-20	0	337.15	0	0	354.25	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	24-Sep-20	0	357.1	0	0	355.9	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	29-Oct-20	0	319.5	0	0	357.95	0	-	-
Ambuja Cements Futures	DAMBUJACEM	29-Oct-20	0	218	0	0	223.15	0	-	-
Ambuja Cements Futures	DAMBUJACEM	24-Sep-20	0	191.4	0	0	221.85	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Aug-20	0	194.4	0	0	220.85	0	-	-
Asian Paints Futures	DASIANPAINT	27-Aug-20	1984.7	1974.25	1984.7	1969.85	1971.4	10	1	-2
Asian Paints Futures	DASIANPAINT	24-Sep-20	1997.5	1978	1997.5	1973	1980.5	8	3	3
Asian Paints Futures	DASIANPAINT	29-Oct-20	0	1764	0	0	1991.9	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	29-Oct-20	0	823	0	0	876.95	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	24-Sep-20	0	801	0	0	871.9	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	27-Aug-20	0	850	0	0	867.9	0	2	-
Axis Bank Ltd Futures	DAXSB	27-Aug-20	453.65	463.7	463.7	453.65	463.35	5	-	-1
Axis Bank Ltd Futures	DAXSB	24-Sep-20	461.25	461.25	461.25	461.25	465.5	1	1	1
Axis Bank Ltd Futures	DAXSB	29-Oct-20	0	447	0	0	468.15	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	29-Oct-20	0	3142	0	0	3114.3	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	24-Sep-20	0	2859.7	0	0	3096.4	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Aug-20	0	2642	0	0	3082.2	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Aug-20	3671.1	3634.95	3691.3	3619.6	3645.55	37	1	1
Bajaj Finance Futures	DBAJFINANCE	24-Sep-20	3678.1	3628.65	3678.1	3628.65	3662.35	11	1	1
Bajaj Finance Futures	DBAJFINANCE	29-Oct-20	0	3330	0	0	3683.5	0	-	-
Bank of Baroda Futures	DBANKBARODA	29-Oct-20	0	48	0	0	48.95	0	-	-
Bank of Baroda Futures	DBANKBARODA	24-Sep-20	0	52.2	0	0	48.65	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Aug-20	0	39.2	0	0	48.45	0	-	-
Bharti Airtel Futures	DBHARTIARTL	27-Aug-20	521.9	513.75	521.9	513.75	514.5	91	2	-89

