

Daily Market Information Sheet

Date 11-Oct-2019

| Product Group | Trading Volume (10-Oct-2019) | Trading Volume (11-Oct-2019) | Open Interest | Change in OI |
|-------------------|------------------------------|------------------------------|---------------|--------------|
| DGCX Currencies | 68863 | 86004 | 299716 | -4490 |
| DGCX Equities | 2901 | 2829 | 494 | 179 |
| DGCX Hydrocarbons | 237 | 510 | 194 | -43 |
| DGCX Metals | 2309 | 3203 | 1563 | -114 |
| DGCX Indices | 0 | 0 | 0 | 0 |

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 | 16-Dec-19 | 67.91 | 68.13 | 68.16 | 67.91 | 68.13 | 24 | 75 | -6 |
| Australian Dollar Futures | DAUD | 16-Mar-20 | 0 | 71.56 | 0 | 0 | 68.28 | 0 | - | - |
| Australian Dollar Futures | DAUD | 15-Jun-20 | 0 | 69.15 | 0 | 0 | 68.41 | 0 | - | - |
| Australian Dollar Futures | DAUD | 14-Sep-20 | 0 | 69.23 | 0 | 0 | 68.53 | 0 | - | - |
| Canadian Dollar Futures | DCAD | 15-Sep-20 | 0 | 75.65 | 0 | 0 | 75.84 | 0 | - | - |
| Canadian Dollar Futures | DCAD | 16-Jun-20 | 0 | 75.06 | 0 | 0 | 75.85 | 0 | - | - |
| Canadian Dollar Futures | DCAD | 17-Dec-19 | 75.58 | 75.83 | 75.83 | 75.58 | 75.83 | 9 | 49 | 3 |
| Canadian Dollar Futures | DCAD | 17-Mar-20 | 0 | 74.61 | 0 | 0 | 75.86 | 0 | - | - |
| Swiss Franc Futures | DCHF | 16-Dec-19 | 100.8 | 100.79 | 100.8 | 100.6 | 100.79 | 10 | 94 | 2 |
| Swiss Franc Futures | DCHF | 16-Mar-20 | 0 | 102 | 0 | 0 | 101.54 | 0 | - | - |
| Swiss Franc Futures | DCHF | 15-Jun-20 | 0 | 103.24 | 0 | 0 | 102.2 | 0 | - | - |
| Swiss Franc Futures | DCHF | 14-Sep-20 | 0 | 104.52 | 0 | 0 | 102.83 | 0 | - | - |
| Euro Futures | DEUR | 14-Sep-20 | 0 | 113.19 | 0 | 0 | 112.85 | 0 | - | - |
| Euro Futures | DEUR | 15-Jun-20 | 0 | 115.47 | 0 | 0 | 112.24 | 0 | - | - |
| Euro Futures | DEUR | 16-Dec-19 | 110.63 | 110.93 | 111.09 | 110.5 | 110.93 | 998 | 2298 | -274 |
| Euro Futures | DEUR | 16-Mar-20 | 111.36 | 111.36 | 111.43 | 111.34 | 111.62 | 332 | - | - |
| Pound Sterling Futures | DGBP | 16-Dec-19 | 124.65 | 126.78 | 127.2 | 124.4 | 126.91 | 425 | 556 | 90 |
| Pound Sterling Futures | DGBP | 16-Mar-20 | 0 | 123.22 | 0 | 0 | 127.27 | 0 | - | - |
| Pound Sterling Futures | DGBP | 15-Jun-20 | 0 | 127.58 | 0 | 0 | 127.56 | 0 | - | - |
| Pound Sterling Futures | DGBP | 14-Sep-20 | 0 | 125.94 | 0 | 0 | 127.82 | 0 | - | - |
| Indian Rupee Futures | DINR | 29-Jul-20 | 0 | 139.75 | 0 | 0 | 136.45 | 0 | - | - |
| Indian Rupee Futures | DINR | 27-Aug-20 | 0 | 133.27 | 0 | 0 | 136 | 0 | - | - |
| Indian Rupee Futures | DINR | 28-Sep-20 | 0 | 135 | 0 | 0 | 135.49 | 0 | - | - |
| Indian Rupee Futures | DINR | 27-Mar-20 | 0 | 138.53 | 0 | 0 | 138.34 | 0 | - | - |
