

Daily Market Information Sheet

Date 28-Jul-2020

Product Group	Trading Volume (27-Jul-2020)	Trading Volume (28-Jul-2020)	Open Interest	Change in OI
DGCX Currencies	43624	45670	145766	3337
DGCX Equities	1049	597	820	75
DGCX Hydrocarbons	11	17	29	-10
DGCX Metals	2033	2006	2807	190

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	71.43	71.61	71.61	71.38	71.59	530	63	1
Australian Dollar Futures	DAUD	14-Dec-20	71.44	71.62	71.62	71.39	71.6	524	-	-
Australian Dollar Futures	DAUD	15-Mar-21	0	61.15	0	0	71.6	0	-	-
Australian Dollar Futures	DAUD	14-Jun-21	0	68.43	0	0	71.59	0	-	-
Canadian Dollar Futures	DCAD	15-Jun-21	0	73.68	0	0	74.79	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	74.77	74.81	74.81	74.65	74.79	172	-	-
Canadian Dollar Futures	DCAD	16-Mar-21	0	70.6	0	0	74.81	0	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	74.82	74.82	74.84	74.64	74.78	197	30	14
Swiss Franc Futures	DCHF	14-Sep-20	108.8	109.3	109.3	108.8	109.15	116	95	-3
Swiss Franc Futures	DCHF	14-Dec-20	109.05	109.55	109.55	109.05	109.43	114	73	-3
Swiss Franc Futures	DCHF	15-Mar-21	0	107.1	0	0	109.76	0	-	-
Swiss Franc Futures	DCHF	14-Jun-21	0	107.23	0	0	110.04	0	-	-
Euro Futures	DEUR	14-Jun-21	0	114.1	0	0	118.01	0	-	-
Euro Futures	DEUR	15-Mar-21	0	112.9	0	0	117.8	0	-	-
Euro Futures	DEUR	14-Dec-20	117.47	117.65	117.7	117.45	117.54	770	3	-
Euro Futures	DEUR	14-Sep-20	117.59	117.35	117.59	117.11	117.31	912	513	-35
Pound Sterling Futures	DGBP	14-Sep-20	128.65	129.47	129.52	128.48	129.47	622	150	-3
Pound Sterling Futures	DGBP	14-Dec-20	128.85	129.55	129.55	128.81	129.52	508	1	-
Pound Sterling Futures	DGBP	15-Mar-21	0	123	0	0	129.62	0	-	-
Pound Sterling Futures	DGBP	14-Jun-21	0	126.23	0	0	129.65	0	-	-
Indian Rupee Futures	DINR	28-Jun-21	0	126.95	0	0	128.67	0	-	-
Indian Rupee Futures	DINR	24-Feb-21	0	133.33	0	0	130.53	0	-	-
Indian Rupee Futures	DINR	29-Mar-21	0	125.09	0	0	130.03	0	-	-
Indian Rupee Futures	DINR	29-Dec-20	0	134.55	0	0	131.32	0	-	-
Indian Rupee Futures	DINR	28-Apr-21	0	125.7	0	0	129.59	0	-	-
Indian Rupee Futures	DINR	27-May-21	0	126.63	0	0	129.15	0	-	-
Indian Rupee Futures	DINR	27-Oct-20	0	132.39	0	0	132.31	0	29652	-
Indian Rupee Futures	DINR	25-Nov-20	0	132.04	0	0	131.82	0	17044	-
Indian Rupee Futures	DINR	27-Jan-21	0	134.54	0	0	130.91	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	132.82	132.78	132.96	132.71	132.79	295	21450	131
Indian Rupee Futures	DINR	29-Jul-20	133.73	133.55	133.84	133.45	133.57	17333	12054	-1259
Indian Rupee Futures	DINR	27-Aug-20	133.35	133.2	133.45	133.08	133.18	16948	25621	4149

