

Daily Market Information Sheet

Date 29-Jul-2020

Product Group	Trading Volume (28-Jul-2020)	Trading Volume (29-Jul-2020)	Open Interest	Change in OI
DGCX Currencies	45670	45890	146050	284
DGCX Equities	597	489	840	20
DGCX Hydrocarbons	17	21	40	11
DGCX Metals	2006	1067	2681	-126

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	71.69	71.81	71.9	71.67	71.81	482	59	-4
Australian Dollar Futures	DAUD	14-Dec-20	71.83	71.68	71.91	71.68	71.82	462	-	-
Australian Dollar Futures	DAUD	15-Mar-21	0	61.15	0	0	71.82	0	-	-
Australian Dollar Futures	DAUD	14-Jun-21	0	68.43	0	0	71.81	0	-	-
Canadian Dollar Futures	DCAD	15-Jun-21	0	73.68	0	0	74.95	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	74.93	74.93	74.95	74.85	74.94	166	-	-
Canadian Dollar Futures	DCAD	16-Mar-21	0	70.6	0	0	74.96	0	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	74.8	74.97	74.97	74.8	74.93	175	24	-6
Swiss Franc Futures	DCHF	14-Sep-20	109.35	109.57	109.57	109.04	109.66	169	100	5
Swiss Franc Futures	DCHF	14-Dec-20	109.61	109.53	109.62	109.29	109.95	154	71	-2
Swiss Franc Futures	DCHF	15-Mar-21	0	107.1	0	0	110.28	0	-	-
Swiss Franc Futures	DCHF	14-Jun-21	0	107.23	0	0	110.56	0	-	-
Euro Futures	DEUR	14-Jun-21	0	114.1	0	0	118.64	0	-	-
Euro Futures	DEUR	15-Mar-21	0	112.9	0	0	118.42	0	-	-
Euro Futures	DEUR	14-Dec-20	117.84	118.05	118.07	117.59	118.16	780	3	-
Euro Futures	DEUR	14-Sep-20	117.37	117.91	117.99	117.32	117.93	962	459	-54
Pound Sterling Futures	DGBP	14-Sep-20	129.34	129.85	130.12	129.29	129.85	590	144	-6
Pound Sterling Futures	DGBP	14-Dec-20	129.77	129.82	130	129.7	129.91	480	1	-
Pound Sterling Futures	DGBP	15-Mar-21	0	123	0	0	130	0	-	-
Pound Sterling Futures	DGBP	14-Jun-21	0	126.23	0	0	130.05	0	-	-
Indian Rupee Futures	DINR	28-Jun-21	0	126.95	0	0	128.86	0	-	-
Indian Rupee Futures	DINR	24-Feb-21	0	133.33	0	0	130.72	0	-	-
Indian Rupee Futures	DINR	29-Mar-21	0	125.09	0	0	130.22	0	-	-
Indian Rupee Futures	DINR	29-Dec-20	0	134.55	0	0	131.51	0	-	-
Indian Rupee Futures	DINR	28-Apr-21	0	125.7	0	0	129.77	0	-	-
Indian Rupee Futures	DINR	27-May-21	0	126.63	0	0	129.34	0	-	-
Indian Rupee Futures	DINR	27-Oct-20	132.58	132.58	132.58	132.58	132.51	1	29653	1
Indian Rupee Futures	DINR	25-Nov-20	0	132.04	0	0	132.01	0	17044	-
Indian Rupee Futures	DINR	27-Jan-21	0	134.54	0	0	131.1	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	132.78	132.69	133.07	132.61	132.98	507	21537	87
Indian Rupee Futures	DINR	29-Jul-20	133.56	133.73	133.8	133.56	133.7494	2280	11059	-995
Indian Rupee Futures	DINR	27-Aug-20	133.3	133.32	133.48	133.01	133.33	23493	25561	-60

