

Daily Market Information Sheet

Date 22-Oct-2020

Product Group	Trading Volume (21-Oct-2020)	Trading Volume (22-Oct-2020)	Open Interest	Change in OI	Trading Value
DGCX Currencies	48529	53669	152368	5584	1,112,324,261
DGCX Equities	291	190	426	5	1,940,116
DGCX Hydrocarbons	21	16	11	0	611,075
DGCX Metals	741	908	1431	-325	54,768,622

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-Dec-20	70.93	71.03	71.14	70.93	71.16	522	31	-
Australian Dollar Futures	DAUD	15-Mar-21	71.07	71.04	71.17	71.04	71.19	510	-	-
Australian Dollar Futures	DAUD	14-Jun-21	0	71.18	0	0	71.21	0	1	-
Australian Dollar Futures	DAUD	13-Sep-21	0	73.05	0	0	71.24	0	-	-
Canadian Dollar Futures	DCAD	14-Sep-21	0	73.68	0	0	76.18	0	-	-
Canadian Dollar Futures	DCAD	15-Jun-21	0	75.99	0	0	76.18	0	-	-
Canadian Dollar Futures	DCAD	16-Mar-21	76.02	76.09	76.11	76.02	76.17	168	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	76	76.13	76.13	76	76.14	174	19	-5
Swiss Franc Futures	DCHF	14-Dec-20	110.51	110.37	110.51	110.31	110.39	183	80	-
Swiss Franc Futures	DCHF	15-Mar-21	110.83	110.67	110.83	110.64	110.71	174	2	-
Swiss Franc Futures	DCHF	14-Jun-21	0	110.59	0	0	111	0	-	-
Swiss Franc Futures	DCHF	13-Sep-21	0	111.15	0	0	111.3	0	-	-
Euro Futures	DEUR	14-Jun-21	119.18	118.91	119.18	118.91	118.82	676	-	-
Euro Futures	DEUR	13-Sep-21	0	119.6	0	0	119.07	0	-	-
Euro Futures	DEUR	15-Mar-21	118.92	118.96	118.96	118.92	118.58	66	72	-
Euro Futures	DEUR	14-Dec-20	118.55	118.31	118.7	118.3	118.32	798	337	-24
Pound Sterling Futures	DGBP	14-Dec-20	131.29	131	131.47	130.97	130.79	505	142	-4
Pound Sterling Futures	DGBP	15-Mar-21	131.55	131.15	131.55	131.08	130.87	492	19	-
Pound Sterling Futures	DGBP	13-Sep-21	0	129.1	0	0	130.99	0	-	-
Pound Sterling Futures	DGBP	14-Jun-21	0	130.26	0	0	130.93	0	-	-
Indian Rupee Futures	DINR	28-Apr-21	0	125.7	0	0	132.93	0	-	-
Indian Rupee Futures	DINR	28-Jun-21	0	126.95	0	0	132.04	0	-	-
Indian Rupee Futures	DINR	27-Aug-21	0	13028	0	0	131.13	0	-	-
Indian Rupee Futures	DINR	28-Jul-21	0	128.38	0	0	131.59	0	-	-
Indian Rupee Futures	DINR	29-Mar-21	0	125.09	0	0	133.36	0	-	-
Indian Rupee Futures	DINR	25-Nov-20	135.33	135.35	135.61	135.14	135.29	5707	24828	2416
Indian Rupee Futures	DINR	24-Feb-21	0	134.57	0	0	133.86	0	21012	-
Indian Rupee Futures	DINR	27-Oct-20	135.66	135.71	135.98	135.47	135.63	17407	11851	-4623
Indian Rupee Futures	DINR	29-Dec-20	134.84	134.86	135.12	134.69	134.83	2458	17832	2384
Indian Rupee Futures	DINR	27-Jan-21	0	133.51	0	0	134.34	0	20465	-
Indian Rupee Futures	DINR	28-Sep-21	0	130.29	0	0	130.65	0	-	-
Indian Rupee Futures	DINR	27-May-21	0	126.63	0	0	132.53	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Quanto Futures	DINRI	28-Sep-21	0	76.815	0	0	76.54	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Oct-20	73.74	73.685	73.81	73.55	73.73	14230	8611	-875
Indian Rupee Quanto Futures	DINRI	25-Nov-20	73.95	73.8925	74.02	73.76	73.9175	6081	10311	5548
Indian Rupee Quanto Futures	DINRI	29-Dec-20	0	77.185	0	0	74.1675	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Jan-21	0	77.695	0	0	74.4375	0	-	-
Indian Rupee Quanto Futures	DINRI	24-Feb-21	0	72.685	0	0	74.705	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Apr-21	0	79.555	0	0	75.2275	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Mar-21	0	79.9425	0	0	74.985	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Jul-21	0	77.89	0	0	75.9925	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Jun-21	0	78.77	0	0	75.735	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Aug-21	0	77.0225	0	0	76.26	0	-	-
Indian Rupee Quanto Futures	DINRI	27-May-21	0	78.9675	0	0	75.455	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-21	0	126.63	0	0	132.53	0	-	-
Indian Rupee Mini Futures	DINRM	27-Aug-21	0	130.28	0	0	131.13	0	-	-
Indian Rupee Mini Futures	DINRM	28-Jun-21	0	126.95	0	0	132.04	0	-	-
Indian Rupee Mini Futures	DINRM	28-Jul-21	0	128.38	0	0	131.59	0	-	-
Indian Rupee Mini Futures	DINRM	29-Mar-21	0	125.09	0	0	133.36	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-21	0	125.7	0	0	132.93	0	-	-
Indian Rupee Mini Futures	DINRM	24-Feb-21	0	133.33	0	0	133.86	0	-	-
Indian Rupee Mini Futures	DINRM	27-Jan-21	0	134.54	0	0	134.34	0	-	-
Indian Rupee Mini Futures	DINRM	29-Dec-20	0	135.4	0	0	134.83	0	11806	-
Indian Rupee Mini Futures	DINRM	27-Oct-20	135.61	135.72	135.96	135.49	135.63	1344	9592	435
Indian Rupee Mini Futures	DINRM	25-Nov-20	135.26	135.38	135.57	135.16	135.29	1087	13816	781
Indian Rupee Mini Futures	DINRM	28-Sep-21	0	130.29	0	0	130.65	0	-	-
Indian Rupee Weekly Futures	DINRW	27-Nov-20	0	135.4	0	0	135.25	0	-	-
Indian Rupee Weekly Futures	DINRW	04-Dec-20	0	135	0	0	135.16	0	-	-
Indian Rupee Weekly Futures	DINRW	11-Dec-20	0	135	0	0	135.05	0	-	-
Indian Rupee Weekly Futures	DINRW	13-Nov-20	0	135.06	0	0	135.41	0	-	-
Indian Rupee Weekly Futures	DINRW	20-Nov-20	0	135.57	0	0	135.33	0	-	-
Indian Rupee Weekly Futures	DINRW	23-Oct-20	135.62	135.76	135.9	135.52	135.65	445	192	-307
Indian Rupee Weekly Futures	DINRW	29-Oct-20	0	135.91	0	0	135.58	0	-	-
Indian Rupee Weekly Futures	DINRW	06-Nov-20	135.54	135.57	135.73	135.37	135.5	301	3	-137