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Quanto Futures	DINRI	29-Jul-20	74.81	74.8625	74.93	74.73	74.8675	4378	8003	59
Indian Rupee Quanto Futures	DINRI	27-Aug-20	75.095	75.1025	75.1575	74.97	75.0875	389	2644	240
Indian Rupee Quanto Futures	DINRI	28-Sep-20	0	76.395	0	0	75.3075	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Oct-20	0	76.6225	0	0	75.58	0	-	-
Indian Rupee Quanto Futures	DINRI	25-Nov-20	0	76.8825	0	0	75.86	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Dec-20	0	77.185	0	0	76.15	0	-	-
Indian Rupee Quanto Futures	DINRI	27-Jan-21	0	77.695	0	0	76.3875	0	-	-
Indian Rupee Quanto Futures	DINRI	24-Feb-21	0	72.685	0	0	76.61	0	-	-
Indian Rupee Quanto Futures	DINRI	27-May-21	0	78.9675	0	0	77.43	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Apr-21	0	79.555	0	0	77.1675	0	-	-
Indian Rupee Quanto Futures	DINRI	29-Mar-21	0	79.9425	0	0	76.905	0	-	-
Indian Rupee Quanto Futures	DINRI	28-Jun-21	0	78.77	0	0	77.7175	0	-	-
Indian Rupee Mini Futures	DINRM	28-Jun-21	0	126.95	0	0	128.67	0	-	-
Indian Rupee Mini Futures	DINRM	29-Mar-21	0	125.09	0	0	130.03	0	-	-
Indian Rupee Mini Futures	DINRM	27-Jan-21	0	134.54	0	0	130.91	0	-	-
Indian Rupee Mini Futures	DINRM	24-Feb-21	0	133.33	0	0	130.53	0	-	-
Indian Rupee Mini Futures	DINRM	29-Dec-20	0	134.55	0	0	131.32	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-21	0	125.7	0	0	129.59	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-21	0	126.63	0	0	129.15	0	-	-
Indian Rupee Mini Futures	DINRM	25-Nov-20	0	131.22	0	0	131.82	0	7264	-
Indian Rupee Mini Futures	DINRM	29-Jul-20	133.67	133.55	133.82	133.45	133.57	361	879	-44
Indian Rupee Mini Futures	DINRM	27-Aug-20	133.3	133.21	133.45	133.1	133.18	578	12481	-65
Indian Rupee Mini Futures	DINRM	27-Oct-20	0	129.83	0	0	132.31	0	305	-
Indian Rupee Mini Futures	DINRM	28-Sep-20	132.76	132.76	132.76	132.76	132.79	1	5261	1
Indian Rupee Weekly Futures	DINRW	31-Jul-20	133.58	133.51	133.66	133.43	133.5	205	531	25
Indian Rupee Weekly Futures	DINRW	07-Aug-20	133.48	133.43	133.58	133.34	133.44	203	1285	44
Indian Rupee Weekly Futures	DINRW	14-Aug-20	133.56	133.32	133.56	133.26	133.32	107	160	59
Indian Rupee Weekly Futures	DINRW	21-Aug-20	0	133.06	0	0	133.23	0	-	-
Indian Rupee Weekly Futures	DINRW	28-Aug-20	0	133.03	0	0	133.15	0	-	-
Indian Rupee Weekly Futures	DINRW	04-Sep-20	0	132.93	0	0	133.07	0	-	-
Indian Rupee Weekly Futures	DINRW	11-Sep-20	0	132.86	0	0	132.98	0	-	-
Indian Rupee Weekly Futures	DINRW	18-Sep-20	0	132.79	0	0	132.9	0	-	-
Indian Rupee Weekly Futures	DINRW	25-Sep-20	0	132.72	0	0	132.81	0	-	-
Japanese Yen Futures	DJPY	15-Mar-21	0	93.2	0	0	95.54	0	-	-
Japanese Yen Futures	DJPY	14-Sep-20	94.73	95.22	95.26	94.73	95.23	193	37	5
Japanese Yen Futures	DJPY	14-Dec-20	95.04	95.32	95.37	95.04	95.34	172	-	-
Japanese Yen Futures	DJPY	14-Jun-21	0	94.29	0	0	95.67	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Jun-21	0	7.2081	0	0	7.121	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	7.0562	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	7.0454	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Aug-20	0	7.1866	0	0	7.0206	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	7.0342	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	7.0346	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Mar-21	0	7.1	0	0	7.0886	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Apr-21	0	7.199	0	0	7.0994	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Chinese Yuan Futures	DUSDCNH	18-Jan-21	0	7.0216	0	0	7.067	0	-	-
Chinese Yuan Futures	DUSDCNH	11-Feb-21	0	7.0976	0	0	7.0778	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Jul-21	0	7.2081	0	0	7.1318	0	-	-
Chinese Yuan Futures	DUSDCNH	17-May-21	0	7.2445	0	0	7.1102	0	-	-
South African Rand Futures	DUSDZAR	17-Aug-20	0	18.554	0	0	16.524	0	-	-
South African Rand Futures	DUSDZAR	14-Sep-20	0	17.107	0	0	16.543	0	-	-
South African Rand Futures	DUSDZAR	19-Oct-20	0	17.107	0	0	16.561	0	-	-
AUD Rolling Futures	SPFAUD	31-Dec-30	0	0.7163	0	0	0.7154	0	9	-
EUR Rolling Futures	SPFEUR	31-Dec-30	1.1733	1.1733	1.1733	1.1733	1.173275	20	117	20
GBP Rolling Futures	SPFGBP	31-Dec-30	1.28705	1.292	1.2923	1.28705	1.291993	22	41	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	379.26	0	-	-
Apple Inc Futures	DAAPL	18-Sep-20	0	386	0	0	379.26	0	-	-
ACC Futures	DACC	24-Sep-20	0	1284.75	0	0	1413.8	0	-	-
ACC Futures	DACC	30-Jul-20	0	1195.45	0	0	1400.85	0	-	-
ACC Futures	DACC	27-Aug-20	0	1292.85	0	0	1407.3	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	27-Aug-20	0	337.15	0	0	320.1	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	30-Jul-20	0	294.15	0	0	318.65	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	24-Sep-20	0	357.1	0	0	321.6	0	-	-
Ambuja Cements Futures	DAMBUJACEM	24-Sep-20	0	191.4	0	0	218.75	0	-	-
Ambuja Cements Futures	DAMBUJACEM	30-Jul-20	0	174.05	0	0	216.75	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Aug-20	0	194.4	0	0	217.75	0	-	-
Asian Paints Futures	DASIANPAINT	27-Aug-20	0	1670.2	0	0	1768.05	0	-	-
Asian Paints Futures	DASIANPAINT	30-Jul-20	0	1783.1	0	0	1759.95	0	-	-
Asian Paints Futures	DASIANPAINT	24-Sep-20	0	1773.55	0	0	1776.2	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	24-Sep-20	0	801	0	0	798.65	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	30-Jul-20	782.2	785.1	791.05	782.2	791.35	10	-	-2
Aurobindo Pharma Futures	DAUROPHARMA	27-Aug-20	781.8	784.95	785.7	781.8	795	4	1	-
Axis Bank Ltd Futures	DAXSB	27-Aug-20	435.85	437.05	437.05	428.1	439.15	28	21	20
Axis Bank Ltd Futures	DAXSB	30-Jul-20	438.05	435	438.05	426.8	437.1	11	-	-1
Axis Bank Ltd Futures	DAXSB	24-Sep-20	0	431	0	0	441.15	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	24-Sep-20	0	2859.7	0	0	3148.7	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	30-Jul-20	0	2659.7	0	0	3119.85	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Aug-20	0	2642	0	0	3134.25	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Aug-20	0	1979.3	0	0	3255.1	0	-	-
Bajaj Finance Futures	DBAJFINANCE	30-Jul-20	0	2350.3	0	0	3240.15	0	-	-
Bajaj Finance Futures	DBAJFINANCE	24-Sep-20	0	2979.3	0	0	3270.1	0	-	-
Bank of Baroda Futures	DBANKBARODA	24-Sep-20	0	52.2	0	0	47.25	0	-	-
Bank of Baroda Futures	DBANKBARODA	30-Jul-20	0	49.85	0	0	46.8	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Aug-20	0	39.2	0	0	47	0	-	-
Bharti Airtel Futures	DBHARTIARTL	27-Aug-20	568	565.4	568	563.65	567.3	4	2	2