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Quanto Futures	DINRI	29-Jul-20	74.8725	74.7775	74.8725	74.74	74.7667	557	7709	-294
Indian Rupee Quanto Futures	DINRI	27-Aug-20	75.105	75.08	75.1925	74.9375	75.0025	12189	3760	1116
Indian Rupee Quanto Futures	DINRI	28-Sep-20	75.3175	75.4	75.4	75.3175	75.2	58	53	53
Indian Rupee Quanto Futures	DINRI	27-Oct-20	0	76.6225	0	0	75.465	0	-	-
Indian Rupee Quanto Futures	DINRI	25-Nov-20	0	76.8825	0	0	75.7525	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Dec-20	0	77.185	0	0	76.04	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Jan-21	0	77.695	0	0	76.2775	0	-	-
Indian Rupee Quanto Futures	DINRI	24-Feb-21	0	72.685	0	0	76.5	0	-	-
Indian Rupee Quanto Futures	DINRI	27-May-21	0	78.9675	0	0	77.315	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Apr-21	0	79.555	0	0	77.06	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Mar-21	0	79.9425	0	0	76.7925	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Jun-21	0	78.77	0	0	77.6025	0	-	-
Indian Rupee Mini Futures	DINRM	28-Jun-21	0	126.95	0	0	128.86	0	-	-
Indian Rupee Mini Futures	DINRM	29-Mar-21	0	125.09	0	0	130.22	0	-	-
Indian Rupee Mini Futures	DINRM	27-Jan-21	0	134.54	0	0	131.1	0	-	-
Indian Rupee Mini Futures	DINRM	24-Feb-21	0	133.33	0	0	130.72	0	-	-
Indian Rupee Mini Futures	DINRM	29-Dec-20	0	134.55	0	0	131.51	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-21	0	125.7	0	0	129.77	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-21	0	126.63	0	0	129.34	0	-	-
Indian Rupee Mini Futures	DINRM	25-Nov-20	0	131.22	0	0	132.01	0	7264	-
Indian Rupee Mini Futures	DINRM	29-Jul-20	133.59	133.72	133.81	133.58	133.7494	65	841	-38
Indian Rupee Mini Futures	DINRM	27-Aug-20	133.2	133.09	133.47	133.02	133.33	1002	12359	-122
Indian Rupee Mini Futures	DINRM	27-Oct-20	0	129.83	0	0	132.51	0	305	-
Indian Rupee Mini Futures	DINRM	28-Sep-20	0	132.76	0	0	132.98	0	5261	-
Indian Rupee Weekly Futures	DINRW	31-Jul-20	133.61	133.4	133.8	133.36	133.78	468	867	336
Indian Rupee Weekly Futures	DINRW	07-Aug-20	133.58	133.33	133.59	133.31	133.63	234	1397	112
Indian Rupee Weekly Futures	DINRW	14-Aug-20	133.5	133.23	133.61	133.2	133.53	179	337	177
Indian Rupee Weekly Futures	DINRW	21-Aug-20	0	133.06	0	0	133.46	0	-	-
Indian Rupee Weekly Futures	DINRW	28-Aug-20	133.26	133.26	133.26	133.26	133.37	10	10	10
Indian Rupee Weekly Futures	DINRW	04-Sep-20	0	132.93	0	0	133.29	0	-	-
Indian Rupee Weekly Futures	DINRW	11-Sep-20	0	132.86	0	0	133.18	0	-	-
Indian Rupee Weekly Futures	DINRW	18-Sep-20	0	132.79	0	0	133.11	0	-	-
Indian Rupee Weekly Futures	DINRW	25-Sep-20	0	132.72	0	0	133.01	0	-	-
Japanese Yen Futures	DJPY	15-Mar-21	0	93.2	0	0	95.62	0	-	-
Japanese Yen Futures	DJPY	14-Sep-20	95.22	95.19	95.35	95.18	95.31	196	26	-11
Japanese Yen Futures	DJPY	14-Dec-20	95.46	95.38	95.46	95.29	95.43	166	-	-
Japanese Yen Futures	DJPY	14-Jun-21	0	94.29	0	0	95.76	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Jun-21	0	7.2081	0	0	7.1106	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	7.0458	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	7.035	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Aug-20	0	7.1866	0	0	7.0102	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	7.0238	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	7.0242	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Mar-21	0	7.1	0	0	7.0782	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Chinese Yuan Futures	DUSDCNH	19-Apr-21	0	7.199	0	0	7.089	0	-	-
Chinese Yuan Futures	DUSDCNH	18-Jan-21	0	7.0216	0	0	7.0566	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Feb-21	0	7.0976	0	0	7.0674	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Jul-21	0	7.2081	0	0	7.1214	0	-	-
Chinese Yuan Futures	DUSDCNH	17-May-21	0	7.2445	0	0	7.0998	0	-	-
South African Rand Futures	DUSDZAR	17-Aug-20	0	18.554	0	0	16.555	0	-	-
South African Rand Futures	DUSDZAR	14-Sep-20	0	17.107	0	0	16.574	0	-	-
South African Rand Futures	DUSDZAR	19-Oct-20	0	17.107	0	0	16.592	0	-	-
AUD Rolling Futures	SPFAUD	31-Dec-30	0	0.7163	0	0	0.717793	0	9	-
EUR Rolling Futures	SPFEUR	31-Dec-30	1.17596	1.17935	1.17935	1.173	1.179274	45	97	-20
GBP Rolling Futures	SPFGBP	31-Dec-30	1.3	1.30025	1.30025	1.3	1.300228	20	40	-1