Japanese Yen Futures	DJPY	14-Jun-21	0	95.24	0	0	95.63	0	-	-
Japanese Yen Futures	DJPY	13-Sep-21	0	95.2	0	0	95.75	0	-	-
Japanese Yen Futures	DJPY	14-Dec-20	95.69	95.4	95.7	95.4	95.37	172	73	-4
Japanese Yen Futures	DJPY	15-Mar-21	95.82	95.71	95.82	95.7	95.5	164	-	-
Chinese Yuan Futures	DUSDCNH	15-Mar-21	0	7.1	0	0	6.7212	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Apr-21	0	7.199	0	0	6.732	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Jul-21	0	7.2081	0	0	6.7644	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Feb-21	0	7.0976	0	0	6.7104	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	6.6992	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	6.6856	0	-	-
Chinese Yuan Futures	DUSDCNH	18-Jan-21	0	7.0216	0	0	6.6996	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Sep-21	0	6.9492	0	0	6.786	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Jun-21	0	7.2081	0	0	6.7536	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Chinese Yuan Futures	DUSDCNH	17-May-21	0	7.2445	0	0	6.7428	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Aug-21	0	7.0576	0	0	6.7752	0	-	-
Chinese Yuan Futures	DUSDCNH	18-Oct-21	0	6.8162	0	0	6.7968	0	-	-
South African Rand Futures	DUSDZAR	18-Jan-21	0	16.479	0	0	16.265	0	-	-
South African Rand Futures	DUSDZAR	16-Nov-20	0	17.534	0	0	16.228	0	-	-
South African Rand Futures	DUSDZAR	14-Dec-20	0	16.674	0	0	16.247	0	-	-
AUD Rolling Futures	SPFAUD	31-Dec-30	0.7096	0.7096	0.7096	0.7096	0.711398	1	-	-1
EUR Rolling Futures	SPFEUR	31-Dec-30	0	1.186	0	0	1.181776	0	1268	-
GBP Rolling Futures	SPFGBP	31-Dec-30	1.31025	1.30795	1.31025	1.30795	1.307695	4	5	-

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	20-Nov-20	0	110.34	0	0	117.68	0	-	-
Apple Inc Futures	DAAPL	18-Dec-20	0	110.34	0	0	117.68	0	-	-
ACC Futures	DACC	29-Oct-20	0	1430.55	0	0	1630.6	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	29-Oct-20	0	319.5	0	0	358.7	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	31-Dec-20	0	330	0	0	362.45	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	26-Nov-20	0	360	0	0	360.35	0	-	-
Ambuja Cements Futures	DAMBUJACEM	29-Oct-20	0	218	0	0	253.85	0	-	-
Asian Paints Futures	DASIANPAINT	29-Oct-20	2096.75	2091.2	2103.9	2091.2	2101.95	4	4	-
Asian Paints Futures	DASIANPAINT	31-Dec-20	0	1976	0	0	2123.85	0	-	-
Asian Paints Futures	DASIANPAINT	26-Nov-20	0	2003	0	0	2111.65	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	29-Oct-20	0	823	0	0	782.95	0	-	-
Axis Bank Ltd Futures	DAXSB	29-Oct-20	504.3	512.5	512.5	504.3	510.8	9	2	1
Axis Bank Ltd Futures	DAXSB	31-Dec-20	0	426	0	0	516.1	0	-	-
Axis Bank Ltd Futures	DAXSB	26-Nov-20	0	470	0	0	513.15	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	26-Nov-20	0	3132	0	0	3023.05	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	31-Dec-20	0	3032	0	0	3040.5	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	29-Oct-20	0	3142	0	0	3009.15	0	-	-
Bajaj Finserv Ltd Futures	DBAJAJFINSV	31-Dec-20	0	5732	0	0	5940.4	0	-	-
Bajaj Finserv Ltd Futures	DBAJAJFINSV	29-Oct-20	0	6334.2	0	0	5879.2	0	-	-
Bajaj Finserv Ltd Futures	DBAJAJFINSV	26-Nov-20	0	6363.45	0	0	5906.3	0	-	-
Bajaj Finance Futures	DBAJFINANCE	26-Nov-20	0	3709	0	0	3333.05	0	-	-
Bajaj Finance Futures	DBAJFINANCE	31-Dec-20	0	3293	0	0	3352.25	0	-	-
Bajaj Finance Futures	DBAJFINANCE	29-Oct-20	3293	3311.2	3343.75	3273.65	3317.7	14	3	2
Bank of Baroda Futures	DBANKBARODA	29-Oct-20	0	48	0	0	42.9	0	-	-
Bharti Airtel Futures	DBHARTIARTL	29-Oct-20	0	408.9	0	0	431.05	0	3	-
Bharti Airtel Futures	DBHARTIARTL	31-Dec-20	0	440	0	0	435.55	0	-	-
Bharti Airtel Futures	DBHARTIARTL	26-Nov-20	0	522	0	0	433.05	0	-	-
Bosch Futures	DBOSCHLTD	29-Oct-20	0	13357	0	0	11823.35	0	-	-
BPCL Futures	DBPCL	29-Oct-20	0	460	0	0	349.7	0	-	-
BPCL Futures	DBPCL	31-Dec-20	0	394	0	0	353.35	0	-	-
BPCL Futures	DBPCL	26-Nov-20	0	416	0	0	351.3	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Britannia Industries Ltd Futures	DBRITANNIA	29-Oct-20	0	3739.5	0	0	3461.75	0	-	-
Britannia Industries Ltd Futures	DBRITANNIA	26-Nov-20	0	3756.75	0	0	3477.75	0	-	-
Britannia Industries Ltd Futures	DBRITANNIA	31-Dec-20	0	3679	0	0	3497.8	0	-	-
Cipla Futures	DCIPLA	31-Dec-20	0	779	0	0	766.15	0	-	-
Cipla Futures	DCIPLA	29-Oct-20	0	691	0	0	758.25	0	-	-
Cipla Futures	DCIPLA	26-Nov-20	0	760	0	0	761.75	0	-	-
Coal India Futures	DCOALINDIA	26-Nov-20	0	144	0	0	116.45	0	-	-
Coal India Futures	DCOALINDIA	29-Oct-20	0	133	0	0	115.9	0	-	-
Coal India Futures	DCOALINDIA	31-Dec-20	0	123	0	0	117.1	0	-	-
Divis Laboratories Ltd Futures	DDIVISLAB	29-Oct-20	0	3037.5	0	0	3096.55	0	-	-
Divis Laboratories Ltd Futures	DDIVISLAB	26-Nov-20	0	3052	0	0	3110.85	0	-	-
Divis Laboratories Ltd Futures	DDIVISLAB	31-Dec-20	0	3065	0	0	3128.8	0	-	-
Dr Reddys Labs Futures	DDRREDDY	31-Dec-20	0	5185	0	0	5079.3	0	-	-
Dr Reddys Labs Futures	DDRREDDY	29-Oct-20	0	4362	0	0	5026.95	0	-	-
Dr Reddys Labs Futures	DDRREDDY	26-Nov-20	0	4506	0	0	5050.15	0	-	-
Eicher Motors Futures	DEICHERMOT	26-Nov-20	0	2282.15	0	0	2171.55	0	-	-
Eicher Motors Futures	DEICHERMOT	29-Oct-20	0	2182.15	0	0	2161.6	0	-	-
Eicher Motors Futures	DEICHERMOT	31-Dec-20	0	2108	0	0	2184.1	0	-	-