Daily Market Information Sheet

Date 28-Jul-2020

Bharti Airtel Futures	DBHARTIARTL	30-Jul-20	567.1	567.1	567.1	567.1	564.7	2	300	-2
Bharti Airtel Futures	DBHARTIARTL	24-Sep-20	0	565.45	0	0	569.9	0	-	-
Bosch Futures	DBOSCHLTD	24-Sep-20	0	11573	0	0	13327.85	0	-	-
Bosch Futures	DBOSCHLTD	30-Jul-20	0	10759.8	0	0	13205.7	0	-	-
Bosch Futures	DBOSCHLTD	27-Aug-20	0	10032	0	0	13266.65	0	-	-
BPCL Futures	DBPCL	27-Aug-20	0	331.75	0	0	463.7	0	-	-
BPCL Futures	DBPCL	30-Jul-20	0	375.1	0	0	461.6	0	-	-
BPCL Futures	DBPCL	24-Sep-20	0	384.25	0	0	465.85	0	-	-
Cipla Futures	DCIPLA	24-Sep-20	0	640.55	0	0	668.85	0	-	-
Cipla Futures	DCIPLA	30-Jul-20	0	579.8	0	0	662.7	0	-	-
Cipla Futures	DCIPLA	27-Aug-20	0	638.55	0	0	665.75	0	-	-
Coal India Futures	DCOALINDIA	27-Aug-20	0	136.1	0	0	131.05	0	-	-
Coal India Futures	DCOALINDIA	30-Jul-20	0	150.5	0	0	130.45	0	-	-
Coal India Futures	DCOALINDIA	24-Sep-20	0	143.65	0	0	131.7	0	-	-
Dr Reddys Labs Futures	DDRREDDY	24-Sep-20	0	4104	0	0	4089.5	0	-	-
Dr Reddys Labs Futures	DDRREDDY	30-Jul-20	0	3990.95	0	0	4052	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Aug-20	0	3950	0	0	4070.7	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Aug-20	0	16499	0	0	21153.85	0	-	-
Eicher Motors Futures	DEICHERMOT	30-Jul-20	0	14912.1	0	0	21056.7	0	-	-
Eicher Motors Futures	DEICHERMOT	24-Sep-20	0	18714	0	0	21251.45	0	-	-
Facebook Inc Futures	DFB	18-Sep-20	0	240	0	0	233.5	0	-	-
Facebook Inc Futures	DFB	21-Aug-20	0	209	0	0	233.5	0	-	-
GAIL India Futures	DGAIL	24-Sep-20	0	102.9	0	0	98.5	0	-	-
GAIL India Futures	DGAIL	30-Jul-20	0	97.05	0	0	97.6	0	-	-
GAIL India Futures	DGAIL	27-Aug-20	0	90.6	0	0	98.05	0	-	-
Alphabet Inc Futures	DGOOGL	21-Aug-20	0	1366	0	0	1530.2	0	-	-
Alphabet Inc Futures	DGOOGL	18-Sep-20	0	1518	0	0	1530.2	0	-	-
HCL Tech Futures	DHCLTECH	24-Sep-20	0	568	0	0	719.15	0	-	-
HCL Tech Futures	DHCLTECH	27-Aug-20	0	551.45	0	0	715.85	0	-	-
HCL Tech Futures	DHCLTECH	30-Jul-20	0	551.15	0	0	712.55	0	-	-
HDFC Futures	DHDFC	27-Aug-20	1861.35	1902.45	1903.7	1861.35	1906.4	26	20	20
HDFC Futures	DHDFC	30-Jul-20	1860.8	1897.25	1897.25	1852.35	1897.65	16	1	-2
HDFC Futures	DHDFC	24-Sep-20	0	1804	0	0	1915.2	0	-	-
HDFC Bank Ltd Futures	DHDFCB	24-Sep-20	0	1044	0	0	1096.9	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Aug-20	1088.95	1085.7	1088.95	1067.35	1091.85	28	21	20
HDFC Bank Ltd Futures	DHDFCB	30-Jul-20	1072.45	1089.8	1092.3	1061.8	1086.85	6	1	-
Hero MotoCorp Futures	DEROMOTOCO	27-Aug-20	0	2335	0	0	2854.85	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	30-Jul-20	0	2196.8	0	0	2841.7	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	24-Sep-20	0	2531	0	0	2868	0	-	-
Hindalco Ind Futures	DHINDALCO	24-Sep-20	0	154	0	0	166.25	0	-	-
Hindalco Ind Futures	DHINDALCO	30-Jul-20	161.5	164.9	164.9	161.5	164.75	3	1	-
Hindalco Ind Futures	DHINDALCO	27-Aug-20	161.1	162.35	162.7	161.1	165.5	4	1	-
HPCL Futures	DHINDPETRO	27-Aug-20	0	188.9	0	0	234.05	0	-	-
HPCL Futures	DHINDPETRO	30-Jul-20	234.5	234	234.5	232	233	4	-	-2