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	21-Aug-20	0	306	0	0	380.16	0	-	-
Apple Inc Futures	DAAPL	18-Sep-20	0	386	0	0	380.16	0	-	-
ACC Futures	DACC	24-Sep-20	0	1284.75	0	0	1424	0	-	-
ACC Futures	DACC	30-Jul-20	0	1195.45	0	0	1410.95	0	-	-
ACC Futures	DACC	27-Aug-20	0	1292.85	0	0	1417.45	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	27-Aug-20	0	337.15	0	0	316.6	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	30-Jul-20	0	294.15	0	0	315.15	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	24-Sep-20	0	357.1	0	0	318.05	0	-	-
Ambuja Cements Futures	DAMBUJACEM	24-Sep-20	0	191.4	0	0	217.6	0	-	-
Ambuja Cements Futures	DAMBUJACEM	30-Jul-20	0	174.05	0	0	215.6	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Aug-20	0	194.4	0	0	216.6	0	-	-
Asian Paints Futures	DASIANPAINT	27-Aug-20	0	1670.2	0	0	1748.2	0	-	-
Asian Paints Futures	DASIANPAINT	30-Jul-20	0	1783.1	0	0	1740.15	0	-	-
Asian Paints Futures	DASIANPAINT	24-Sep-20	0	1773.55	0	0	1756.25	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	24-Sep-20	0	801	0	0	819.45	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	30-Jul-20	800.05	802.85	802.85	800.05	811.95	2	-	-
Aurobindo Pharma Futures	DAUROPHARMA	27-Aug-20	798.05	814.45	814.45	798.05	815.7	9	-	-1
Axis Bank Ltd Futures	DAXSB	27-Aug-20	440.1	437.55	446.55	437.55	442.95	25	1	-20
Axis Bank Ltd Futures	DAXSB	30-Jul-20	442.5	440.1	445.2	438	440.9	8	-	-
Axis Bank Ltd Futures	DAXSB	24-Sep-20	0	431	0	0	445	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	24-Sep-20	0	2859.7	0	0	3127.95	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	30-Jul-20	0	2659.7	0	0	3099.3	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Aug-20	0	2642	0	0	3113.6	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Aug-20	0	1979.3	0	0	3299.4	0	-	-
Bajaj Finance Futures	DBAJFINANCE	30-Jul-20	0	2350.3	0	0	3284.25	0	-	-
Bajaj Finance Futures	DBAJFINANCE	24-Sep-20	0	2979.3	0	0	3314.6	0	-	-
Bank of Baroda Futures	DBANKBARODA	24-Sep-20	0	52.2	0	0	47.8	0	-	-
Bank of Baroda Futures	DBANKBARODA	30-Jul-20	0	49.85	0	0	47.35	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Aug-20	0	39.2	0	0	47.55	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Bharti Airtel Futures	DBHARTIARTL	27-Aug-20	567.35	563	567.35	563	568.8	2	2	-
Bharti Airtel Futures	DBHARTIARTL	30-Jul-20	567.1	572	572	567.1	566.2	13	289	-11
Bharti Airtel Futures	DBHARTIARTL	24-Sep-20	0	565.45	0	0	571.45	0	-	-
Bosch Futures	DBOSCHLTD	24-Sep-20	0	11573	0	0	13295.7	0	-	-
Bosch Futures	DBOSCHLTD	30-Jul-20	0	10759.8	0	0	13173.85	0	-	-
Bosch Futures	DBOSCHLTD	27-Aug-20	0	10032	0	0	13234.65	0	-	-
BPCL Futures	DBPCL	27-Aug-20	0	331.75	0	0	455.9	0	-	-
BPCL Futures	DBPCL	30-Jul-20	0	375.1	0	0	453.8	0	-	-
BPCL Futures	DBPCL	24-Sep-20	0	384.25	0	0	458	0	-	-
Cipla Futures	DCIPLA	24-Sep-20	0	640.55	0	0	687.55	0	-	-
Cipla Futures	DCIPLA	30-Jul-20	0	579.8	0	0	681.25	0	-	-
Cipla Futures	DCIPLA	27-Aug-20	0	638.55	0	0	684.4	0	-	-
Coal India Futures	DCOALINDIA	27-Aug-20	0	136.1	0	0	131.8	0	-	-
Coal India Futures	DCOALINDIA	30-Jul-20	0	150.5	0	0	131.2	0	-	-
Coal India Futures	DCOALINDIA	24-Sep-20	0	143.65	0	0	132.4	0	-	-
Dr Reddys Labs Futures	DDRREDDY	24-Sep-20	0	4104	0	0	4342	0	-	-
Dr Reddys Labs Futures	DDRREDDY	30-Jul-20	0	3990.95	0	0	4302.2	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Aug-20	0	3950	0	0	4322.05	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Aug-20	0	16499	0	0	21499.7	0	-	-
Eicher Motors Futures	DEICHERMOT	30-Jul-20	0	14912.1	0	0	21400.95	0	-	-
Eicher Motors Futures	DEICHERMOT	24-Sep-20	0	18714	0	0	21598.85	0	-	-
Facebook Inc Futures	DFB	18-Sep-20	0	240	0	0	230.12	0	-	-
Facebook Inc Futures	DFB	21-Aug-20	0	209	0	0	230.12	0	-	-
GAIL India Futures	DGAIL	24-Sep-20	0	102.9	0	0	99.7	0	-	-
GAIL India Futures	DGAIL	30-Jul-20	0	97.05	0	0	98.8	0	-	-
GAIL India Futures	DGAIL	27-Aug-20	0	90.6	0	0	99.25	0	-	-
Alphabet Inc Futures	DGOOGL	21-Aug-20	0	1366	0	0	1500.2	0	-	-
Alphabet Inc Futures	DGOOGL	18-Sep-20	0	1518	0	0	1500.2	0	-	-
HCL Tech Futures	DHCLTECH	24-Sep-20	0	568	0	0	700.8	0	-	-
HCL Tech Futures	DHCLTECH	27-Aug-20	0	551.45	0	0	697.6	0	-	-
HCL Tech Futures	DHCLTECH	30-Jul-20	0	551.15	0	0	694.4	0	-	-
HDFC Futures	DHDFC	27-Aug-20	1909.35	1883.7	1912	1875.45	1885.95	46	60	40
HDFC Futures	DHDFC	30-Jul-20	1914.7	1883.35	1914.7	1875.25	1877.3	11	-	-1
HDFC Futures	DHDFC	24-Sep-20	0	1804	0	0	1894.65	0	-	-
HDFC Bank Ltd Futures	DHDFCB	24-Sep-20	0	1044	0	0	1074.45	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Aug-20	1082.75	1076.05	1082.75	1076.05	1069.5	41	62	41
HDFC Bank Ltd Futures	DHDFCB	30-Jul-20	1088.2	1068	1088.2	1068	1064.6	3	2	1
Hero MotoCorp Futures	DSHEROMOTOCO	27-Aug-20	0	2335	0	0	2792.85	0	-	-
Hero MotoCorp Futures	DSHEROMOTOCO	30-Jul-20	0	2196.8	0	0	2780	0	-	-
Hero MotoCorp Futures	DSHEROMOTOCO	24-Sep-20	0	2531	0	0	2805.7	0	-	-
Hindalco Ind Futures	DHINDALCO	24-Sep-20	0	154	0	0	165.55	0	-	-
Hindalco Ind Futures	DHINDALCO	30-Jul-20	166.65	166.7	167.6	166.65	164.05	5	1	-
Hindalco Ind Futures	DHINDALCO	27-Aug-20	166.05	167.35	167.35	166.05	164.8	2	1	-
HPCL Futures	DHINDPETRO	27-Aug-20	0	188.9	0	0	229.4	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