Facebook Inc Futures	DFB	20-Nov-20	0	255	0	0	280.16	0	-	-
Facebook Inc Futures	DFB	18-Dec-20	0	255	0	0	280.16	0	-	-
GAIL India Futures	DGAIL	26-Nov-20	0	101	0	0	89.15	0	-	-
GAIL India Futures	DGAIL	29-Oct-20	0	100	0	0	88.75	0	-	-
GAIL India Futures	DGAIL	31-Dec-20	0	87	0	0	89.65	0	-	-
Alphabet Inc Futures	DGOOGL	20-Nov-20	0	1495	0	0	1596.2	0	-	-
Alphabet Inc Futures	DGOOGL	18-Dec-20	0	1495	0	0	1596.2	0	-	-
Grasim Industries Ltd Futures	DGRASIM	29-Oct-20	0	712.9	0	0	792.45	0	-	-
Grasim Industries Ltd Futures	DGRASIM	26-Nov-20	0	716.2	0	0	796.1	0	-	-
Grasim Industries Ltd Futures	DGRASIM	31-Dec-20	0	729	0	0	800.7	0	-	-
HCL Tech Futures	DHCLTECH	31-Dec-20	0	826	0	0	876.15	0	-	-
HCL Tech Futures	DHCLTECH	29-Oct-20	0	704	0	0	867.1	0	-	-
HCL Tech Futures	DHCLTECH	26-Nov-20	0	724	0	0	871.1	0	-	-
HDFC Futures	DHDFC	26-Nov-20	0	1845	0	0	2054	0	-	-
HDFC Futures	DHDFC	31-Dec-20	0	1692	0	0	2065.85	0	-	-
HDFC Futures	DHDFC	29-Oct-20	2050.5	2042.8	2062.6	2032.45	2044.55	20	2	-
HDFC Bank Ltd Futures	DHDFCB	31-Dec-20	0	1063	0	0	1247.35	0	-	-
HDFC Bank Ltd Futures	DHDFCB	29-Oct-20	1249.9	1237.95	1249.9	1231.95	1234.5	12	13	-
HDFC Bank Ltd Futures	DHDFCB	26-Nov-20	0	1136	0	0	1240.2	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	26-Nov-20	0	3212	0	0	3098.75	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	31-Dec-20	0	3001	0	0	3116.65	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	29-Oct-20	0	2818	0	0	3084.55	0	-	-
Hindalco Ind Futures	DHINDALCO	29-Oct-20	184.3	184.15	184.3	183.05	184.65	8	1	-
Hindalco Ind Futures	DHINDALCO	31-Dec-20	0	168	0	0	186.55	0	-	-
Hindalco Ind Futures	DHINDALCO	26-Nov-20	0	196	0	0	185.5	0	-	-
HPCL Futures	DHINDPETRO	29-Oct-20	0	231.5	0	0	179.55	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Hindustan Unilever Futures	DHINDUNILVR	29-Oct-20	2148.85	2150.4	2159.25	2143.8	2181.5	6	3	-
Hindustan Unilever Futures	DHINDUNILVR	31-Dec-20	0	2083	0	0	2204.2	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	26-Nov-20	0	2218	0	0	2191.55	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	29-Oct-20	0	217	0	0	149.55	0	-	-
ICICI Bank Ltd Futures	DICICIBC	29-Oct-20	416.7	414.1	419.4	412.25	413.3	21	4	-
ICICI Bank Ltd Futures	DICICIBC	31-Dec-20	0	357	0	0	417.6	0	-	-
ICICI Bank Ltd Futures	DICICIBC	26-Nov-20	0	395	0	0	415.2	0	-	-
IndusInd Bank Futures	DINDUSINDBK	26-Nov-20	0	578	0	0	612.15	0	-	-
IndusInd Bank Futures	DINDUSINDBK	31-Dec-20	0	536	0	0	615.7	0	-	-
IndusInd Bank Futures	DINDUSINDBK	29-Oct-20	0	558	0	0	609.35	0	-	-
Infosys Ltd Futures	DINFO	29-Oct-20	1132.5	1124.05	1144.6	1124.05	1130.15	16	2	-
Infosys Ltd Futures	DINFO	31-Dec-20	0	1035	0	0	1141.95	0	-	-
Infosys Ltd Futures	DINFO	26-Nov-20	0	966.35	0	0	1135.4	0	-	-
Bharti Infratel Futures	DINFRATEL	26-Nov-20	0	202	0	0	197	0	-	-
Bharti Infratel Futures	DINFRATEL	29-Oct-20	0	199	0	0	196.1	0	-	-
IOC Futures	DIOC	29-Oct-20	0	94	0	0	77.8	0	-	-
IOC Futures	DIOC	31-Dec-20	0	77	0	0	78.6	0	-	-
IOC Futures	DIOC	26-Nov-20	0	89	0	0	78.15	0	-	-
ITC Futures	DITC	26-Nov-20	0	198	0	0	169.5	0	-	-
ITC Futures	DITC	31-Dec-20	0	175	0	0	170.45	0	-	-
ITC Futures	DITC	29-Oct-20	0	168.15	0	0	168.7	0	7	-
JP Morgan Chase Futures	DJPM	20-Nov-20	0	97	0	0	100.48	0	-	-
JP Morgan Chase Futures	DJPM	18-Dec-20	0	97	0	0	100.48	0	-	-
JSW Steel Limited Futures	DJSWSTEEL	29-Oct-20	0	284.9	0	0	325.8	0	-	-
JSW Steel Limited Futures	DJSWSTEEL	26-Nov-20	0	286.25	0	0	327.3	0	-	-
JSW Steel Limited Futures	DJSWSTEEL	31-Dec-20	0	272	0	0	329.2	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	29-Oct-20	1381.15	1397.05	1397.05	1381.15	1394.4	12	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	31-Dec-20	0	1295	0	0	1408.95	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	26-Nov-20	0	1460	0	0	1400.85	0	-	-
Larsen Toubro Ltd Futures	DLT	26-Nov-20	0	985	0	0	941.55	0	-	-
Larsen Toubro Ltd Futures	DLT	31-Dec-20	0	873	0	0	947	0	-	-
Larsen Toubro Ltd Futures	DLT	29-Oct-20	0	927.25	0	0	937.2	0	20	-
Lupin Futures	DLUPIN	29-Oct-20	0	871	0	0	994.35	0	-	-
Mahindra N Mahindra Futures	DMNM	29-Oct-20	0	613	0	0	604.95	0	-	-
Mahindra N Mahindra Futures	DMNM	31-Dec-20	0	622	0	0	611.25	0	-	-
Mahindra N Mahindra Futures	DMNM	26-Nov-20	0	623	0	0	607.75	0	-	-
Microsoft Corporation Futures	DMSFT	18-Dec-20	0	203	0	0	214.54	0	-	-
Microsoft Corporation Futures	DMSFT	20-Nov-20	0	203	0	0	214.54	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	29-Oct-20	0	6898.7	0	0	6818.25	0	2	-
Maruti Suzuki Ltd Futures	DMSIL	26-Nov-20	0	7122	0	0	6849.75	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	31-Dec-20	0	6599	0	0	6889.25	0	-	-
Nestle India Limited Futures	DNESTLEIND	31-Dec-20	0	15597	0	0	16090.95	0	-	-
Nestle India Limited Futures	DNESTLEIND	29-Oct-20	0	16380.05	0	0	15925.15	0	-	-
Nestle India Limited Futures	DNESTLEIND	26-Nov-20	0	16455.6	0	0	15998.6	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

NTPC Futures	DNTPC	31-Dec-20	0	86	0	0	85.6	0	-	-
NTPC Futures	DNTPC	26-Nov-20	0	104	0	0	85.1	0	-	-
NTPC Futures	DNTPC	29-Oct-20	0	89	0	0	84.75	0	-	-
ONGC Futures	DONGC	29-Oct-20	0	80.65	0	0	68.9	0	-	-