| Indian Rupee Futures | DINR | 28-Apr-20 | 0 | 136.52 | 0 | 0 | 137.86 | 0 | - | - |
| Indian Rupee Futures | DINR | 27-May-20 | 0 | 137.13 | 0 | 0 | 137.44 | 0 | - | - |
| Indian Rupee Futures | DINR | 26-Jun-20 | 0 | 138.14 | 0 | 0 | 136.97 | 0 | - | - |
| Indian Rupee Futures | DINR | 29-Oct-19 | 140.75 | 140.85 | 141 | 140.45 | 140.85 | 38159 | 44277 | -6669 |
| Indian Rupee Futures | DINR | 27-Nov-19 | 140.42 | 140.44 | 140.5 | 140 | 140.37 | 2330 | 35154 | -332 |
| Indian Rupee Futures | DINR | 27-Dec-19 | 139.89 | 139.9 | 139.9 | 139.5 | 139.8 | 76 | 21969 | 42 |
| Indian Rupee Futures | DINR | 29-Jan-20 | 0 | 138.47 | 0 | 0 | 139.31 | 0 | 22915 | - |

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|-----------------------------|---------|-----------|---------|---------|---------|---------|---------|-------|-------|-------|
| Indian Rupee Futures | DINR | 26-Feb-20 | 138.94 | 138.7 | 138.97 | 138.65 | 138.8 | 2470 | 13171 | 2470 |
| Indian Rupee Quanto Futures | DINRI | 29-Oct-19 | 71.0075 | 70.9925 | 71.21 | 70.9775 | 70.9975 | 24803 | 36293 | -352 |
| Indian Rupee Quanto Futures | DINRI | 27-Dec-19 | 0 | 71.8025 | 0 | 0 | 71.53 | 0 | - | - |
| Indian Rupee Quanto Futures | DINRI | 27-Nov-19 | 71.32 | 71.265 | 71.4525 | 71.265 | 71.24 | 690 | 16906 | 577 |
| Indian Rupee Mini Futures | DINRM | 27-Aug-20 | 0 | 133.27 | 0 | 0 | 136 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 27-Mar-20 | 0 | 138.53 | 0 | 0 | 138.34 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 28-Sep-20 | 0 | 135 | 0 | 0 | 135.49 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 29-Jul-20 | 0 | 139.75 | 0 | 0 | 136.45 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 26-Jun-20 | 0 | 138.14 | 0 | 0 | 136.97 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 27-May-20 | 0 | 137.13 | 0 | 0 | 137.44 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 28-Apr-20 | 0 | 136.52 | 0 | 0 | 137.86 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 29-Oct-19 | 140.94 | 140.85 | 140.97 | 140.46 | 140.85 | 12915 | 21880 | -2062 |
| Indian Rupee Mini Futures | DINRM | 27-Nov-19 | 140.43 | 140.32 | 140.45 | 140.05 | 140.37 | 782 | 33412 | 92 |
| Indian Rupee Mini Futures | DINRM | 27-Dec-19 | 0 | 137.03 | 0 | 0 | 139.8 | 0 | 22193 | - |
| Indian Rupee Mini Futures | DINRM | 29-Jan-20 | 0 | 138.48 | 0 | 0 | 139.31 | 0 | 17278 | - |
| Indian Rupee Mini Futures | DINRM | 26-Feb-20 | 138.92 | 138.7 | 138.96 | 138.7 | 138.8 | 1907 | 10970 | 1907 |
| Japanese Yen Futures | DJPY | 16-Dec-19 | 92.8 | 92.6 | 92.8 | 92.5 | 92.6 | 62 | 75 | 22 |
| Japanese Yen Futures | DJPY | 16-Mar-20 | 0 | 92 | 0 | 0 | 93.18 | 0 | - | - |
| Japanese Yen Futures | DJPY | 15-Jun-20 | 0 | 94.5 | 0 | 0 | 93.68 | 0 | - | - |