HPCL Futures	DHINDPETRO	30-Jul-20	0	234	0	0	228.35	0	-	-
HPCL Futures	DHINDPETRO	24-Sep-20	0	231.9	0	0	230.45	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	24-Sep-20	0	2162	0	0	2251.95	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	30-Jul-20	0	2225.45	0	0	2231.3	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Aug-20	0	2042	0	0	2241.6	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Aug-20	0	122.75	0	0	214.9	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	30-Jul-20	0	219	0	0	213.9	0	3	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	24-Sep-20	0	231	0	0	215.9	0	-	-
ICICI Bank Ltd Futures	DICICIBC	24-Sep-20	0	356	0	0	354.3	0	-	-
ICICI Bank Ltd Futures	DICICIBC	30-Jul-20	357.15	350.05	358.35	349.75	351.05	63	3	-3
ICICI Bank Ltd Futures	DICICIBC	27-Aug-20	358.2	352.8	359.1	351.4	352.65	60	13	-32
IndusInd Bank Futures	DINDUSINDBK	30-Jul-20	0	474.7	0	0	550.5	0	-	-
IndusInd Bank Futures	DINDUSINDBK	24-Sep-20	0	482	0	0	555.6	0	-	-
IndusInd Bank Futures	DINDUSINDBK	27-Aug-20	0	393	0	0	553.05	0	-	-
Infosys Ltd Futures	DINFO	27-Aug-20	956.6	958.15	960.1	950.15	958.55	6	-	-
Infosys Ltd Futures	DINFO	24-Sep-20	0	725	0	0	962.95	0	-	-
Infosys Ltd Futures	DINFO	30-Jul-20	951.35	953.6	956.6	950.65	954.15	12	-	-1
Bharti Infratel Futures	DINFRATEL	30-Jul-20	0	176.8	0	0	196.5	0	-	-
Bharti Infratel Futures	DINFRATEL	24-Sep-20	0	236.6	0	0	198.3	0	-	-
Bharti Infratel Futures	DINFRATEL	27-Aug-20	0	227.5	0	0	197.4	0	-	-
IOC Futures	DIOC	27-Aug-20	0	79	0	0	93.05	0	-	-
IOC Futures	DIOC	24-Sep-20	0	88.4	0	0	93.45	0	-	-
IOC Futures	DIOC	30-Jul-20	0	85	0	0	92.6	0	-	-
ITC Futures	DITC	30-Jul-20	0	196.1	0	0	196.7	0	2	-
ITC Futures	DITC	27-Aug-20	0	195.9	0	0	197.6	0	2	-
ITC Futures	DITC	24-Sep-20	0	198.5	0	0	198.5	0	-	-
JP Morgan Chase Futures	DJPM	18-Sep-20	0	100	0	0	97.33	0	-	-
JP Morgan Chase Futures	DJPM	21-Aug-20	0	86	0	0	97.33	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	24-Sep-20	0	1364	0	0	1402.3	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Aug-20	1384.45	1385	1395.35	1375.95	1395.85	26	20	20
Kotak Mahindra Bank Futures	DKOTAKBANK	30-Jul-20	1385.3	1384.3	1396.15	1370.15	1389.45	17	-	-1
Larsen Toubro Ltd Futures	DLT	30-Jul-20	931	923.35	940	923.35	921.95	9	2	-2
Larsen Toubro Ltd Futures	DLT	27-Aug-20	917.8	932.05	932.6	917.8	926.2	7	8	1
Larsen Toubro Ltd Futures	DLT	24-Sep-20	0	970	0	0	930.5	0	-	-
Lupin Futures	DLUPIN	24-Sep-20	0	935.3	0	0	867.25	0	-	-
Lupin Futures	DLUPIN	27-Aug-20	0	895	0	0	863.25	0	-	-
Lupin Futures	DLUPIN	30-Jul-20	0	846.85	0	0	859.3	0	-	-
Mahindra N Mahindra Futures	DMNM	30-Jul-20	0	371.75	0	0	604.85	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Aug-20	0	447.75	0	0	607.65	0	-	-
Mahindra N Mahindra Futures	DMNM	24-Sep-20	0	523	0	0	610.45	0	-	-
Microsoft Corporation Futures	DMSFT	21-Aug-20	0	180	0	0	204.34	0	-	-
Microsoft Corporation Futures	DMSFT	18-Sep-20	0	204	0	0	204.34	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	24-Sep-20	0	5842	0	0	6242.35	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	27-Aug-20	6153.5	6153.5	6153.5	6153.5	6213.7	1	1	-