ONGC Futures	DONGC	26-Nov-20	0	82	0	0	69.25	0	-	-
ONGC Futures	DONGC	31-Dec-20	0	68	0	0	69.65	0	-	-
Power Grid Futures	DPOWERGRID	31-Dec-20	0	166	0	0	167	0	-	-
Power Grid Futures	DPOWERGRID	26-Nov-20	0	188	0	0	166.05	0	-	-
Power Grid Futures	DPOWERGRID	29-Oct-20	0	184	0	0	165.25	0	-	-
Reliance Industries Ltd Futures	DRIL	29-Oct-20	2103.4	2116.3	2116.3	2096.95	2109.05	6	246	-
Reliance Industries Ltd Futures	DRIL	26-Nov-20	0	2172	0	0	2118.75	0	-	-
Reliance Industries Ltd Futures	DRIL	31-Dec-20	0	2264	0	0	2131	0	-	-
SBI Life Insurance Company Ltd Futures	DSBILIFE	29-Oct-20	0	809	0	0	781.55	0	-	-
SBI Life Insurance Company Ltd Futures	DSBILIFE	26-Nov-20	0	812	0	0	785.2	0	-	-
SBI Life Insurance Company Ltd Futures	DSBILIFE	31-Dec-20	0	816	0	0	789.7	0	-	-
State Bank of India Futures	DSBIN	31-Dec-20	0	186	0	0	205.6	0	-	-
State Bank of India Futures	DSBIN	26-Nov-20	0	213	0	0	204.45	0	-	-
State Bank of India Futures	DSBIN	29-Oct-20	202.2	203.9	203.9	202.2	203.5	4	9	-
Sun Pharma Futures	DSUNPHARMA	29-Oct-20	489.8	485.35	489.8	485.35	486.05	4	4	1
Sun Pharma Futures	DSUNPHARMA	26-Nov-20	0	533	0	0	488.25	0	-	-
Sun Pharma Futures	DSUNPHARMA	31-Dec-20	0	510	0	0	491.1	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	29-Oct-20	0	38.75	0	0	56.7	0	-	-
Tata Power Futures	DTATAPOWER	29-Oct-20	0	50.4	0	0	55.15	0	-	-
Tata Steel Futures	DTATASTEEL	29-Oct-20	404.2	408.6	412.9	402.1	410.05	7	4	-
Tata Steel Futures	DTATASTEEL	31-Dec-20	0	366	0	0	414.3	0	-	-
Tata Steel Futures	DTATASTEEL	26-Nov-20	0	431	0	0	411.95	0	-	-
TCS Ltd Futures	DTCS	26-Nov-20	0	2290	0	0	2686.1	0	-	-
TCS Ltd Futures	DTCS	31-Dec-20	0	2504	0	0	2701.6	0	-	-
TCS Ltd Futures	DTCS	29-Oct-20	2668.3	2677.15	2682	2645.1	2673.8	47	89	1
Tech Mahindra Futures	DTECHM	29-Oct-20	0	686	0	0	838.3	0	-	-
Tech Mahindra Futures	DTECHM	31-Dec-20	0	805	0	0	847	0	-	-
Tech Mahindra Futures	DTECHM	26-Nov-20	0	745	0	0	842.15	0	-	-
Titan Company Limited Futures	DTITAN	29-Oct-20	0	1169.8	0	0	1230.65	0	-	-
Titan Company Limited Futures	DTITAN	26-Nov-20	0	1175.2	0	0	1236.35	0	-	-
Titan Company Limited Futures	DTITAN	31-Dec-20	0	1134	0	0	1243.45	0	-	-
Tata Motors Ltd Futures	DTTMT	31-Dec-20	0	133	0	0	135	0	-	-
Tata Motors Ltd Futures	DTTMT	26-Nov-20	0	140	0	0	134.25	0	-	-
Tata Motors Ltd Futures	DTTMT	29-Oct-20	0	131.1	0	0	133.65	0	8	-
Ultratech Cement Futures	DULTRACEMCO	29-Oct-20	0	4239	0	0	4619.1	0	-	-
Ultratech Cement Futures	DULTRACEMCO	26-Nov-20	0	4145	0	0	4640.4	0	-	-
Ultratech Cement Futures	DULTRACEMCO	31-Dec-20	0	3297	0	0	4667.2	0	-	-
UPL Futures	DUPL	31-Dec-20	0	540	0	0	459.7	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

UPL Futures	DUPL	26-Nov-20	0	501	0	0	457.05	0	-	-
UPL Futures	DUPL	29-Oct-20	0	468	0	0	454.95	0	-	-
Vedanta Futures	DVEDL	29-Oct-20	0	111.5	0	0	104.55	0	-	-
Vedanta Futures	DVEDL	26-Nov-20	0	131.5	0	0	105.05	0	-	-
Vedanta Futures	DVEDL	31-Dec-20	0	131.95	0	0	105.65	0	-	-
Wipro Futures	DWIPRO	31-Dec-20	0	321	0	0	348.4	0	-	-
Wipro Futures	DWIPRO	26-Nov-20	0	276	0	0	346.4	0	-	-
Wipro Futures	DWIPRO	29-Oct-20	0	281	0	0	344.8	0	-	-
Yes Bank Futures	DYESBANK	29-Oct-20	0	11.85	0	0	12.7	0	-	-
Yes Bank Futures	DYESBANK	26-Nov-20	0	15	0	0	12.75	0	-	-
Yes Bank Futures	DYESBANK	31-Dec-20	0	13.35	0	0	12.85	0	-	-
Zee Entertainment Futures	DZEEL	26-Nov-20	0	215	0	0	184.55	0	-	-
Zee Entertainment Futures	DZEEL	29-Oct-20	0	144	0	0	183.7	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-Jan-22	0	46.8	0	0	45.46	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-21	0	44.79	0	0	45.3	0	-	-
Brent Crude Oil Futures	DBRC	28-Oct-21	0	37.4	0	0	45.07	0	-	-
Brent Crude Oil Futures	DBRC	29-Nov-21	0	42.46	0	0	45.18	0	-	-
Brent Crude Oil Futures	DBRC	29-Jul-21	0	54.67	0	0	44.7	0	-	-
Brent Crude Oil Futures	DBRC	30-Aug-21	0	54.67	0	0	44.84	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-21	0	41.41	0	0	44.96	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	41.68	0	0	42.48	0	3	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	42.8	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	43.09	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	43.38	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	43.66	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-21	0	56.5	0	0	43.91	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	44.16	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	44.35	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-21	0	60.15	0	0	44.53	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-22	0	48.95	0	0	45.6	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-22	0	45.45	0	0	45.74	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-22	0	46.67	0	0	42.93	0	-	-
WTI Crude Oil Futures	DWTI	21-Mar-22	0	49.5	0	0	42.87	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-22	0	43	0	0	42.76	0	-	-
WTI Crude Oil Futures	DWTI	21-Feb-22	0	49.5	0	0	42.81	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	41.96	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	41.75	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	46.05	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	41.51	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	41.24	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