| Japanese Yen Futures | DJPY | 14-Sep-20 | 0 | 95.38 | 0 | 0 | 94.16 | 0 | - | - |
| Russian Ruble Futures | DUSDRUB | 15-Jun-20 | 0 | 67.479 | 0 | 0 | 70.073 | 0 | - | - |
| Russian Ruble Futures | DUSDRUB | 16-Mar-20 | 0 | 68.2 | 0 | 0 | 68.899 | 0 | - | - |
| Russian Ruble Futures | DUSDRUB | 16-Dec-19 | 0 | 67.8 | 0 | 0 | 67.7 | 0 | - | - |
| South African Rand Futures | DUSDZAR | 14-Oct-19 | 0 | 15.075 | 0 | 0 | 15.043 | 0 | - | - |
| South African Rand Futures | DUSDZAR | 18-Nov-19 | 0 | 15.264 | 0 | 0 | 15.069 | 0 | - | - |
| South African Rand Futures | DUSDZAR | 13-Dec-19 | 0 | 14.791 | 0 | 0 | 15.095 | 0 | - | - |

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-Oct-19 | 0 | 204.88 | 0 | 0 | 235.28 | 0 | - | - |
| Apple Inc Futures | DAAPL | 18-Nov-19 | 0 | 220 | 0 | 0 | 235.28 | 0 | - | - |
| ACC Futures | DACC | 26-Dec-19 | 0 | 1670 | 0 | 0 | 1461 | 0 | - | - |
| ACC Futures | DACC | 28-Nov-19 | 0 | 1524 | 0 | 0 | 1454.3 | 0 | - | - |
| ACC Futures | DACC | 31-Oct-19 | 0 | 1608.65 | 0 | 0 | 1447.6 | 0 | - | - |
| Adani Ports and SEZ Futures | DADANIPTS | 31-Oct-19 | 0 | 386.05 | 0 | 0 | 410.35 | 0 | - | - |
| Adani Ports and SEZ Futures | DADANIPTS | 28-Nov-19 | 0 | 372 | 0 | 0 | 412.2 | 0 | - | - |
| Adani Ports and SEZ Futures | DADANIPTS | 26-Dec-19 | 0 | 425 | 0 | 0 | 414.1 | 0 | - | - |
| Ambuja Cements Futures | DAMBUJACEM | 26-Dec-19 | 0 | 213 | 0 | 0 | 191.55 | 0 | - | - |
| Ambuja Cements Futures | DAMBUJACEM | 28-Nov-19 | 0 | 203 | 0 | 0 | 190.65 | 0 | - | - |
| Ambuja Cements Futures | DAMBUJACEM | 31-Oct-19 | 0 | 222.95 | 0 | 0 | 189.8 | 0 | - | - |
| Asian Paints Futures | DASIANPAINT | 31-Oct-19 | 0 | 1518.3 | 0 | 0 | 1795.85 | 0 | - | - |
| Asian Paints Futures | DASIANPAINT | 28-Nov-19 | 0 | 1641 | 0 | 0 | 1804.15 | 0 | - | - |
| Asian Paints Futures | DASIANPAINT | 26-Dec-19 | 0 | 1797 | 0 | 0 | 1812.45 | 0 | - | - |

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|--------------------------|-------------|-----------|-------|---------|--------|-------|----------|-----|-----|-----|
| Aurobindo Pharma Futures | DAUROPHARMA | 26-Dec-19 | 0 | 620 | 0 | 0 | 444.4 | 0 | - | - |
| Aurobindo Pharma Futures | DAUROPHARMA | 28-Nov-19 | 0 | 600 | 0 | 0 | 442.35 | 0 | - | - |
| Aurobindo Pharma Futures | DAUROPHARMA | 31-Oct-19 | 456.8 | 446.15 | 456.8 | 444.6 | 440.3 | 179 | 11 | -1 |
| Axis Bank Ltd Futures | DAXSB | 31-Oct-19 | 682.1 | 674.6 | 682.1 | 674.3 | 674.8 | 79 | 3 | 1 |
| Axis Bank Ltd Futures | DAXSB | 28-Nov-19 | 0 | 671 | 0 | 0 | 677.9 | 0 | - | - |
| Axis Bank Ltd Futures | DAXSB | 26-Dec-19 | 0 | 710 | 0 | 0 | 681.05 | 0 | - | - |