Daily Market Information Sheet

Date 28-Jul-2020

HPCL Futures	DHINDPETRO	24-Sep-20	0	231.9	0	0	235.15	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	24-Sep-20	0	2162	0	0	2263.65	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	30-Jul-20	0	2225.45	0	0	2242.9	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Aug-20	0	2042	0	0	2253.25	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Aug-20	0	122.75	0	0	216.85	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	30-Jul-20	0	219	0	0	215.85	0	3	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	24-Sep-20	0	231	0	0	217.85	0	-	-
ICICI Bank Ltd Futures	DICICIBC	24-Sep-20	0	356	0	0	355.4	0	-	-
ICICI Bank Ltd Futures	DICICIBC	30-Jul-20	362.95	352.8	362.95	345.95	352.15	66	6	-42
ICICI Bank Ltd Futures	DICICIBC	27-Aug-20	359.45	354.1	359.45	347.6	353.8	46	45	44
IndusInd Bank Futures	DINDUSINDBK	30-Jul-20	0	474.7	0	0	527.05	0	-	-
IndusInd Bank Futures	DINDUSINDBK	24-Sep-20	0	482	0	0	531.9	0	-	-
IndusInd Bank Futures	DINDUSINDBK	27-Aug-20	0	393	0	0	529.45	0	-	-
Infosys Ltd Futures	DINFO	27-Aug-20	952.65	954.4	955.85	949.65	967.45	8	-	-
Infosys Ltd Futures	DINFO	24-Sep-20	0	725	0	0	971.9	0	-	-
Infosys Ltd Futures	DINFO	30-Jul-20	944.6	952.15	952.95	944.6	963	13	1	-
Bharti Infratel Futures	DINFRATEL	30-Jul-20	0	176.8	0	0	190.55	0	-	-
Bharti Infratel Futures	DINFRATEL	24-Sep-20	0	236.6	0	0	192.3	0	-	-
Bharti Infratel Futures	DINFRATEL	27-Aug-20	0	227.5	0	0	191.4	0	-	-
IOC Futures	DIOC	27-Aug-20	0	79	0	0	93.85	0	-	-
IOC Futures	DIOC	24-Sep-20	0	88.4	0	0	94.3	0	-	-
IOC Futures	DIOC	30-Jul-20	0	85	0	0	93.4	0	-	-
ITC Futures	DITC	30-Jul-20	197.55	196.1	198.2	196.1	195.45	4	2	-
ITC Futures	DITC	27-Aug-20	0	195.9	0	0	196.35	0	2	-
ITC Futures	DITC	24-Sep-20	0	198.5	0	0	197.25	0	-	-
JP Morgan Chase Futures	DJPM	18-Sep-20	0	100	0	0	96.91	0	-	-
JP Morgan Chase Futures	DJPM	21-Aug-20	0	86	0	0	96.91	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	24-Sep-20	0	1364	0	0	1397.1	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Aug-20	1321.1	1354.85	1354.85	1321.1	1390.65	8	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	30-Jul-20	1338.95	1351.65	1351.65	1329.35	1384.3	13	1	1
Larsen Toubro Ltd Futures	DLT	30-Jul-20	908.95	915.4	918.05	908.95	913.65	26	4	-6
Larsen Toubro Ltd Futures	DLT	27-Aug-20	900	911.05	912.55	900	917.85	13	7	5
Larsen Toubro Ltd Futures	DLT	24-Sep-20	0	970	0	0	922.1	0	-	-
Lupin Futures	DLUPIN	24-Sep-20	0	935.3	0	0	849.1	0	-	-
Lupin Futures	DLUPIN	27-Aug-20	0	895	0	0	845.2	0	-	-
Lupin Futures	DLUPIN	30-Jul-20	0	846.85	0	0	841.35	0	-	-
Mahindra N Mahindra Futures	DMNM	30-Jul-20	0	371.75	0	0	620.45	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Aug-20	0	447.75	0	0	623.3	0	-	-
Mahindra N Mahindra Futures	DMNM	24-Sep-20	0	523	0	0	626.2	0	-	-
Microsoft Corporation Futures	DMSFT	21-Aug-20	0	180	0	0	204	0	-	-
Microsoft Corporation Futures	DMSFT	18-Sep-20	0	204	0	0	204	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	24-Sep-20	0	5842	0	0	6341.95	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	27-Aug-20	6200	6208.7	6208.7	6200	6312.8	2	1	1
Maruti Suzuki Ltd Futures	DMSIL	30-Jul-20	6164.3	6269.15	6269.15	6164.3	6283.85	6	-	-2