WTI Crude Oil Futures	DWTI	18-Dec-20	0	41.24	0	0	40.95	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	45.6	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-20	39.99	40.65	40.79	39.99	40.65	15	8	1
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	42.14	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	42.69	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	42.99	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	43.39	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	43.69	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	44.08	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	44.38	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	44.77	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	45.14	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-21	0	35.5	0	0	42.61	0	-	-
WTI Crude Oil Futures	DWTI	20-Sep-21	0	35.5	0	0	42.55	0	-	-
WTI Crude Oil Futures	DWTI	19-Jul-21	0	52.33	0	0	42.39	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	42.28	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-21	0	52.16	0	0	42.48	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-26	0	47.25	0	0	46.48	0	-	-
WTI Crude Oil Futures	DWTI	17-Dec-21	0	57.13	0	0	42.72	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jul-21	0	43	0	0	42.39	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Sep-21	0	45.5	0	0	42.55	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-May-21	0	35.75	0	0	42.14	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Apr-21	0	33.5	0	0	41.96	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Jun-21	0	35.75	0	0	42.28	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Feb-21	0	53.5	0	0	41.51	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-21	0	33.5	0	0	41.75	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jan-21	0	55.35	0	0	41.24	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	40.95	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	40.85	40.85	40.85	40.85	40.65	1	-	-1
WTI Crude Oil Mini Futures	DWTIM	19-Aug-21	0	45.5	0	0	42.48	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-21	0	42.9	0	0	42.61	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-21	0	6645	0	0	6958	0	-	-
Copper Futures	DCU	25-Nov-20	0	7028	0	0	6954	0	22	-
Copper Futures	DCU	28-Apr-21	0	5272	0	0	6954	0	-	-
Copper Futures	DCU	24-Feb-21	0	5729	0	0	6954	0	-	-
Copper Futures	DCU	28-Jun-21	0	5980	0	0	6955	0	-	-
Gold Futures	DG	26-May-21	0	1732.2	0	0	1915.5	0	-	-
Gold Futures	DG	27-Jan-21	1923	1912.6	1924.4	1906.5	1913.5	20	253	-8
Gold Futures	DG	29-Mar-21	1931.9	1931.9	1931.9	1931.9	1914.5	1	-	-1
Gold Futures	DG	25-Nov-20	1917.2	1907	1922.5	1894.8	1907.2	866	1064	-323
Gold Futures	DG	28-Jul-21	0	1977.3	0	0	1916.5	0	-	-
Gold Futures	DG	28-Sep-21	0	1890	0	0	1917.5	0	-	-
Spot Gold	DGSG	31-Dec-30	0	1930.9	0	0	1897.1	0	-	-
India Gold Quanto Futures	DIG	25-Nov-20	0	38119	0	0	50786	0	-	-
India Gold Quanto Futures	DIG	24-Mar-21	0	44407	0	0	50783	0	-	-
India Gold Quanto Futures	DIG	27-Jan-21	0	41371	0	0	50760	0	-	-
India Gold Quanto Futures	DIG	27-May-21	0	46970	0	0	51053	0	-	-
India Gold Quanto Futures	DIG	27-Jul-21	0	53772	0	0	51149	0	-	-
India Gold Quanto Futures	DIG	24-Sep-21	0	50073	0	0	51250	0	-	-
Silver Futures	DS	27-Aug-21	0	27.275	0	0	24.75	0	-	-
Silver Futures	DS	28-Jun-21	0	18.435	0	0	24.7	0	-	-
Silver Futures	DS	24-Feb-21	0	24.68	0	0	24.6	0	-	-
Silver Futures	DS	28-Apr-21	0	15.42	0	0	24.65	0	-	-
Silver Futures	DS	25-Nov-20	24.9	24.55	25.05	24.5	24.55	21	92	7

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	25-Nov-20	CE-126.98	0	8.51	0	0	8.42	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-127.39	0	8.12	0	0	8.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-127.80	0	7.73	0	0	7.6	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-128.21	0	7.34	0	0	7.19	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-128.62	0	6.96	0	0	6.78	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-129.03	0	6.58	0	0	6.37	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-129.45	0	6.2	0	0	5.95	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-129.87	0	5.82	0	0	5.54	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-130.29	0	5.46	0	0	5.12	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-130.72	0	5.09	0	0	4.7	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-131.15	0	4.73	0	0	4.28	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-131.58	0	4.39	0	0	3.86	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-132.01	0	4.05	0	0	3.46	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-132.45	0	3.72	0	0	3.05	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Options	DINRO	25-Nov-20	CE-132.89	0	3.4	0	0	2.66	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-133.33	0	3.1	0	0	2.29	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-133.78	0	2.81	0	0	1.93	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-134.23	0	2.53	0	0	1.6	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-134.68	0	2.27	0	0	1.3	