## Daily Market Information Sheet

Date 26-Aug-2020

Bharti Airtel Futures	DBHARTIARTL	24-Sep-20	522.55	517.4	524.5	516.75	516.85	100	154	98
Bharti Airtel Futures	DBHARTIARTL	29-Oct-20	0	574	0	0	519.85	0	-	-
Bosch Futures	DBOSCHLTD	29-Oct-20	0	13357	0	0	14444.35	0	-	-
Bosch Futures	DBOSCHLTD	24-Sep-20	0	11573	0	0	14361.5	0	-	-
Bosch Futures	DBOSCHLTD	27-Aug-20	0	10032	0	0	14295.55	0	-	-
BPCL Futures	DBPCL	27-Aug-20	0	331.75	0	0	410.1	0	-	-
BPCL Futures	DBPCL	24-Sep-20	0	384.25	0	0	412	0	-	-
BPCL Futures	DBPCL	29-Oct-20	0	460	0	0	414.35	0	-	-
Cipla Futures	DCIPLA	24-Sep-20	0	640.55	0	0	751.45	0	-	-
Cipla Futures	DCIPLA	29-Oct-20	0	691	0	0	755.8	0	-	-
Cipla Futures	DCIPLA	27-Aug-20	0	638.55	0	0	748	0	-	-
Coal India Futures	DCOALINDIA	27-Aug-20	0	136.1	0	0	141.95	0	-	-
Coal India Futures	DCOALINDIA	29-Oct-20	0	133	0	0	143.45	0	-	-
Coal India Futures	DCOALINDIA	24-Sep-20	0	143.65	0	0	142.6	0	-	-
Dr Reddys Labs Futures	DDRREDDY	24-Sep-20	0	4104	0	0	4455.2	0	-	-
Dr Reddys Labs Futures	DDRREDDY	29-Oct-20	0	4362	0	0	4480.9	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Aug-20	0	3950	0	0	4434.75	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Aug-20	0	2171.3	0	0	2248.85	0	-	-
Eicher Motors Futures	DEICHERMOT	24-Sep-20	0	2176.1	0	0	2259.2	0	-	-
Eicher Motors Futures	DEICHERMOT	29-Oct-20	0	2182.15	0	0	2272.25	0	-	-
Facebook Inc Futures	DFB	16-Oct-20	0	269	0	0	280.84	0	-	-
Facebook Inc Futures	DFB	18-Sep-20	0	240	0	0	280.84	0	-	-
GAIL India Futures	DGAIL	24-Sep-20	0	102.9	0	0	100.3	0	-	-
GAIL India Futures	DGAIL	29-Oct-20	0	100	0	0	100.9	0	-	-
GAIL India Futures	DGAIL	27-Aug-20	0	90.6	0	0	99.85	0	-	-
Alphabet Inc Futures	DGOOGL	16-Oct-20	0	1581	0	0	1608.2	0	-	-
Alphabet Inc Futures	DGOOGL	18-Sep-20	0	1518	0	0	1608.2	0	-	-
HCL Tech Futures	DHCLTECH	24-Sep-20	0	568	0	0	716.1	0	-	-
HCL Tech Futures	DHCLTECH	29-Oct-20	0	704	0	0	720.2	0	-	-
HCL Tech Futures	DHCLTECH	27-Aug-20	0	551.45	0	0	712.8	0	-	-
HDFC Futures	DHDFC	27-Aug-20	1825.3	1818.2	1830.65	1818.2	1816	6	1	-
HDFC Futures	DHDFC	24-Sep-20	1831.45	1825	1837.6	1819.05	1824.4	8	1	-
HDFC Futures	DHDFC	29-Oct-20	0	1903	0	0	1834.9	0	-	-
HDFC Bank Ltd Futures	DHDFCB	24-Sep-20	1123.05	1113.35	1123.05	1108.5	1123.6	4	2	1
HDFC Bank Ltd Futures	DHDFCB	29-Oct-20	0	1079	0	0	1130.1	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Aug-20	1123	1116.65	1123	1112.5	1118.45	6	-	-1
Hero MotoCorp Futures	DEROMOTOCO	27-Aug-20	0	2335	0	0	3160.75	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	24-Sep-20	0	2531	0	0	3175.35	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	29-Oct-20	0	2818	0	0	3193.65	0	-	-
Hindalco Ind Futures	DHINDALCO	29-Oct-20	0	166	0	0	195.5	0	-	-
Hindalco Ind Futures	DHINDALCO	24-Sep-20	191.8	194.45	194.45	191.8	194.4	3	4	3
Hindalco Ind Futures	DHINDALCO	27-Aug-20	192.9	193.8	194.75	192.9	193.5	4	2	-1
HPCL Futures	DHINDPETRO	27-Aug-20	0	216	0	0	209.45	0	-	-
HPCL Futures	DHINDPETRO	24-Sep-20	0	231.9	0	0	210.4	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