Daily Market Information Sheet

Date 28-Jul-2020

NTPC Futures	DNTPC	30-Jul-20	0	96.4	0	0	88.55	0	-	-
NTPC Futures	DNTPC	27-Aug-20	0	97.4	0	0	88.95	0	-	-
NTPC Futures	DNTPC	24-Sep-20	0	98.5	0	0	89.4	0	-	-
ONGC Futures	DONGC	24-Sep-20	0	84.3	0	0	80.65	0	-	-
ONGC Futures	DONGC	27-Aug-20	0	80	0	0	80.3	0	-	-
ONGC Futures	DONGC	30-Jul-20	0	81.05	0	0	79.9	0	-	-
Power Grid Futures	DPOWERGRID	30-Jul-20	0	164.3	0	0	181.95	0	-	-
Power Grid Futures	DPOWERGRID	27-Aug-20	0	159.8	0	0	182.75	0	-	-
Power Grid Futures	DPOWERGRID	24-Sep-20	0	181	0	0	183.6	0	-	-
Reliance Industries Ltd Futures	DRIL	24-Sep-20	0	1743	0	0	2198.2	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Aug-20	2173.95	2175.7	2188.05	2171.75	2188.1	77	337	63
Reliance Industries Ltd Futures	DRIL	30-Jul-20	2167.5	2176	2188.5	2160.45	2178.05	47	7	-29
State Bank of India Futures	DSBIN	30-Jul-20	188.3	190.25	191.1	186.55	189.5	32	4	-24
State Bank of India Futures	DSBIN	27-Aug-20	188.4	190.7	190.7	188.4	190.35	3	7	3
State Bank of India Futures	DSBIN	24-Sep-20	0	187.35	0	0	191.25	0	-	-
Sun Pharma Futures	DSUNPHARMA	24-Sep-20	0	492	0	0	487.15	0	-	-
Sun Pharma Futures	DSUNPHARMA	27-Aug-20	0	466.6	0	0	484.9	0	-	-
Sun Pharma Futures	DSUNPHARMA	30-Jul-20	0	470.9	0	0	482.7	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	30-Jul-20	0	40.25	0	0	38.8	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Aug-20	0	36.55	0	0	39	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	24-Sep-20	0	43.55	0	0	39.15	0	-	-
Tata Power Futures	DTATAPOWER	24-Sep-20	0	43.9	0	0	49.6	0	-	-
Tata Power Futures	DTATAPOWER	27-Aug-20	0	37.55	0	0	49.4	0	-	-
Tata Power Futures	DTATAPOWER	30-Jul-20	0	32	0	0	49.15	0	-	-
Tata Steel Futures	DTATASTEEL	30-Jul-20	356.05	358	358	352.45	358.55	50	10	6
Tata Steel Futures	DTATASTEEL	27-Aug-20	348.2	348.2	348.2	348.2	360.2	1	1	1
Tata Steel Futures	DTATASTEEL	24-Sep-20	0	330.35	0	0	361.85	0	-	-
TCS Ltd Futures	DTCS	24-Sep-20	0	2073	0	0	2331.5	0	-	-
TCS Ltd Futures	DTCS	27-Aug-20	2253.7	2289.7	2289.7	2253.7	2320.8	9	2	1
TCS Ltd Futures	DTCS	30-Jul-20	2228.2	2312.7	2317.25	2228.2	2310.15	11	-	-1
Tech Mahindra Futures	DTECHM	30-Jul-20	0	553	0	0	684.45	0	-	-
Tech Mahindra Futures	DTECHM	27-Aug-20	0	538	0	0	687.6	0	-	-
Tech Mahindra Futures	DTECHM	24-Sep-20	0	569.4	0	0	690.8	0	-	-
Tata Motors Ltd Futures	DTTMT	24-Sep-20	0	106.4	0	0	107.45	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Aug-20	105.1	105.25	105.25	105.1	106.95	4	9	4
Tata Motors Ltd Futures	DTTMT	30-Jul-20	104.95	104.55	104.95	104.45	106.45	5	-	-4
Ultratech Cement Futures	DULTRACEMCO	30-Jul-20	0	3583.4	0	0	4137.05	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Aug-20	0	3871	0	0	4156.1	0	-	-
Ultratech Cement Futures	DULTRACEMCO	24-Sep-20	0	3879	0	0	4175.3	0	-	-
UPL Futures	DUPL	24-Sep-20	0	451.7	0	0	453.2	0	-	-
UPL Futures	DUPL	27-Aug-20	0	397.4	0	0	451.1	0	-	-
UPL Futures	DUPL	30-Jul-20	0	426	0	0	449	0	-	-
Vedanta Futures	DVEDL	30-Jul-20	111.5	111.5	111.5	110.55	110.85	6	1	-
Vedanta Futures	DVEDL	27-Aug-20	111.5	111.5	111.5	111.5	111.4	1	1	1