| Bajaj Auto Futures | DBAJAJAUTO | 26-Dec-19 | 0 | 3015 | 0 | 0 | 2934.75 | 0 | - | - |
| Bajaj Auto Futures | DBAJAJAUTO | 28-Nov-19 | 0 | 2802 | 0 | 0 | 2921.3 | 0 | - | - |
| Bajaj Auto Futures | DBAJAJAUTO | 31-Oct-19 | 0 | 2585.3 | 0 | 0 | 2907.85 | 0 | - | - |
| Bajaj Finance Futures | DBAJFINANCE | 31-Oct-19 | 0 | 3092.3 | 0 | 0 | 3985.65 | 0 | - | - |
| Bajaj Finance Futures | DBAJFINANCE | 28-Nov-19 | 0 | 3352 | 0 | 0 | 4004 | 0 | - | - |
| Bajaj Finance Futures | DBAJFINANCE | 26-Dec-19 | 0 | 4061 | 0 | 0 | 4022.5 | 0 | - | - |
| Bank of Baroda Futures | DBANKBARODA | 26-Dec-19 | 0 | 97.2 | 0 | 0 | 92 | 0 | - | - |
| Bank of Baroda Futures | DBANKBARODA | 28-Nov-19 | 0 | 93 | 0 | 0 | 91.55 | 0 | - | - |
| Bank of Baroda Futures | DBANKBARODA | 31-Oct-19 | 0 | 121.4 | 0 | 0 | 91.15 | 0 | - | - |
| Bharti Airtel Futures | DBHARTIARTL | 31-Oct-19 | 376.8 | 383.45 | 383.45 | 376.7 | 384.1 | 153 | 111 | 104 |
| Bharti Airtel Futures | DBHARTIARTL | 28-Nov-19 | 0 | 349 | 0 | 0 | 385.85 | 0 | - | - |
| Bharti Airtel Futures | DBHARTIARTL | 26-Dec-19 | 0 | 350 | 0 | 0 | 387.65 | 0 | - | - |
| Bosch Futures | DBOSCHLTD | 26-Dec-19 | 0 | 14350 | 0 | 0 | 13295.25 | 0 | - | - |
| Bosch Futures | DBOSCHLTD | 28-Nov-19 | 0 | 14225 | 0 | 0 | 13234.2 | 0 | - | - |
| Bosch Futures | DBOSCHLTD | 31-Oct-19 | 0 | 15228.3 | 0 | 0 | 13173.45 | 0 | - | - |
| BPCL Futures | DBPCL | 31-Oct-19 | 0 | 345.45 | 0 | 0 | 489.55 | 0 | - | - |
| BPCL Futures | DBPCL | 28-Nov-19 | 0 | 359 | 0 | 0 | 491.8 | 0 | - | - |
| BPCL Futures | DBPCL | 26-Dec-19 | 0 | 487 | 0 | 0 | 494.05 | 0 | - | - |
| Cipla Futures | DCIPLA | 26-Dec-19 | 0 | 445 | 0 | 0 | 446.8 | 0 | - | - |
| Cipla Futures | DCIPLA | 28-Nov-19 | 0 | 472 | 0 | 0 | 444.75 | 0 | - | - |
| Cipla Futures | DCIPLA | 31-Oct-19 | 0 | 551.95 | 0 | 0 | 442.75 | 0 | - | - |
| Coal India Futures | DCOALINDIA | 31-Oct-19 | 0 | 212.25 | 0 | 0 | 189.65 | 0 | - | - |
| Coal India Futures | DCOALINDIA | 28-Nov-19 | 0 | 192 | 0 | 0 | 190.5 | 0 | - | - |
| Coal India Futures | DCOALINDIA | 26-Dec-19 | 0 | 206 | 0 | 0 | 191.4 | 0 | - | - |
| Dr Reddys Labs Futures | DDRREDDY | 26-Dec-19 | 0 | 2816 | 0 | 0 | 2684.3 | 0 | - | - |
| Dr Reddys Labs Futures | DDRREDDY | 28-Nov-19 | 0 | 2568 | 0 | 0 | 2671.95 | 0 | - | - |
| Dr Reddys Labs Futures | DDRREDDY | 31-Oct-19 | 0 | 2694.1 | 0 | 0 | 2659.7 | 0 | - | - |
| Eicher Motors Futures | DEICHERMOT | 31-Oct-19 | 0 | 16684.2 | 0 | 0 | 18258.1 | 0 | - | - |
| Eicher Motors Futures | DEICHERMOT | 28-Nov-19 | 0 | 16806 | 0 | 0 | 18342.3 | 0 | - | - |
| Eicher Motors Futures | DEICHERMOT | 26-Dec-19 | 0 | 18181 | 0 | 0 | 18426.95 | 0 | - | - |
| Facebook Inc Futures | DFB | 18-Nov-19 | 0 | 190 | 0 | 0 | 185.76 | 0 | - | - |