HPCL Futures	DHINDPETRO	29-Oct-20	0	231.5	0	0	211.65	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	29-Oct-20	0	2262	0	0	2205.5	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	24-Sep-20	2169.7	2174.1	2174.1	2169.7	2192.85	2	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Aug-20	2175.45	2172	2175.45	2172	2182.8	2	1	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Aug-20	0	122.75	0	0	217.75	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	24-Sep-20	0	231	0	0	218.75	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	29-Oct-20	0	217	0	0	220	0	-	-
ICICI Bank Ltd Futures	DICICIBC	29-Oct-20	0	355	0	0	393.4	0	-	-
ICICI Bank Ltd Futures	DICICIBC	24-Sep-20	390.9	390.1	391.9	387.5	391.15	11	2	2
ICICI Bank Ltd Futures	DICICIBC	27-Aug-20	386.35	390.3	390.5	385.05	389.35	53	-	-22
IndusInd Bank Futures	DINDUSINDBK	27-Aug-20	0	393	0	0	567.65	0	-	-
IndusInd Bank Futures	DINDUSINDBK	24-Sep-20	0	482	0	0	570.25	0	-	-
IndusInd Bank Futures	DINDUSINDBK	29-Oct-20	0	558	0	0	573.55	0	-	-
Infosys Ltd Futures	DINFO	29-Oct-20	0	967.35	0	0	960.7	0	-	-
Infosys Ltd Futures	DINFO	24-Sep-20	953.1	953.1	953.1	953.1	955.2	1	41	1
Infosys Ltd Futures	DINFO	27-Aug-20	948.05	950.65	950.65	943.75	950.8	27	1	-21
Bharti Infratel Futures	DINFRATEL	27-Aug-20	0	227.5	0	0	200.5	0	-	-
Bharti Infratel Futures	DINFRATEL	24-Sep-20	0	236.6	0	0	201.4	0	-	-
Bharti Infratel Futures	DINFRATEL	29-Oct-20	0	199	0	0	202.6	0	-	-
IOC Futures	DIOC	29-Oct-20	0	94	0	0	88.8	0	-	-
IOC Futures	DIOC	24-Sep-20	0	88.4	0	0	88.3	0	-	-
IOC Futures	DIOC	27-Aug-20	0	79	0	0	87.9	0	-	-
ITC Futures	DITC	29-Oct-20	0	199	0	0	197	0	-	-
ITC Futures	DITC	27-Aug-20	0	197	0	0	194.95	0	2	-
ITC Futures	DITC	24-Sep-20	0	198.15	0	0	195.85	0	1	-
JP Morgan Chase Futures	DJPM	16-Oct-20	0	97	0	0	100.51	0	-	-
JP Morgan Chase Futures	DJPM	18-Sep-20	0	100	0	0	100.51	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	29-Oct-20	0	1408	0	0	1451.65	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Aug-20	1415.7	1428.45	1428.45	1410.6	1436.7	47	1	-39
Kotak Mahindra Bank Futures	DKOTAKBANK	24-Sep-20	1412.45	1422.55	1422.55	1412.45	1443.35	4	-	-
Larsen Toubro Ltd Futures	DLT	24-Sep-20	975.75	977.3	977.3	974.45	973.4	29	35	29
Larsen Toubro Ltd Futures	DLT	27-Aug-20	985.6	970.6	985.6	968.15	968.95	9	7	-4
Larsen Toubro Ltd Futures	DLT	29-Oct-20	0	935	0	0	979.05	0	-	-
Lupin Futures	DLUPIN	29-Oct-20	0	871	0	0	988.95	0	-	-
Lupin Futures	DLUPIN	27-Aug-20	0	895	0	0	978.75	0	-	-
Lupin Futures	DLUPIN	24-Sep-20	0	935.3	0	0	983.25	0	-	-
Mahindra N Mahindra Futures	DMNM	24-Sep-20	0	523	0	0	616.2	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Aug-20	0	447.75	0	0	613.35	0	-	-
Mahindra N Mahindra Futures	DMNM	29-Oct-20	0	613	0	0	619.75	0	-	-
Microsoft Corporation Futures	DMSFT	18-Sep-20	0	204	0	0	216.48	0	-	-
Microsoft Corporation Futures	DMSFT	16-Oct-20	0	214	0	0	216.48	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	29-Oct-20	0	6271	0	0	7081.6	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	27-Aug-20	7135.45	7002.7	7135.45	7002.7	7008.65	11	1	-1
Maruti Suzuki Ltd Futures	DMSIL	24-Sep-20	7105.25	7049.25	7129.7	7032.95	7041	9	1	-