Daily Market Information Sheet

Date 28-Jul-2020

Vedanta Futures	DVEDL	24-Sep-20	0	113	0	0	111.9	0	-	-
Wipro Futures	DWIPRO	24-Sep-20	0	221.45	0	0	278.05	0	-	-
Wipro Futures	DWIPRO	27-Aug-20	0	202.65	0	0	276.75	0	-	-
Wipro Futures	DWIPRO	30-Jul-20	0	193.55	0	0	275.5	0	-	-
Yes Bank Futures	DYESBANK	30-Jul-20	0	28.25	0	0	11.9	0	-	-
Yes Bank Futures	DYESBANK	27-Aug-20	0	27.5	0	0	11.95	0	-	-
Yes Bank Futures	DYESBANK	24-Sep-20	0	27.5	0	0	12	0	-	-
Zee Entertainment Futures	DZEEL	24-Sep-20	0	176.7	0	0	145.75	0	-	-
Zee Entertainment Futures	DZEEL	27-Aug-20	0	183.65	0	0	145.1	0	-	-
Zee Entertainment Futures	DZEEL	30-Jul-20	0	161.5	0	0	144.4	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	47.15	0	-	-
Brent Crude Oil Futures	DBRC	30-Aug-21	0	54.67	0	0	46.78	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-21	0	41.41	0	0	46.91	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	46.27	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-21	0	60.15	0	0	46.48	0	-	-
Brent Crude Oil Futures	DBRC	29-Jul-21	0	54.67	0	0	46.64	0	-	-
Brent Crude Oil Futures	DBRC	30-Jul-20	0	44.45	0	0	43.2	0	3	-
Brent Crude Oil Futures	DBRC	27-Aug-20	43.95	43.59	43.96	43.59	43.58	4	-	-
Brent Crude Oil Futures	DBRC	29-Sep-20	0	64.1	0	0	44	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	44.39	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	44.74	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	45.07	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	45.36	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	45.61	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-21	0	56.5	0	0	45.85	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	46.07	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-21	0	44.79	0	0	47.31	0	-	-
Brent Crude Oil Futures	DBRC	28-Oct-21	0	37.4	0	0	47.03	0	-	-
WTI Crude Oil Futures	DWTI	17-Dec-21	0	57.13	0	0	43.93	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-26	0	47.25	0	0	49.24	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-22	0	43	0	0	44.01	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	42.91	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	42.74	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	42.55	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	42.35	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	42.14	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	48.15	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	42.05	0	0	41.71	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-20	41.58	41.23	41.58	41.23	41.23	4	23	-2
WTI Crude Oil Futures	DWTI	21-Sep-20	41.78	41.44	41.86	41.44	41.47	9	-	-8