| Facebook Inc Futures | DFB | 21-Oct-19 | 0 | 180 | 0 | 0 | 185.76 | 0 | - | - |
| GAIL India Futures | DGAIL | 31-Oct-19 | 0 | 136.75 | 0 | 0 | 125.35 | 0 | - | - |
| GAIL India Futures | DGAIL | 26-Dec-19 | 0 | 139 | 0 | 0 | 126.5 | 0 | - | - |
| GAIL India Futures | DGAIL | 28-Nov-19 | 0 | 130 | 0 | 0 | 125.9 | 0 | - | - |
| Alphabet Inc Futures | DGOOGL | 18-Nov-19 | 0 | 1240 | 0 | 0 | 1224.6 | 0 | - | - |
| Alphabet Inc Futures | DGOOGL | 21-Oct-19 | 0 | 1167 | 0 | 0 | 1224.6 | 0 | - | - |
| HCL Tech Futures | DHCLTECH | 31-Oct-19 | 0 | 1026.55 | 0 | 0 | 1082.9 | 0 | - | - |

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|--------------------------------|-------------|-----------|---------|---------|---------|--------|---------|-----|-----|-----|
| HCL Tech Futures | DHCLTECH | 28-Nov-19 | 0 | 1135 | 0 | 0 | 1087.85 | 0 | - | - |
| HCL Tech Futures | DHCLTECH | 26-Dec-19 | 0 | 1060 | 0 | 0 | 1092.9 | 0 | - | - |
| HDFC Futures | DHDFC | 26-Dec-19 | 0 | 2094 | 0 | 0 | 2035.1 | 0 | - | - |
| HDFC Futures | DHDFC | 28-Nov-19 | 0 | 2162 | 0 | 0 | 2025.75 | 0 | - | - |
| HDFC Futures | DHDFC | 31-Oct-19 | 2015 | 2012.95 | 2027.9 | 1985 | 2016.45 | 31 | 14 | -7 |
| HDFC Bank Ltd Futures | DHDFCB | 31-Oct-19 | 1219.45 | 1204.7 | 1225.75 | 1201.6 | 1202.55 | 14 | 4 | -4 |
| HDFC Bank Ltd Futures | DHDFCB | 28-Nov-19 | 0 | 1105.15 | 0 | 0 | 1208.1 | 0 | - | - |
| HDFC Bank Ltd Futures | DHDFCB | 26-Dec-19 | 0 | 1261 | 0 | 0 | 1213.65 | 0 | - | - |
| Hero MotoCorp Futures | HEROMOTOCO | 26-Dec-19 | 0 | 2800 | 0 | 0 | 2630.1 | 0 | - | - |
| Hero MotoCorp Futures | HEROMOTOCO | 28-Nov-19 | 0 | 2589 | 0 | 0 | 2618 | 0 | - | - |
| Hero MotoCorp Futures | HEROMOTOCO | 31-Oct-19 | 0 | 2422.45 | 0 | 0 | 2606 | 0 | - | - |
| Hindalco Ind Futures | DHINDALCO | 31-Oct-19 | 189.35 | 186.9 | 189.35 | 185.95 | 187.8 | 60 | 4 | - |
| Hindalco Ind Futures | DHINDALCO | 28-Nov-19 | 0 | 182 | 0 | 0 | 188.65 | 0 | - | - |
| Hindalco Ind Futures | DHINDALCO | 26-Dec-19 | 0 | 199 | 0 | 0 | 189.5 | 0 | - | - |
| HPCL Futures | DHINDPETRO | 26-Dec-19 | 0 | 309 | 0 | 0 | 312.3 | 0 | - | - |
| HPCL Futures | DHINDPETRO | 28-Nov-19 | 0 | 270 | 0 | 0 | 310.85 | 0 | - | - |
| HPCL Futures | DHINDPETRO | 31-Oct-19 | 312.7 | 310.4 | 312.75 | 303.75 | 309.4 | 566 | 127 | 125 |
| Hindustan Unilever Futures | DHINDUNILVR | 31-Oct-19 | 0 | 1762.85 | 0 | 0 | 2010.9 | 0 | - | - |
| Hindustan Unilever Futures | DHINDUNILVR | 28-Nov-19 | 0 | 1862 | 0 | 0 | 2020.2 | 0 | - | - |
| Hindustan Unilever Futures | DHINDUNILVR | 26-Dec-19 | 0 | 2065 | 0 | 0 | 2029.5 | 0 | - | - |
| Indiabulls HSG Finance Futures | DIBULHSGFIN | 26-Dec-19 | 0 | 420 | 0 | 0 | 212.5 | 0 | - | - |