## Daily Market Information Sheet

Date 26-Aug-2020

NTPC Futures	DNTPC	24-Sep-20	0	98.5	0	0	103.25	0	-	-
NTPC Futures	DNTPC	27-Aug-20	0	97.4	0	0	102.8	0	-	-
NTPC Futures	DNTPC	29-Oct-20	0	89	0	0	103.85	0	-	-
ONGC Futures	DONGC	29-Oct-20	0	80.65	0	0	82.25	0	-	-
ONGC Futures	DONGC	27-Aug-20	0	80	0	0	81.4	0	-	-
ONGC Futures	DONGC	24-Sep-20	0	84.3	0	0	81.8	0	-	-
Power Grid Futures	DPOWERGRID	24-Sep-20	0	181	0	0	186.2	0	-	-
Power Grid Futures	DPOWERGRID	27-Aug-20	0	159.8	0	0	185.35	0	-	-
Power Grid Futures	DPOWERGRID	29-Oct-20	0	184	0	0	187.3	0	-	-
Reliance Industries Ltd Futures	DRIL	29-Oct-20	0	2126	0	0	2159.55	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Aug-20	2050	2111.9	2114.9	2050	2137.3	58	235	-56
Reliance Industries Ltd Futures	DRIL	24-Sep-20	2084.4	2125	2125	2017	2147.15	115	141	60
State Bank of India Futures	DSBIN	24-Sep-20	208.65	208.05	208.65	207.75	210.8	4	8	2
State Bank of India Futures	DSBIN	27-Aug-20	207.15	209.65	209.65	206.75	209.85	25	-	-23
State Bank of India Futures	DSBIN	29-Oct-20	0	194	0	0	212.05	0	-	-
Sun Pharma Futures	DSUNPHARMA	29-Oct-20	0	500	0	0	530.6	0	-	-
Sun Pharma Futures	DSUNPHARMA	27-Aug-20	528	525.7	529.7	524.7	525.15	4	2	-2
Sun Pharma Futures	DSUNPHARMA	24-Sep-20	526.55	530.2	530.2	526.55	527.55	2	-	-
Tata Motors DVR Futures	DTATAMTRDVR	24-Sep-20	0	43.55	0	0	53.6	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Aug-20	0	36.55	0	0	53.35	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	29-Oct-20	0	38.75	0	0	53.9	0	-	-
Tata Power Futures	DTATAPOWER	29-Oct-20	0	50.4	0	0	63.3	0	-	-
Tata Power Futures	DTATAPOWER	27-Aug-20	0	37.55	0	0	62.65	0	-	-
Tata Power Futures	DTATAPOWER	24-Sep-20	0	43.9	0	0	62.95	0	-	-
Tata Steel Futures	DTATASTEEL	24-Sep-20	427.55	425.35	429.55	425.35	426.95	4	2	1
Tata Steel Futures	DTATASTEEL	27-Aug-20	425.05	423.65	427.2	423.65	425	4	-	-1
Tata Steel Futures	DTATASTEEL	29-Oct-20	0	378.95	0	0	429.4	0	-	-
TCS Ltd Futures	DTCS	29-Oct-20	0	2307	0	0	2276.95	0	-	-
TCS Ltd Futures	DTCS	27-Aug-20	2241.65	2256	2256	2225.45	2253.5	78	-	-69
TCS Ltd Futures	DTCS	24-Sep-20	2247.25	2265.4	2265.4	2247.25	2263.9	2	44	-
Tech Mahindra Futures	DTECHM	24-Sep-20	0	569.4	0	0	736.25	0	-	-
Tech Mahindra Futures	DTECHM	27-Aug-20	0	538	0	0	732.85	0	-	-
Tech Mahindra Futures	DTECHM	29-Oct-20	0	686	0	0	740.5	0	-	-
Tata Motors Ltd Futures	DTTMT	29-Oct-20	0	107	0	0	139.35	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Aug-20	128.8	130.95	130.95	128.8	137.9	4	-	-
Tata Motors Ltd Futures	DTTMT	24-Sep-20	129.7	129.7	129.7	129.7	138.55	1	8	-
Ultratech Cement Futures	DULTRACEMCO	24-Sep-20	0	3879	0	0	4098.45	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Aug-20	0	3871	0	0	4079.65	0	-	-
Ultratech Cement Futures	DULTRACEMCO	29-Oct-20	0	4239	0	0	4122.1	0	-	-
UPL Futures	DUPL	29-Oct-20	0	468	0	0	498.7	0	-	-