Daily Market Information Sheet

Date 29-Jul-2020

Maruti Suzuki Ltd Futures	DMSIL	30-Jul-20	6232.25	6201.05	6232.25	6201.05	6185.15	2	-	-
NTPC Futures	DNTPC	30-Jul-20	0	96.4	0	0	88.15	0	-	-
NTPC Futures	DNTPC	27-Aug-20	0	97.4	0	0	88.55	0	-	-
NTPC Futures	DNTPC	24-Sep-20	0	98.5	0	0	88.95	0	-	-
ONGC Futures	DONGC	24-Sep-20	0	84.3	0	0	80.25	0	-	-
ONGC Futures	DONGC	27-Aug-20	0	80	0	0	79.85	0	-	-
ONGC Futures	DONGC	30-Jul-20	0	81.05	0	0	79.5	0	-	-
Power Grid Futures	DPOWERGRID	30-Jul-20	0	164.3	0	0	181.75	0	-	-
Power Grid Futures	DPOWERGRID	27-Aug-20	0	159.8	0	0	182.6	0	-	-
Power Grid Futures	DPOWERGRID	24-Sep-20	0	181	0	0	183.45	0	-	-
Reliance Industries Ltd Futures	DRIL	24-Sep-20	0	1743	0	0	2116.05	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Aug-20	2148.35	2108	2148.35	2108	2106.3	6	340	3
Reliance Industries Ltd Futures	DRIL	30-Jul-20	2171.85	2100.05	2171.85	2100.05	2096.65	38	3	-4
State Bank of India Futures	DSBIN	30-Jul-20	191.3	192.5	195	191	191.2	10	-	-4
State Bank of India Futures	DSBIN	27-Aug-20	193.35	195.05	195.45	193.35	192.1	5	6	-1
State Bank of India Futures	DSBIN	24-Sep-20	0	187.35	0	0	192.95	0	-	-
Sun Pharma Futures	DSUNPHARMA	24-Sep-20	0	492	0	0	497.55	0	-	-
Sun Pharma Futures	DSUNPHARMA	27-Aug-20	0	466.6	0	0	495.25	0	-	-
Sun Pharma Futures	DSUNPHARMA	30-Jul-20	0	470.9	0	0	493	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	30-Jul-20	0	40.25	0	0	38.25	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Aug-20	0	36.55	0	0	38.45	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	24-Sep-20	0	43.55	0	0	38.6	0	-	-
Tata Power Futures	DTATAPOWER	24-Sep-20	0	43.9	0	0	50.2	0	-	-
Tata Power Futures	DTATAPOWER	27-Aug-20	0	37.55	0	0	50	0	-	-
Tata Power Futures	DTATAPOWER	30-Jul-20	0	32	0	0	49.75	0	-	-
Tata Steel Futures	DTATASTEEL	30-Jul-20	360.7	371.2	375.85	360.7	373.75	17	3	-7
Tata Steel Futures	DTATASTEEL	27-Aug-20	352.95	363.05	363.05	352.95	375.45	3	2	1
Tata Steel Futures	DTATASTEEL	24-Sep-20	0	330.35	0	0	377.2	0	-	-
TCS Ltd Futures	DTCS	24-Sep-20	0	2073	0	0	2297.1	0	-	-
TCS Ltd Futures	DTCS	27-Aug-20	2337.15	2291.75	2337.15	2279.2	2286.55	9	2	-
TCS Ltd Futures	DTCS	30-Jul-20	2298.5	2271.45	2341.25	2271.45	2276.05	20	2	2
Tech Mahindra Futures	DTECHM	30-Jul-20	0	553	0	0	676.4	0	-	-
Tech Mahindra Futures	DTECHM	27-Aug-20	0	538	0	0	679.5	0	-	-
Tech Mahindra Futures	DTECHM	24-Sep-20	0	569.4	0	0	682.65	0	-	-
Tata Motors Ltd Futures	DTTMT	24-Sep-20	0	106.4	0	0	106.75	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Aug-20	0	105.25	0	0	106.25	0	9	-
Tata Motors Ltd Futures	DTTMT	30-Jul-20	0	104.55	0	0	105.75	0	-	-
Ultratech Cement Futures	DULTRACEMCO	30-Jul-20	0	3583.4	0	0	4180.95	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Aug-20	0	3871	0	0	4200.25	0	-	-
Ultratech Cement Futures	DULTRACEMCO	24-Sep-20	0	3879	0	0	4219.6	0	-	-
UPL Futures	DUPL	24-Sep-20	0	451.7	0	0	466	0	-	-
UPL Futures	DUPL	27-Aug-20	0	397.4	0	0	463.9	0	-	-
UPL Futures	DUPL	30-Jul-20	0	426	0	0	461.75	0	-	-
Vedanta Futures	DVEDL	30-Jul-20	111.45	110.35	113.05	110.2	110	7	-	-1