| Indiabulls HSG Finance Futures | DIBULHSGFIN | 28-Nov-19 | 0 | 456 | 0 | 0 | 211.55 | 0 | - | - |
| Indiabulls HSG Finance Futures | DIBULHSGFIN | 31-Oct-19 | 0 | 622.15 | 0 | 0 | 210.55 | 0 | - | - |
| ICICI Bank Ltd Futures | DICICIBC | 31-Oct-19 | 431.1 | 428.9 | 433.25 | 425.15 | 429.9 | 94 | 3 | -17 |
| ICICI Bank Ltd Futures | DICICIBC | 28-Nov-19 | 0 | 410 | 0 | 0 | 431.85 | 0 | - | - |
| ICICI Bank Ltd Futures | DICICIBC | 26-Dec-19 | 0 | 460 | 0 | 0 | 433.85 | 0 | - | - |
| IndusInd Bank Futures | DINDUSINDBK | 26-Dec-19 | 0 | 1570 | 0 | 0 | 1238.35 | 0 | - | - |
| IndusInd Bank Futures | DINDUSINDBK | 28-Nov-19 | 0 | 1372 | 0 | 0 | 1232.7 | 0 | - | - |
| IndusInd Bank Futures | DINDUSINDBK | 31-Oct-19 | 0 | 1412.6 | 0 | 0 | 1227.05 | 0 | - | - |
| Infosys Ltd Futures | DINFO | 31-Oct-19 | 777.55 | 805 | 813 | 777.55 | 817.35 | 117 | 3 | -7 |
| Infosys Ltd Futures | DINFO | 28-Nov-19 | 0 | 820 | 0 | 0 | 821.1 | 0 | - | - |
| Infosys Ltd Futures | DINFO | 26-Dec-19 | 0 | 795 | 0 | 0 | 824.9 | 0 | - | - |
| Bharti Infratel Futures | DINFRATEL | 26-Dec-19 | 0 | 263 | 0 | 0 | 261.35 | 0 | - | - |
| Bharti Infratel Futures | DINFRATEL | 28-Nov-19 | 0 | 262 | 0 | 0 | 260.15 | 0 | - | - |
| Bharti Infratel Futures | DINFRATEL | 31-Oct-19 | 0 | 275.55 | 0 | 0 | 258.95 | 0 | - | - |
| IOC Futures | DIOC | 31-Oct-19 | 0 | 157.45 | 0 | 0 | 143.85 | 0 | - | - |
| IOC Futures | DIOC | 28-Nov-19 | 0 | 125 | 0 | 0 | 144.5 | 0 | - | - |
| IOC Futures | DIOC | 26-Dec-19 | 0 | 147 | 0 | 0 | 145.2 | 0 | - | - |
| ITC Futures | DITC | 26-Dec-19 | 0 | 254 | 0 | 0 | 247 | 0 | - | - |
| ITC Futures | DITC | 28-Nov-19 | 0 | 245 | 0 | 0 | 245.85 | 0 | - | - |
| ITC Futures | DITC | 31-Oct-19 | 244.7 | 246.05 | 246.05 | 244.45 | 244.7 | 87 | 9 | -1 |
| JP Morgan Chase Futures | DJPM | 21-Oct-19 | 0 | 104 | 0 | 0 | 117.39 | 0 | - | - |
| JP Morgan Chase Futures | DJPM | 18-Nov-19 | 0 | 120 | 0 | 0 | 117.39 | 0 | - | - |
| Kotak Mahindra Bank Futures | DKOTAKBANK | 28-Nov-19 | 0 | 1474 | 0 | 0 | 1600.05 | 0 | - | - |

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| Kotak Mahindra Bank Futures | DKOTAKBANK | 26-Dec-19 | 0 | 1650 | 0 | 0 | 1607.45 | 0 | - | - |
| Kotak Mahindra Bank Futures | DKOTAKBANK | 31-Oct-19 | 0 | 1514.7 | 0 | 0 | 1592.7 | 0 | - | - |
| Larsen Toubro Ltd Futures | DLT | 31-Oct-19 | 1441.8 | 1430.5 | 1450.35 | 1430.5 | 1432.15 | 18 | 13 | -6 |
| Larsen Toubro Ltd Futures | DLT | 26-Dec-19 | 0 | 1512 | 0 | 0 | 1445.4 | 0 | - | - |
| Larsen Toubro Ltd Futures | DLT | 28-Nov-19 | 0 | 1364 | 0 | 0 | 1438.75 | 0 | - | - |
| Lupin Futures | DLUPIN | 28-Nov-19 | 0 | 746 | 0 | 0 | 707.1 | 0 | - | - |