UPL Futures	DUPL	27-Aug-20	0	397.4	0	0	493.55	0	-	-
UPL Futures	DUPL	24-Sep-20	0	451.7	0	0	495.85	0	-	-
Vedanta Futures	DVEDL	24-Sep-20	0	113	0	0	129.55	0	-	-
Vedanta Futures	DVEDL	27-Aug-20	0	116.85	0	0	128.95	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Vedanta Futures	DVEDL	29-Oct-20	0	111.5	0	0	130.3	0	-	-
Wipro Futures	DWIPRO	29-Oct-20	0	281	0	0	274.9	0	-	-
Wipro Futures	DWIPRO	27-Aug-20	0	202.65	0	0	272.05	0	-	-
Wipro Futures	DWIPRO	24-Sep-20	0	221.45	0	0	273.3	0	-	-
Yes Bank Futures	DYESBANK	24-Sep-20	0	27.5	0	0	14.7	0	-	-
Yes Bank Futures	DYESBANK	27-Aug-20	0	27.5	0	0	14.65	0	-	-
Yes Bank Futures	DYESBANK	29-Oct-20	0	11.85	0	0	14.8	0	-	-
Zee Entertainment Futures	DZEEL	29-Oct-20	0	144	0	0	213.7	0	-	-
Zee Entertainment Futures	DZEEL	27-Aug-20	0	183.65	0	0	211.5	0	-	-
Zee Entertainment Futures	DZEEL	24-Sep-20	0	176.7	0	0	212.5	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	49.05	0	-	-
Brent Crude Oil Futures	DBRC	29-Nov-21	0	42.46	0	0	49.13	0	-	-
Brent Crude Oil Futures	DBRC	30-Aug-21	0	54.67	0	0	48.86	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-21	0	41.41	0	0	48.96	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	48.38	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-21	0	60.15	0	0	48.56	0	-	-
Brent Crude Oil Futures	DBRC	29-Jul-21	0	54.67	0	0	48.72	0	-	-
Brent Crude Oil Futures	DBRC	27-Aug-20	0	44.8	0	0	45.58	0	1	-
Brent Crude Oil Futures	DBRC	29-Sep-20	46.24	46.05	46.24	46.05	46.09	4	1	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	46.51	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	46.86	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	47.48	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	47.18	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	47.76	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-21	0	56.5	0	0	48	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	48.21	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-21	0	44.79	0	0	49.24	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-22	0	46.8	0	0	49.4	0	-	-
WTI Crude Oil Futures	DWTI	17-Dec-21	0	57.13	0	0	45.82	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-26	0	47.25	0	0	50.59	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-22	0	43	0	0	45.86	0	-	-
WTI Crude Oil Futures	DWTI	21-Feb-22	0	49.5	0	0	46.23	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	45.15	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	44.96	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	44.5	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	44.75	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	44.21	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	49.63	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	43.52	0	0	43.62	0	-	-
WTI Crude Oil Futures	DWTI	21-Sep-20	43.21	43.34	43.73	43.11	43.34	16	24	1