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-135.14	0	2.03	0	0	1.04	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-135.59	0	1.8	0	0	0.81	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-136.05	0	1.59	0	0	0.61	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-136.52	0	1.39	0	0	0.45	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-136.99	0	1.21	0	0	0.32	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-137.46	0	1.05	0	0	0.23	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-137.93	0	0.9	0	0	0.15	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-138.41	0	0.77	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-138.89	0	0.65	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-139.37	0	0.55	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-139.86	0	0.46	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-140.35	0	0.38	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-140.85	0	0.31	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-141.34	0	0.26	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-141.84	0	0.21	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-142.35	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-142.86	0	0.13	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-143.37	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-143.88	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-144.40	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-144.93	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	CE-145.45	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-126.98	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-127.39	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-127.80	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-128.21	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-128.62	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-129.03	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-129.45	0	0.21	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-129.87	0	0.25	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-130.29	0	0.3	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-130.72	0	0.36	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-131.15	0	0.43	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-131.58	0	0.52	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-132.01	0	0.61	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-132.45	0	0.72	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-132.89	0	0.84	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-133.33	0	0.98	0	0	0.21	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Options	DINRO	25-Nov-20	PE-133.78	0	1.13	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-134.23	0	1.31	0	0	0.43	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-134.68	0	1.49	0	0	0.58	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-135.14	0	1.7	0	0	0.77	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-135.59	0	1.93	0	0	0.99	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-136.05	0	2.17	0	0	1.26	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-136.52	0	2.44	0	0	1.56	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-136.99	0	2.73	0	0	1.91	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-137.46	0	3.04	0	0	2.28	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-137.93	0	3.36	0	0	2.67	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-138.41	0	3.71	0	0	3.13	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-138.89	0	4.07	0	0	3.6	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-139.37	0	4.44	0	0	4.09	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-139.86	0	4.84	0	0	4.58	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-140.35	0	5.25	0	0	5.07	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-140.85	0	5.68	0	0	5.57	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-141.34	0	6.11	0	0	6.06	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-141.84	0	6.56	0	0	6.56	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-142.35	0	7.03	0	0	7.07	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-142.86	0	7.5	0	0	7.58	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-143.37	0	7.98	0	0	8.09	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-143.88	0	8.47	0	0	8.6	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-144.40	0	8.97	0	0	9.12	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-144.93	0	9.48	0	0	9.65	0	-	-