| Lupin Futures | DLUPIN | 26-Dec-19 | 0 | 740 | 0 | 0 | 710.35 | 0 | - | - |
| Lupin Futures | DLUPIN | 31-Oct-19 | 0 | 781.15 | 0 | 0 | 703.85 | 0 | - | - |
| Mahindra N Mahindra Futures | DMNM | 31-Oct-19 | 0 | 555.8 | 0 | 0 | 561.85 | 0 | - | - |
| Mahindra N Mahindra Futures | DMNM | 26-Dec-19 | 0 | 575 | 0 | 0 | 567.05 | 0 | - | - |
| Mahindra N Mahindra Futures | DMNM | 28-Nov-19 | 0 | 536 | 0 | 0 | 564.45 | 0 | - | - |
| Microsoft Corporation Futures | DMSFT | 18-Nov-19 | 0 | 140 | 0 | 0 | 140.69 | 0 | - | - |
| Microsoft Corporation Futures | DMSFT | 21-Oct-19 | 0 | 137.5 | 0 | 0 | 140.69 | 0 | - | - |
| Maruti Suzuki Ltd Futures | DMSIL | 31-Oct-19 | 6730 | 6734.15 | 6734.15 | 6667.9 | 6719.85 | 79 | 14 | 1 |
| Maruti Suzuki Ltd Futures | DMSIL | 28-Nov-19 | 0 | 6209 | 0 | 0 | 6750.85 | 0 | - | - |
| Maruti Suzuki Ltd Futures | DMSIL | 26-Dec-19 | 0 | 6960 | 0 | 0 | 6782 | 0 | - | - |
| NTPC Futures | DNTPC | 26-Dec-19 | 0 | 118 | 0 | 0 | 118.15 | 0 | - | - |
| NTPC Futures | DNTPC | 28-Nov-19 | 0 | 125 | 0 | 0 | 117.6 | 0 | - | - |
| NTPC Futures | DNTPC | 31-Oct-19 | 0 | 142.3 | 0 | 0 | 117.05 | 0 | - | - |
| ONGC Futures | DONGC | 31-Oct-19 | 0 | 146 | 0 | 0 | 129.4 | 0 | - | - |
| ONGC Futures | DONGC | 28-Nov-19 | 0 | 125 | 0 | 0 | 130 | 0 | - | - |
| ONGC Futures | DONGC | 26-Dec-19 | 0 | 140 | 0 | 0 | 130.6 | 0 | - | - |
| Power Grid Futures | DPOWERGRID | 26-Dec-19 | 0 | 202 | 0 | 0 | 203.5 | 0 | - | - |
| Power Grid Futures | DPOWERGRID | 28-Nov-19 | 0 | 208 | 0 | 0 | 202.55 | 0 | - | - |
| Power Grid Futures | DPOWERGRID | 31-Oct-19 | 0 | 213 | 0 | 0 | 201.65 | 0 | - | - |
| Reliance Industries Ltd Futures | DRIL | 31-Oct-19 | 1362.75 | 1352.75 | 1366.25 | 1349.5 | 1356.85 | 205 | 7 | - |
| Reliance Industries Ltd Futures | DRIL | 28-Nov-19 | 0 | 1261 | 0 | 0 | 1363.1 | 0 | - | - |
| Reliance Industries Ltd Futures | DRIL | 26-Dec-19 | 0 | 1316 | 0 | 0 | 1369.4 | 0 | - | - |
| State Bank of India Futures | DSBIN | 26-Dec-19 | 0 | 286 | 0 | 0 | 257.7 | 0 | - | - |
| State Bank of India Futures | DSBIN | 28-Nov-19 | 0 | 278 | 0 | 0 | 256.5 | 0 | - | - |
| State Bank of India Futures | DSBIN | 31-Oct-19 | 258.2 | 255.95 | 261.65 | 252.95 | 255.35 | 129 | 42 | -1 |
| Sun Pharma Futures | DSUNPHARMA | 31-Oct-19 | 387.7 | 385.6 | 387.7 | 384.05 | 387.5 | 199 | 3 | - |
| Sun Pharma Futures | DSUNPHARMA | 28-Nov-19 | 0 | 441 | 0 | 0 | 389.3 | 0 | - | - |
| Sun Pharma Futures | DSUNPHARMA | 26-Dec-19 | 0 | 418 | 0 | 0 | 391.1 | 0 | - | - |
| Tata Motors DVR Futures | DTATAMTRDVR | 26-Dec-19 | 0 | 57.7 | 0 | 0 | 54.5 | 0 | - | - |
| Tata Motors DVR Futures | DTATAMTRDVR | 28-Nov-19 | 0 | 53 | 0 | 0 | 54.25 | 0 | - | - |