Vedanta Futures	DVEDL	27-Aug-20	112.85	110.7	112.85	110.6	110.5	4	1	-
Vedanta Futures	DVEDL	24-Sep-20	0	113	0	0	111	0	-	-
Wipro Futures	DWIPRO	24-Sep-20	0	221.45	0	0	279.55	0	-	-
Wipro Futures	DWIPRO	27-Aug-20	0	202.65	0	0	278.3	0	-	-
Wipro Futures	DWIPRO	30-Jul-20	0	193.55	0	0	277	0	-	-
Yes Bank Futures	DYESBANK	30-Jul-20	0	28.25	0	0	11.7	0	-	-
Yes Bank Futures	DYESBANK	27-Aug-20	0	27.5	0	0	11.75	0	-	-
Yes Bank Futures	DYESBANK	24-Sep-20	0	27.5	0	0	11.8	0	-	-
Zee Entertainment Futures	DZEEL	24-Sep-20	0	176.7	0	0	143.65	0	-	-
Zee Entertainment Futures	DZEEL	27-Aug-20	0	183.65	0	0	143	0	-	-
Zee Entertainment Futures	DZEEL	30-Jul-20	0	161.5	0	0	142.35	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	29-Nov-21	0	42.46	0	0	47.47	0	-	-
Brent Crude Oil Futures	DBRC	30-Aug-21	0	54.67	0	0	47.12	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-21	0	41.41	0	0	47.24	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	46.63	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-21	0	60.15	0	0	46.82	0	-	-
Brent Crude Oil Futures	DBRC	29-Jul-21	0	54.67	0	0	46.98	0	-	-
Brent Crude Oil Futures	DBRC	30-Jul-20	0	44.45	0	0	43.78	0	3	-
Brent Crude Oil Futures	DBRC	27-Aug-20	0	43.59	0	0	44.12	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-20	0	64.1	0	0	44.49	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	44.86	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	45.19	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	45.51	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	45.79	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	46.03	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-21	0	56.5	0	0	46.25	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	46.45	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-21	0	44.79	0	0	47.62	0	-	-
Brent Crude Oil Futures	DBRC	28-Oct-21	0	37.4	0	0	47.36	0	-	-
WTI Crude Oil Futures	DWTI	17-Dec-21	0	57.13	0	0	44.26	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-26	0	47.25	0	0	49.53	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-22	0	43	0	0	44.34	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	43.3	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	43.12	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	42.95	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	42.75	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	42.55	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	48.44	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	42.05	0	0	42.1	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-20	41.14	41.56	41.56	41.14	41.56	17	31	8

Daily Market Information Sheet

Date 29-Jul-2020

WTI Crude Oil Futures	DWTI	21-Sep-20	41.41	41.54	41.6	41.41	41.83	4	3	3
WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	42.34	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	43.46	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	44.19	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	44.74	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	45.35	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	45.82	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	46.39	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	46.84	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	47.39	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	47.87	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-21	0	52.16	0	0	43.86	0	-	-
WTI Crude Oil Futures	DWTI	19-Jul-21	0	52.33	0	0	43.73	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	43.6	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	48.97	0	-	-
WTI Crude Oil Futures	DWTI	20-Sep-21	0	35.5	0	0	43.97	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-21	0	35.5	0	0	44.08	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-May-21	0	35.75	0	0	43.46	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-21	0	33.5	0	0	43.12	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Feb-21	0	53.5	0	0	42.95	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Apr-21	0	33.5	0	0	43.3	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	42.55	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jan-21	0	55.35	0	0	42.75	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Aug-20	0	40.6	0	0	41.56	0	3	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	41.83	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	42.1	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	55.35	0	0	42.34	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jul-21	0	43	0	0	43.73	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Jun-21	0	35.75	0	0	43.6	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	28-Jun-21	0	5980	0	0	6534	0	-	-
Copper Futures	DCU	27-Aug-20	0	6362.5	0	0	6451	0	27	-
Copper Futures	DCU	24-Feb-21	0	5729	0	0	6514	0	-	-
Copper Futures	DCU	25-Nov-20	0	6004	0	0	6492	0	-	-
Copper Futures	DCU	28-Apr-21	0	5272	0	0	6525	0	-	-
Gold Futures	DG	29-Mar-21	0	1663.3	0	0	1974.4	0	-	-
Gold Futures	DG	25-Nov-20	1970.7	1980.2	1980.2	1970.7	1972.4	3	8	1
Gold Futures	DG	27-Jan-21	0	1609.4	0	0	1973.4	0	-	-
Gold Futures	DG	29-Jul-20	1953.1	1953.2	1959.3	1938	1953.4	714	587	-297
Gold Futures	DG	28-Sep-20	1956	1971.8	1979.2	1947	1971.4	337	2013	168
Gold Futures	DG	26-May-21	0	1732.2	0	0	1975.4	0	-	-
Spot Gold	DGSG	31-Dec-20	0	1933.1	0	0	1954.1	0	-	-
India Gold Quanto Futures	DIG	23-Sep-20	0	40900	0	0	53181	0	-	-
India Gold Quanto Futures	DIG	27-Jan-21	0	41371	0	0	53474	0	-	-
India Gold Quanto Futures	DIG	25-Nov-20	0	38119	0	0	53204	0	-	-
India Gold Quanto Futures	DIG	24-Mar-21	0	44407	0	0	53570	0	-	-
India Gold Quanto Futures	DIG	27-May-21	0	46970	0	0	53671	0	-	-
Silver Futures	DS	28-Apr-21	0	15.42	0	0	24.605	0	-	-
Silver Futures	DS	25-Nov-20	0	17.135	0	0	24.505	0	-	-
Silver Futures	DS	24-Feb-21	0	17.925	0	0	24.555	0	-	-
Silver Futures	DS	27-Aug-20	24.18	24.25	24.94	23.72	24.455	13	46	2
Silver Futures	DS	28-Jun-21	0	18.435	0	0	24.655	0	-	-