Daily Market Information Sheet

Date 28-Jul-2020

WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	41.93	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	43.07	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	43.85	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	44.44	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	45.06	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	45.53	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	46.11	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	46.55	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	47.11	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	47.59	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-21	0	52.16	0	0	43.5	0	-	-
WTI Crude Oil Futures	DWTI	19-Jul-21	0	52.33	0	0	43.35	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	43.22	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	48.68	0	-	-
WTI Crude Oil Futures	DWTI	20-Sep-21	0	35.5	0	0	43.61	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-21	0	35.5	0	0	43.73	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-May-21	0	35.75	0	0	43.07	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-21	0	33.5	0	0	42.74	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Feb-21	0	53.5	0	0	42.55	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Apr-21	0	33.5	0	0	42.91	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	42.14	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jan-21	0	55.35	0	0	42.35	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Aug-20	0	40.6	0	0	41.23	0	3	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	41.47	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	41.71	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	55.35	0	0	41.93	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jul-21	0	43	0	0	43.35	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Jun-21	0	35.75	0	0	43.22	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	6446	0	-	-
Copper Futures	DCU	27-Aug-20	6370	6362.5	6370	6362.5	6362.5	2	27	-
Copper Futures	DCU	24-Feb-21	0	5729	0	0	6426	0	-	-
Copper Futures	DCU	25-Nov-20	0	6004	0	0	6404	0	-	-
Copper Futures	DCU	28-Apr-21	0	5272	0	0	6437	0	-	-
Gold Futures	DG	29-Mar-21	0	1663.3	0	0	1965.6	0	-	-
Gold Futures	DG	25-Nov-20	1930.2	1962.8	1962.8	1930.2	1963.6	8	7	6
Gold Futures	DG	27-Jan-21	0	1609.4	0	0	1964.6	0	-	-
Gold Futures	DG	29-Jul-20	1946	1952.8	1953.5	1902.8	1952.8	1164	884	-270
Gold Futures	DG	28-Sep-20	1974.8	1962.7	1974.8	1914.4	1962.6	671	1845	480
Gold Futures	DG	26-May-21	0	1732.2	0	0	1966.6	0	-	-
Spot Gold	DGSG	31-Dec-20	0	1933.1	0	0	1949.2	0	-	-
India Gold Quanto Futures	DIG	23-Sep-20	0	40900	0	0	52585	0	-	-
India Gold Quanto Futures	DIG	27-Jan-21	0	41371	0	0	52878	0	-	-
India Gold Quanto Futures	DIG	25-Nov-20	0	38119	0	0	52608	0	-	-
India Gold Quanto Futures	DIG	24-Mar-21	0	44407	0	0	52974	0	-	-
India Gold Quanto Futures	DIG	27-May-21	0	46970	0	0	53075	0	-	-
Silver Futures	DS	28-Apr-21	0	15.42	0	0	24.61	0	-	-
Silver Futures	DS	25-Nov-20	0	17.135	0	0	24.51	0	-	-
Silver Futures	DS	24-Feb-21	0	17.925	0	0	24.56	0	-	-
Silver Futures	DS	27-Aug-20	25.2	24.335	25.2	22.67	24.46	161	44	-26
Silver Futures	DS	28-Jun-21	0	18.435	0	0	24.66	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	11.29	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-123.08	0	8.27	0	0	10.91	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-123.46	0	7.91	0	0	10.54	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-123.84	0	7.55	0	0	10.16	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-124.22	0	7.19	0	0	9.78	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-124.61	0	6.82	0	0	9.4	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-125.00	0	6.46	0	0	9.01	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-125.39	0	6.11	0	0	8.63	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-125.79	0	5.75	0	0	8.23	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-126.18	0	5.41	0	0	7.85	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-126.58	0	5.07	0	0	7.46	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-126.98	0	4.74	0	0	7.08	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-127.39	0	4.4	0	0	6.69	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-127.80	0	4.08	0	0	6.3	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-128.21	0	3.77	0	0	5.92	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Options	DINRO	29-Jul-20	CE-128.62	0	3.47	0	0	5.54	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-129.03	0	3.18	0	0	5.17	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-129.45	0	2.9	0	0	4.8	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-129.87	0	2.64	0	0	4.44	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-130.29	0	2.39	0	0	4.09	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-130.72	0	2.14	0	0	3.74	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-131.15	0	1.92	0	0	3.41	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-131.58	0	1.71	0	0	3.09	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-132.01	0	0.98	0	0	2.79	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-132.45	0	1.33	0	0	2.5	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-132.89	0	1.17	0	0	2.22	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-133.33	0	1.39	0	0	1.96	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-133.78	0	0.42	0	0	1.72	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-134.23	0	0.75	0	0	1.5	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-134.68	0	0.64	0	0	1.3	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-135.14	0	0.55	0	0	1.11	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-135.59	0	0.46	0	0	0.95	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-136.05	0	0.39	0	0	0.8	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-136.52	0	0.32	0	0	0.67	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-136.99	0	0.26	0	0	0.55	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-137.46	0	0.22	0	0	0.45	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-137.93	0	0.18	0	0	0.37	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-138.41	0	0.14	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-138.89	0	0.11	0	0	0.23	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-139.37	0	0.09	0	0	0.18	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	CE-139.86	0	0.07	0	0	0.14	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	0.06	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-127.39	0	0.49	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-127.80	0	0.57	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-128.21	0	0.67	0	0	0.12	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-128.62	0	0.78	0	0	0.15	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-129.03	0	0.9	0	0	0.19	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Options	DINRO	29-Jul-20	PE-129.45	0	1.04	0	0	0.24	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-129.87	0	1.19	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-130.29	0	1.36	0	0	0.37	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-130.72	0	1.54	0	0	0.45	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-131.15	0	1.75	0	0	0.54	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-131.58	0	1.97	0	0	0.65	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-132.01	0	2.2	0	0	0.78	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-132.45	0	2.46	0	0	0.92	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-132.89	0	2.73	0	0	1.09	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-133.33	0	3.02	0	0	1.27	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-133.78	0	3.33	0	0	1.47	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-134.23	0	3.65	0	0	1.7	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-134.68	0	3.99	0	0	1.95	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-135.14	0	4.35	0	0	2.22	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-135.59	0	4.71	0	0	2.5	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-136.05	0	5.1	0	0	2.81	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-136.52	0	5.5	0	0	3.15	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-136.99	0	5.91	0	0	3.5	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-137.46	0	6.33	0	0	3.89	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-137.93	0	6.76	0	0	4.36	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-138.41	0	7.2	0	0	4.84	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-138.89	0	7.65	0	0	5.32	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-139.37	0	8.11	0	0	5.8	0	-	-