Indian Rupee Options	DINRO	25-Nov-20	PE-145.45	0	9.99	0	0	10.17	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-137.93	0	0.47	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-124.22	0	9.41	0	0	11.42	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-124.61	0	9.03	0	0	11.03	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.00	0	8.65	0	0	10.64	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.39	0	8.28	0	0	10.25	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-125.79	0	7.89	0	0	9.85	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.18	0	7.52	0	0	9.46	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.58	0	7.15	0	0	9.06	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-126.98	0	6.78	0	0	8.66	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-127.39	0	6.4	0	0	8.25	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-127.80	0	6.03	0	0	7.84	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-128.21	0	5.67	0	0	7.43	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-128.62	0	5.31	0	0	7.02	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.03	0	4.96	0	0	6.61	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.45	0	4.62	0	0	6.19	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-129.87	0	4.28	0	0	5.77	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-130.29	0	3.96	0	0	5.35	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-130.72	0	3.64	0	0	4.92	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Options	DINRO	27-Oct-20	CE-131.15	0	3.33	0	0	4.49	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-131.58	0	3.04	0	0	4.06	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.01	0	2.76	0	0	3.63	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.45	0	2.49	0	0	3.19	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-132.89	0	2.24	0	0	2.75	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-133.33	0	2	0	0	2.31	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-133.78	0	1.78	0	0	1.87	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-134.23	0	1.57	0	0	1.43	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-134.68	0	1.38	0	0	1.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-135.14	0	1.21	0	0	0.63	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-135.59	0	1.05	0	0	0.34	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.05	0	0.91	0	0	0.15	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.52	0	0.78	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-136.99	0	0.66	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-137.46	0	0.56	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	CE-138.41	0	0.39	0	0	0.01	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	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-129.87	0	0.53	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-130.29	0	0.63	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-130.72	0	0.74	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-131.15	0	0.86	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-131.58	0	0.99	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.01	0	1.14	0	0	0.01	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Options	DINRO	27-Oct-20	PE-132.45	0	1.31	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-132.89	0	1.5	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-133.33	0	1.7	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-133.78	0	1.93	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-134.23	0	2.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-134.68	0	2.43	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-135.14	0	2.71	0	0	0.12	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-135.59	0	3	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.05	0	3.31	0	0	0.56	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.52	0	3.65	0	0	0.93	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-136.99	0	4	0	0	1.36	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-137.46	0	4.37	0	0	1.83	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-137.93	0	4.75	0	0	2.3	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-138.41	0	5.15	0	0	2.78	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-138.89	0	5.56	0	0	3.26	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-139.37	0	5.98	0	0	3.74	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-139.86	0	6.42	0	0	4.23	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-140.35	0	6.87	0	0	4.72	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-140.85	0	7.33	0	0	5.22	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-141.34	0	7.79	0	0	5.71	0	-	-
Indian Rupee Options	DINRO	27-Oct-20	PE-141.84	0	8.26	0	0	6.21	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-126.58	0	9.24	0	0	8.48	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-126.98	0	8.85	0	0	8.09	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-127.39	0	8.45	0	0	7.68	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-127.80	0	8.06	0	0	7.27	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-128.21	0	7.67	0	0	6.87	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-128.62	0	7.29	0	0	6.47	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-129.03	0	6.91	0	0	6.07	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-129.45	0	6.52	0	0	5.66	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-129.87	0	6.14	0	0	5.26	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-130.29	0	5.77	0	0	4.87	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-130.72	0	5.4	0	0	4.47	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-131.15	0	5.04	0	0	4.08	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-131.58	0	4.68	0	0	3.7	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-132.01	