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	29-Jul-20	CE-122.70	0	8.64	0	0	11.47	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-123.08	0	8.27	0	0	11.09	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-123.46	0	7.91	0	0	10.71	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-123.84	0	7.55	0	0	10.34	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-124.22	0	7.19	0	0	9.96	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-124.61	0	6.82	0	0	9.57	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-125.00	0	6.46	0	0	9.19	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-125.39	0	6.11	0	0	8.8	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-125.79	0	5.75	0	0	8.41	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-126.18	0	5.41	0	0	8.03	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-126.58	0	5.07	0	0	7.64	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-126.98	0	4.74	0	0	7.25	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-127.39	0	4.4	0	0	6.86	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-127.80	0	4.08	0	0	6.47	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-128.21	0	3.77	0	0	6.09	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Options	DINRO	29-Jul-20	CE-128.62	0	3.47	0	0	5.71	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-129.03	0	3.18	0	0	5.33	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-129.45	0	2.9	0	0	4.96	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-129.87	0	2.64	0	0	4.6	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-130.29	0	2.39	0	0	4.24	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-130.72	0	2.14	0	0	3.89	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-131.15	0	1.92	0	0	3.55	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-131.58	0	1.71	0	0	3.23	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-132.01	0	0.98	0	0	2.92	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-132.45	0	1.33	0	0	2.62	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-132.89	0	1.17	0	0	2.33	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-133.33	0	1.39	0	0	2.07	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-133.78	0	0.42	0	0	1.82	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-134.23	0	0.75	0	0	1.59	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-134.68	0	0.64	0	0	1.38	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-135.14	0	0.55	0	0	1.18	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-135.59	0	0.46	0	0	1.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-136.05	0	0.39	0	0	0.86	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-136.52	0	0.32	0	0	0.72	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-136.99	0	0.26	0	0	0.59	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-137.46	0	0.22	0	0	0.49	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-137.93	0	0.18	0	0	0.4	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-138.41	0	0.14	0	0	0.32	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-138.89	0	0.11	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-139.37	0	0.09	0	0	0.2	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-139.86	0	0.07	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-122.70	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-123.08	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-123.46	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-123.84	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-124.22	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-124.61	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-125.00	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-125.39	0	0.2	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-125.79	0	0.24	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-126.18	0	0.29	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-126.58	0	0.35	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-126.98	0	0.41	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-127.39	0	0.49	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-127.80	0	0.57	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-128.21	0	0.67	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-128.62	0	0.78	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-129.03	0	0.9	0	0	0.17	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Options	DINRO	29-Jul-20	PE-129.45	0	1.04	0	0	0.22	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-129.87	0	1.19	0	0	0.27	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-130.29	0	1.36	0	0	0.34	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-130.72	0	1.54	0	0	0.41	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-131.15	0	1.75	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-131.58	0	1.97	0	0	0.61	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-132.01	0	2.2	0	0	0.73	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-132.45	0	2.46	0	0	0.86	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-132.89	0	2.73	0	0	1.02	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-133.33	0	3.02	0	0	1.19	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-133.78	0	3.33	0	0	1.39	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-134.23	0	3.65	0	0	1.61	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-134.68	0	3.99	0	0	1.85	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-135.14	0	4.35	0	0	2.11	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-135.59	0	4.71	0	0	2.39	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-136.05	0	5.1	0	0	2.69	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-136.52	0	5.5	0	0	3.02	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-136.99	0	5.91	0	0	3.37	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-137.46	0	6.33	0	0	3.73	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-137.93	0	6.76	0	0	4.18	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-138.41	0	7.2	0	0	4.66	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-138.89	0	7.65	0	0	5.14	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-139.37	0	8.11	0	0	5.62	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-139.86	0	8.58	0	0	6.11	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-122.32	0	8.32	0	0	11.53	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-122.70	0	7.95	0	0	11.15	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.08	0	7.59	0	0	10.78	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.46	0	7.23	0	0	10.4	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.84	0	6.87	0	0	10.02	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.22	0	6.52	0	0	9.65	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.61	0	6.16	0	0	9.27	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.00	0	5.81	0	0	8.89	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.39	0	5.47	0	0	8.51	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.79	0	5.13	0	0	8.12	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.18	0	4.8	0	0	7.75	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.58	0	4.47	0	0	7.36	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.98	0	4.15	0	0	6.99	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-127.39	0	3.83	0	0	6.6	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-127.80	0	3.53	0	0	6.23	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.21	0	3.24	0	0	5.86	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.62	0	2.96	0	0	5.49	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.03	0	2.7	0	0	5.13	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.45	0	2.44	0	0	4.78	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Options	DINRO	27-Aug-20	CE-129.87	0	2.2	0	0	4.43	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.29	0	1.97	0	0	4.1	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.72	0	1.76	0	0	3.76	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.15	0	1.56	0	0	3.45	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.58	0	1.38	0	0	3.14	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.01	0	1.21	0	0	2.85	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.45	0	1.05	0	0	2.57	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.89	0	0.91	0	0	2.31	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.33	0	0.79	0	0	2.06	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.78	0	0.67	0	0	1.83	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.23	0	0.57	0	0	1.61	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.68	0	0.48	0	0	1.41	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.14	0	0.4	0	0	1.23	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.59	0	0.34	0	0	1.06	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.05	0	0.28	0	0	0.91	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.52	0	0.23	0	0	0.77	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.99	0	0.19	0	0	0.65	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-137.46	0	0.15	0	0	0.55	