Indian Rupee Options	DINRO	29-Jul-20	PE-139.86	0	8.58	0	0	6.29	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-122.32	0	8.32	0	0	11.38	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-122.70	0	7.95	0	0	11	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.08	0	7.59	0	0	10.63	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.46	0	7.23	0	0	10.25	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-123.84	0	6.87	0	0	9.88	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.22	0	6.52	0	0	9.5	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-124.61	0	6.16	0	0	9.12	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.00	0	5.81	0	0	8.74	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.39	0	5.47	0	0	8.36	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-125.79	0	5.13	0	0	7.97	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.18	0	4.8	0	0	7.6	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.58	0	4.47	0	0	7.22	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-126.98	0	4.15	0	0	6.84	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-127.39	0	3.83	0	0	6.46	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-127.80	0	3.53	0	0	6.09	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.21	0	3.24	0	0	5.72	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-128.62	0	2.96	0	0	5.36	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.03	0	2.7	0	0	5	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-129.45	0	2.44	0	0	4.65	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Options	DINRO	27-Aug-20	CE-129.87	0	2.2	0	0	4.31	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.29	0	1.97	0	0	3.98	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-130.72	0	1.76	0	0	3.65	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.15	0	1.56	0	0	3.34	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-131.58	0	1.38	0	0	3.04	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.01	0	1.21	0	0	2.75	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.45	0	1.05	0	0	2.48	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-132.89	0	0.91	0	0	2.22	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.33	0	0.79	0	0	1.98	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-133.78	0	0.67	0	0	1.75	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.23	0	0.57	0	0	1.54	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-134.68	0	0.48	0	0	1.35	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.14	0	0.4	0	0	1.17	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-135.59	0	0.34	0	0	1.01	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.05	0	0.28	0	0	0.86	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.52	0	0.23	0	0	0.73	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-136.99	0	0.19	0	0	0.62	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-137.46	0	0.15	0	0	0.52	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-137.93	0	0.12	0	0	0.43	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-138.41	0	0.1	0	0	0.35	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-138.89	0	0.08	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	CE-139.37	0	0.06	0	0	0.23	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	0.02	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	0.03	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	0.07	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.58	0	0.45	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-126.98	0	0.53	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-127.39	0	0.62	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-127.80	0	0.73	0	0	0.17	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-128.21	0	0.85	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-128.62	0	0.98	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.03	0	1.12	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.45	0	1.28	0	0	0.38	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-129.87	0	1.46	0	0	0.45	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-130.29	0	1.65	0	0	0.54	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Options	DINRO	27-Aug-20	PE-130.72	0	1.86	0	0	0.64	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-131.15	0	2.09	0	0	0.75	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-131.58	0	2.34	0	0	0.88	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.01	0	2.6	0	0	1.03	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.45	0	2.88	0	0	1.19	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-132.89	0	3.18	0	0	1.37	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-133.33	0	3.49	0	0	1.57	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-133.78	0	3.83	0	0	1.79	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.23	0	4.17	0	0	2.02	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-134.68	0	4.53	0	0	2.28	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.14	0	4.91	0	0	2.56	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-135.59	0	5.3	0	0	2.85	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.05	0	5.7	0	0	3.16	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.52	0	6.11	0	0	3.5	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-136.99	0	6.54	0	0	3.85	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.46	0	6.97	0	0	4.28	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-137.93	0	7.41	0	0	4.75	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.41	0	7.87	0	0	5.23	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-138.89	0	8.32	0	0	5.71	0	-	-
Indian Rupee Options	DINRO	27-Aug-20	PE-139.37	0	8.79	0	0	6.19	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-124.61	0	8.64	0	0	8.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.00	0	8.27	0	0	8.49	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.39	0	7.89	0	0	8.12	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-125.79	0	7.51	0	0	7.74	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.18	0	7.14	0	0	7.38	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.58	0	6.77	0	0	7.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-126.98	0	6.4	0	0	6.64	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.39	0	6.03	0	0	6.27	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-127.80	0	5.67	0	0	5.91	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.21	0	5.31	0	0	5.56	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-128.62	0	4.96	0	0	5.21	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.03	0	4.62	0	0	4.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.45	0	4.29	0	0	4.54	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-129.87	0	3.96	0	0	4.21	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.29	0	3.65	0	0	3.9	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-130.72	0	3.34	0	0	3.59	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.15	0	3.04	0	0	3.29	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-131.58	0	2.76	0	0	3.01	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.01	0	2.5	0	0	2.74	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.45	0	2.25	0	0	2.48	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-132.89	0	2.01	0	0	2.23	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.33	0	1.79	0	0	2	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-133.78	0	1.58	0	0	1.79	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Options	DINRO	28-Sep-20	CE-134.23	0	1.39	0	0	1.59	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-134.68	0	1.21	0	0	1.4	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.14	0	1.05	0	0	1.23	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-135.59	0	0.91	0	0	1.07	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.05	0	0.78	0	0	0.93	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.52	0	0.66	0	0	0.8	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-136.99	0	0.56	0	0	0.69	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.46	0	0.47	0	0	0.59	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-137.93	0	0.39	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-138.41	0	0.32	0	0	0.42	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-138.89	0	0.27	0	0	0.35	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-139.37	0	0.22	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-139.86	0	0.17	0	0	0.24	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-140.35	0	0.14	0	0	0.19	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-140.85	0	0.11	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-141.34	0	0.09	0	0	0.13	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-141.84	0	0.07	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	CE-142.35	0	0.06	0	0	0.08	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	0.07	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	0.1	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.18	0	0.11	0	0	0.13	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.58	0	0.14	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-126.98	0	0.17	0	0	0.19	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-127.39	0	0.21	0	0	0.23	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-127.80	0	0.25	0	0	0.27	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-128.21	0	0.31	0	0	0.33	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-128.62	0	0.37	0	0	0.39	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.03	0	0.43	0	0	0.46	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.45	0	0.52	0	0	0.54	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-129.87	0	0.61	0	0	0.63	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-130.29	0	0.71	0	0	0.73	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-130.72	0	0.83	0	0	0.85	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.15	0	0.97	0	0	0.98	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-131.58	0	1.11	0	0	1.13	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.01	0	1.28	0	0	1.29	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.45	0	1.46	0	0	1.46	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-132.89	0	1.66	0	0	1.66	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.33	0	1.88	0	0	1.87	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-133.78	0	2.12	0	0	2.1	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.23	0	2.38	0	0	2.34	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-134.68	0	2.65	0	0	2.61	0	-	-

Daily Market Information Sheet

Date 28-Jul-2020

Indian Rupee Options	DINRO	28-Sep-20	PE-135.14	0	2.95	0	0	2.89	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-135.59	0	3.25	0	0	3.19	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.05	0	3.58	0	0	3.5	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.52	0	3.93	0	0	3.84	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-136.99	0	4.3	0	0	4.2	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.46	0	4.68	0	0	4.67	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-137.93	0	5.07	0	0	5.14	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.41	0	5.48	0	0	5.62	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-138.89	0	5.9	0	0	6.1	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.37	0	6.33	0	0	6.58	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-139.86	0	6.78	0	0	7.07	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.35	0	7.23	0	0	7.56	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-140.85	0	7.7	0	0	8.06	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.34	0	8.16	0	0	8.55	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-141.84	0	8.64	0	0	9.05	0	-	-
Indian Rupee Options	DINRO	28-Sep-20	PE-142.35	0	9.14	0	0	9.56	0	-	-