0	4.34	0	0	3.34	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-132.45	0	4	0	0	2.98	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-132.89	0	3.68	0	0	2.64	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-133.33	0	3.37	0	0	2.32	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-133.78	0	3.06	0	0	2.02	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-134.23	0	2.77	0	0	1.74	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-134.68	0	2.5	0	0	1.48	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-135.14	0	2.24	0	0	1.24	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-135.59	0	2.01	0	0	1.04	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Options	DINRO	29-Dec-20	CE-136.05	0	1.78	0	0	0.85	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-136.52	0	1.57	0	0	0.69	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-136.99	0	1.37	0	0	0.55	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-137.46	0	1.2	0	0	0.43	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-137.93	0	1.04	0	0	0.34	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-138.41	0	0.89	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-138.89	0	0.76	0	0	0.19	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-139.37	0	0.65	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-139.86	0	0.54	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-140.35	0	0.46	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-140.85	0	0.38	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-141.34	0	0.31	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-141.84	0	0.25	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-142.35	0	0.21	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-142.86	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-143.37	0	0.13	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-143.88	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-144.40	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	CE-144.93	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-126.58	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-126.98	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-127.39	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-127.80	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-128.21	0	0.1	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-128.62	0	0.12	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-129.03	0	0.15	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-129.45	0	0.19	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-129.87	0	0.23	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-130.29	0	0.27	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-130.72	0	0.33	0	0	0.12	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-131.15	0	0.4	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-131.58	0	0.47	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-132.01	0	0.56	0	0	0.28	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-132.45	0	0.66	0	0	0.36	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-132.89	0	0.77	0	0	0.46	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-133.33	0	0.9	0	0	0.58	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-133.78	0	1.04	0	0	0.72	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-134.23	0	1.2	0	0	0.89	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-134.68	0	1.38	0	0	1.08	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-135.14	0	1.58	0	0	1.31	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-135.59	0	1.79	0	0	1.55	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-136.05	0	2.02	0	0	1.82	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-136.52	0	2.27	0	0	2.13	0	-	-

Daily Market Information Sheet

Date 22-Oct-2020

Indian Rupee Options	DINRO	29-Dec-20	PE-136.99	0	2.55	0	0	2.46	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-137.46	0	2.84	0	0	2.81	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-137.93	0	3.15	0	0	3.18	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-138.41	0	3.48	0	0	3.58	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-138.89	0	3.83	0	0	4.06	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-139.37	0	4.19	0	0	4.54	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-139.86	0	4.58	0	0	5.03	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-140.35	0	4.98	0	0	5.52	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-140.85	0	5.4	0	0	6.02	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-141.34	0	5.82	0	0	6.51	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-141.84	0	6.26	0	0	7.01	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-142.35	0	6.72	0	0	7.52	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-142.86	0	7.19	0	0	8.03	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-143.37	0	7.66	0	0	8.54	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-143.88	0	8.15	0	0	9.05	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-144.40	0	8.64	0	0	9.57	0	-	-
Indian Rupee Options	DINRO	29-Dec-20	PE-144.93	0	9.15	0	0	10.1	0	-	-