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-137.93	0	0.12	0	0	0.46	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-138.41	0	0.1	0	0	0.38	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-138.89	0	0.08	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-139.37	0	0.06	0	0	0.25	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	0.02	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-124.61	0	0.18	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-125.00	0	0.22	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-125.39	0	0.27	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-125.79	0	0.32	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.18	0	0.38	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.58	0	0.45	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.98	0	0.53	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-127.39	0	0.62	0	0	0.13	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-127.80	0	0.73	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-128.21	0	0.85	0	0	0.2	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-128.62	0	0.98	0	0	0.24	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.03	0	1.12	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.45	0	1.28	0	0	0.35	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.87	0	1.46	0	0	0.42	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-130.29	0	1.65	0	0	0.51	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Options	DINRO	27-Aug-20	PE-130.72	0	1.86	0	0	0.6	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-131.15	0	2.09	0	0	0.71	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-131.58	0	2.34	0	0	0.84	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.01	0	2.6	0	0	0.98	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.45	0	2.88	0	0	1.13	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.89	0	3.18	0	0	1.31	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-133.33	0	3.49	0	0	1.5	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-133.78	0	3.83	0	0	1.71	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.23	0	4.17	0	0	1.94	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.68	0	4.53	0	0	2.19	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.14	0	4.91	0	0	2.47	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.59	0	5.3	0	0	2.75	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.05	0	5.7	0	0	3.06	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.52	0	6.11	0	0	3.39	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.99	0	6.54	0	0	3.74	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.46	0	6.97	0	0	4.13	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.93	0	7.41	0	0	4.6	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.41	0	7.87	0	0	5.08	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.89	0	8.32	0	0	5.56	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-139.37	0	8.79	0	0	6.04	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-124.61	0	8.64	0	0	9.05	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.00	0	8.27	0	0	8.68	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.39	0	7.89	0	0	8.3	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.79	0	7.51	0	0	7.92	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.18	0	7.14	0	0	7.56	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.58	0	6.77	0	0	7.19	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.98	0	6.4	0	0	6.82	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.39	0	6.03	0	0	6.45	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.80	0	5.67	0	0	6.08	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.21	0	5.31	0	0	5.72	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.62	0	4.96	0	0	5.37	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.03	0	4.62	0	0	5.03	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.45	0	4.29	0	0	4.69	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.87	0	3.96	0	0	4.36	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.29	0	3.65	0	0	4.04	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.72	0	3.34	0	0	3.72	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.15	0	3.04	0	0	3.42	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.58	0	2.76	0	0	3.13	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.01	0	2.5	0	0	2.86	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.45	0	2.25	0	0	2.59	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.89	0	2.01	0	0	2.34	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.33	0	1.79	0	0	2.1	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.78	0	1.58	0	0	1.88	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Options	DINRO	28-Sep-20	CE-134.23	0	1.39	0	0	1.67	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-134.68	0	1.21	0	0	1.48	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.14	0	1.05	0	0	1.3	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.59	0	0.91	0	0	1.14	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.05	0	0.78	0	0	0.99	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.52	0	0.66	0	0	0.86	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.99	0	0.56	0	0	0.74	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.46	0	0.47	0	0	0.63	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.93	0	0.39	0	0	0.53	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-138.41	0	0.32	0	0	0.45	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-138.89	0	0.27	0	0	0.37	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-139.37	0	0.22	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-139.86	0	0.17	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-140.35	0	0.14	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-140.85	0	0.11	0	0	0.17	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-141.34	0	0.09	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-141.84	0	0.07	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-142.35	0	0.06	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-124.61	0	0.05	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-125.00	0	0.06	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-125.39	0	0.08	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-125.79	0	0.09	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.18	0	0.11	0	0	0.12	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.58	0	0.14	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.98	0	0.17	0	0	0.17	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-127.39	0	0.21	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-127.80	0	0.25	0	0	0.25	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-128.21	0	0.31	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-128.62	0	0.37	0	0	0.36	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.03	0	0.43	0	0	0.43	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.45	0	0.52	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.87	0	0.61	0	0	0.59	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-130.29	0	0.71	0	0	0.69	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-130.72	0	0.83	0	0	0.8	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.15	0	0.97	0	0	0.92	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.58	0	1.11	0	0	1.06	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.01	0	1.28	0	0	1.22	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.45	0	1.46	0	0	1.39	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.89	0	1.66	0	0	1.57	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.33	0	1.88	0	0	1.78	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.78	0	2.12	0	0	2	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.23	0	2.38	0	0	2.24	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.68	0	2.65	0	0	2.5	0	-	-

Daily Market Information Sheet

Date 29-Jul-2020

Indian Rupee Options	DINRO	28-Sep-20	PE-135.14	0	2.95	0	0	2.77	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-135.59	0	3.25	0	0	3.06	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.05	0	3.58	0	0	3.37	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.52	0	3.93	0	0	3.7	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.99	0	4.3	0	0	4.05	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.46	0	4.68	0	0	4.48	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.93	0	5.07	0	0	4.95	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.41	0	5.48	0	0	5.43	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.89	0	5.9	0	0	5.91	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.37	0	6.33	0	0	6.39	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.86	0	6.78	0	0	6.88	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.35	0	7.23	0	0	7.37	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.85	0	7.7	0	0	7.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.34	0	8.16	0	0	8.36	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.84	0	8.64	0	0	8.86	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-142.35	0	9.14	0	0	9.37	0	-	-