## Daily Market Information Sheet

Date 26-Aug-2020

WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	43.92	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	45.3	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	45.8	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	46.46	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	46.93	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	47.29	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	47.79	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	48.19	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	48.7	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	49.1	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-21	0	52.16	0	0	45.63	0	-	-
WTI Crude Oil Futures	DWTI	19-Jul-21	0	52.33	0	0	45.54	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	45.43	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	50.11	0	-	-
WTI Crude Oil Futures	DWTI	20-Sep-21	0	35.5	0	0	45.68	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-21	0	35.5	0	0	45.74	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-May-21	0	35.75	0	0	45.3	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Jun-21	0	35.75	0	0	45.43	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-21	0	33.5	0	0	44.96	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Feb-21	0	53.5	0	0	44.75	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Apr-21	0	33.5	0	0	45.15	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	44.21	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jan-21	0	55.35	0	0	44.5	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	43.34	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	43.62	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	55.35	0	0	43.92	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jul-21	0	43	0	0	45.54	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Aug-21	0	45.5	0	0	45.63	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	6525	6539	6539	6525	6552	17	9	-6
Copper Futures	DCU	24-Feb-21	0	5729	0	0	6629	0	-	-
Copper Futures	DCU	25-Nov-20	6562.5	6574	6574	6556.5	6596	14	14	14
Copper Futures	DCU	28-Apr-21	0	5272	0	0	6643	0	-	-
Copper Futures	DCU	28-Jun-21	0	5980	0	0	6653	0	-	-
Gold Futures	DG	25-Nov-20	1931.4	1960.3	1960.3	1916	1961.6	54	118	13
Gold Futures	DG	27-Jan-21	0	1609.4	0	0	1962.6	0	-	-
Gold Futures	DG	29-Mar-21	0	1663.3	0	0	1963.6	0	-	-
Gold Futures	DG	28-Sep-20	1925.8	1953	1953	1901.6	1953	993	974	5
Gold Futures	DG	26-May-21	0	1732.2	0	0	1964.6	0	-	-
Gold Futures	DG	28-Jul-21	0	1977.3	0	0	1965.6	0	-	-
Spot Gold	DGSG	31-Dec-20	0	2036.6	0	0	1935.2	0	-	-
India Gold Quanto Futures	DIG	23-Sep-20	0	40900	0	0	51799	0	-	-
India Gold Quanto Futures	DIG	24-Mar-21	0	44407	0	0	52066	0	-	-
India Gold Quanto Futures	DIG	27-Jan-21	0	41371	0	0	51796	0	-	-
India Gold Quanto Futures	DIG	25-Nov-20	0	38119	0	0	51773	0	-	-
India Gold Quanto Futures	DIG	27-May-21	0	46970	0	0	52162	0	-	-
India Gold Quanto Futures	DIG	27-Jul-21	0	53772	0	0	52263	0	-	-
Silver Futures	DS	28-Apr-21	0	15.42	0	0	27.675	0	-	-
Silver Futures	DS	28-Jun-21	0	18.435	0	0	27.725	0	-	-
Silver Futures	DS	25-Nov-20	26.58	27.52	27.52	26.43	27.575	24	27	7
Silver Futures	DS	24-Feb-21	0	17.925	0	0	27.625	0	-	-
Silver Futures	DS	27-Aug-20	26.27	27.33	27.47	26.2	27.525	135	94	-52

### 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	12.18	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-122.70	0	7.95	0	0	11.8	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.08	0	7.59	0	0	11.42	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.46	0	7.23	0	0	11.04	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.84	0	6.87	0	0	10.66	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.22	0	6.52	0	0	10.28	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.61	0	6.16	0	0	9.89	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.00	0	5.81	0	0	9.5	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.39	0	5.47	0	0	9.11	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.79	0	5.13	0	0	8.71	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.18	0	4.8	0	0	8.32	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.58	0	4.47	0	0	7.92	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.98	0	4.15	0	0	7.52	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-127.39	0	3.83	0	0	7.11	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Indian Rupee Options	DINRO	27-Aug-20	CE-127.80	0	3.53	0	0	6.7	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.21	0	3.24	0	0	6.29	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.62	0	2.96	0	0	5.88	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.03	0	2.7	0	0	5.47	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.45	0	2.44	0	0	5.05	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.87	0	2.2	0	0	4.63	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.29	0	1.97	0	0	4.21	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.72	0	1.76	0	0	3.78	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.15	0	1.56	0	0	3.35	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.58	0	1.38	0	0	2.92	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.01	0	1.21	0	0	2.49	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.45	0	1.05	0	0	2.05	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.89	0	0.91	0	0	1.61	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.33	0	0.79	0	0	1.17	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.78	0	0.67	0	0	0.72	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.23	0	0.57	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.68	0	0.48	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.14	0	0.4	0	0	0.01	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 26-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	0.03	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.68	0	4.53	0	0	0.22	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.14	0	4.91	0	0	0.64	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.59	0	5.3	0	0	1.09	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.05	0	5.7	0	0	1.55	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.52	0	6.11	0	0	2.02	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.99	0	6.54	0	0	2.49	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.46	0	6.97	0	0	2.96	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.93	0	7.41	0	0	3.43	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.41	0	7.87	0	0	3.91	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.89	0	8.32	0	0	4.39	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-139.37	0	8.79	0	0	4.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-124.61	0	8.64	0	0	9.54	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.00	0	8.27	0	0	9.15	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.39	0	7.89	0	0	8.76	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.79	0	7.51	0	0	8.36	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.18	0	7.14	0	0	7.97	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.58	0	6.77	0	0	7.57	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.98	0	6.4	0	0	7.17	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.39	0	6.03	0	0	6.77	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.80	0	5.67	0	0	6.36	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.21	0	5.31	0	0	5.95	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.62	0	4.96	0	0	5.54	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.03	0	4.62	0	0	5.13	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.45	0	4.29	0	0	4.71	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.87	0	3.96	0	0	4.29	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.29	0	3.65	0	0	3.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.72	0	3.34	0	0	3.45	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.15	0	3.04	0	0	3.03	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.58	0	2.76	0	0	2.62	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Indian Rupee Options	DINRO	28-Sep-20	CE-132.01	0	2.5	0	0	2.22	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.45	0	2.25	0	0	1.84	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.89	0	2.01	0	0	1.48	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.33	0	1.79	0	0	1.16	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.78	0	1.58	0	0	0.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-134.23	0	1.39	0	0	0.63	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-134.68	0	1.21	0	0	0.44	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.14	0	1.05	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.59	0	0.91	0	0	0.18	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.05	0	0.78	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.52	0	0.66	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.99	0	0.56	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.46	0	0.47	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.93	0	0.39	0	0	0.01	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	0.02	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.58	0	1.11	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.01	0	1.28	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.45	0	1.46	0	0	0.13	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Indian Rupee Options	DINRO	28-Sep-20	PE-132.89	0	1.66	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.33	0	1.88	0	0	0.33	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.78	0	2.12	0	0	0.49	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.23	0	2.38	0	0	0.7	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.68	0	2.65	0	0	0.95	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-135.14	0	2.95	0	0	1.26	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-135.59	0	3.25	0	0	1.61	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.05	0	3.58	0	0	2.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.52	0	3.93	0	0	2.48	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.99	0	4.3	0	0	2.95	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.46	0	4.68	0	0	3.42	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.93	0	5.07	0	0	3.89	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.41	0	5.48	0	0	4.37	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.89	0	5.9	0	0	4.85	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.37	0	6.33	0	0	5.33	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.86	0	6.78	0	0	5.82	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.35	0	7.23	0	0	6.31	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.85	0	7.7	0	0	6.81	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.34	0	8.16	0	0	7.3	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.84	0	8.64	0	0	7.8	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-142.35	0	9.14	0	0	8.31	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-137.93	0	0.47	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-124.22	0	9.41	0	0	9.62	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-124.61	0	9.03	0	0	9.23	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.00	0	8.65	0	0	8.84	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.39	0	8.28	0	0	8.45	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.79	0	7.89	0	0	8.05	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.18	0	7.52	0	0	7.66	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.58	0	7.15	0	0	7.27	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.98	0	6.78	0	0	6.87	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-127.39	0	6.4	0	0	6.46	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-127.80	0	6.03	0	0	6.05	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-128.21	0	5.67	0	0	5.64	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-128.62	0	5.31	0	0	5.24	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.03	0	4.96	0	0	4.83	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.45	0	4.62	0	0	4.42	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.87	0	4.28	0	0	4.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-130.29	0	3.96	0	0	3.61	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-130.72	0	3.64	0	0	3.21	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-131.15	0	3.33	0	0	2.83	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-131.58	0	3.04	0	0	2.46	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.01	0	2.76	0	0	2.11	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.45	0	2.49	0	0	1.77	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Indian Rupee Options	DINRO	27-Oct-20	CE-132.89	0	2.24	0	0	1.47	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-133.33	0	2	0	0	1.19	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-133.78	0	1.78	0	0	0.94	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-134.23	0	1.57	0	0	0.73	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-134.68	0	1.38	0	0	0.56	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-135.14	0	1.21	0	0	0.41	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-135.59	0	1.05	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.05	0	0.91	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.52	0	0.78	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.99	0	0.66	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-137.46	0	0.56	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-138.41	0	0.39	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-138.89	0	0.32	0	0	0.01	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	0.02	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-129.87	0	0.53	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-130.29	0	0.63	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-130.72	0	0.74	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-131.15	0	0.86	0	0	0.12	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-131.58	0	0.99	0	0	0.18	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.01	0	1.14	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.45	0	1.31	0	0	0.37	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.89	0	1.5	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-133.33	0	1.7	0	0	0.66	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-133.78	0	1.93	0	0	0.87	0	-	-

## Daily Market Information Sheet

Date 26-Aug-2020

Indian Rupee Options	DINRO	27-Oct-20	PE-134.23	0	2.17	0	0	1.1	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-134.68	0	2.43	0	0	1.38	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-135.14	0	2.71	0	0	1.69	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-135.59	0	3	0	0	2.03	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.05	0	3.31	0	0	2.42	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.52	0	3.65	0	0	2.89	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.99	0	4	0	0	3.36	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-137.46	0	4.37	0	0	3.83	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-137.93	0	4.75	0	0	4.3	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-138.41	0	5.15	0	0	4.78	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-138.89	0	5.56	0	0	5.26	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-139.37	0	5.98	0	0	5.74	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-139.86	0	6.42	0	0	6.23	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-140.35	0	6.87	0	0	6.72	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-140.85	0	7.33	0	0	7.22	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-141.34	0	7.79	0	0	7.71	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-141.84	0	8.26	0	0	8.21	0	-	-