| Tata Motors DVR Futures | DTATAMTRDVR | 31-Oct-19 | 0 | 79 | 0 | 0 | 54 | 0 | - | - |
| Tata Power Futures | DTATAPOWER | 31-Oct-19 | 0 | 70 | 0 | 0 | 61.3 | 0 | - | - |
| Tata Power Futures | DTATAPOWER | 28-Nov-19 | 0 | 56 | 0 | 0 | 61.55 | 0 | - | - |
| Tata Power Futures | DTATAPOWER | 26-Dec-19 | 0 | 64.6 | 0 | 0 | 61.85 | 0 | - | - |
| Tata Steel Futures | DTATASTEEL | 26-Dec-19 | 0 | 381 | 0 | 0 | 343.2 | 0 | - | - |
| Tata Steel Futures | DTATASTEEL | 28-Nov-19 | 0 | 341 | 0 | 0 | 341.65 | 0 | - | - |
| Tata Steel Futures | DTATASTEEL | 31-Oct-19 | 339.9 | 339 | 343.6 | 336.85 | 340.05 | 120 | 10 | -6 |
| TCS Ltd Futures | DTCS | 31-Oct-19 | 1909.65 | 1951.65 | 1951.65 | 1909.65 | 1993.05 | 70 | 17 | - |

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|---------------------------|-------------|-----------|--------|---------|--------|--------|---------|-----|----|----|
| TCS Ltd Futures | DTCS | 28-Nov-19 | 0 | 2269 | 0 | 0 | 2002.25 | 0 | - | - |
| TCS Ltd Futures | DTCS | 26-Dec-19 | 0 | 2120 | 0 | 0 | 2011.5 | 0 | - | - |
| Tech Mahindra Futures | DTECHM | 26-Dec-19 | 0 | 725 | 0 | 0 | 730.4 | 0 | - | - |
| Tech Mahindra Futures | DTECHM | 28-Nov-19 | 0 | 702 | 0 | 0 | 727.05 | 0 | - | - |
| Tech Mahindra Futures | DTECHM | 31-Oct-19 | 0 | 662.35 | 0 | 0 | 723.7 | 0 | - | - |
| Tata Motors Ltd Futures | DTTMT | 31-Oct-19 | 119.9 | 122.45 | 122.45 | 118.75 | 121.7 | 451 | 16 | -1 |
| Tata Motors Ltd Futures | DTTMT | 28-Nov-19 | 0 | 116 | 0 | 0 | 122.25 | 0 | - | - |
| Tata Motors Ltd Futures | DTTMT | 26-Dec-19 | 0 | 127 | 0 | 0 | 122.8 | 0 | - | - |
| Ultratech Cement Futures | DULTRACEMCO | 26-Dec-19 | 0 | 4460 | 0 | 0 | 4127.8 | 0 | - | - |
| Ultratech Cement Futures | DULTRACEMCO | 28-Nov-19 | 0 | 4139 | 0 | 0 | 4108.8 | 0 | - | - |
| Ultratech Cement Futures | DULTRACEMCO | 31-Oct-19 | 0 | 4527.25 | 0 | 0 | 4089.95 | 0 | - | - |
| UPL Futures | DUPL | 31-Oct-19 | 0 | 613.45 | 0 | 0 | 591.7 | 0 | - | - |
| UPL Futures | DUPL | 28-Nov-19 | 0 | 567 | 0 | 0 | 594.4 | 0 | - | - |
| UPL Futures | DUPL | 26-Dec-19 | 0 | 592 | 0 | 0 | 597.15 | 0 | - | - |
| Vedanta Futures | DVEDL | 26-Dec-19 | 0 | 169 | 0 | 0 | 148.85 | 0 | - | - |
| Vedanta Futures | DVEDL | 28-Nov-19 | 0 | 137 | 0 | 0 | 148.2 | 0 | - | - |
| Vedanta Futures | DVEDL | 31-Oct-19 | 144.45 | 147.6 | 147.95 | 144.05 | 147.5 | 10 | 13 | -2 |
| Wipro Futures | DWIPRO | 31-Oct-19 | 0 | 266.25 | 0 | 0 | 240.2 | 0 | - | - |
| Wipro Futures | DWIPRO | 28-Nov-19 | 0 | 252 | 0 | 0 | 241.3 | 0 | - | - |
| Wipro Futures | DWIPRO | 26-Dec-19 | 0 | 240 | 0 | 0 | 242.4 | 0 | - | - |
| Yes Bank Futures | DYESBANK | 26-Dec-19 | 0 | 52 | 0 | 0 | 40.1 | 0 | - | - |
| Yes Bank Futures | DYESBANK | 28-Nov-19 | 0 | 58 | 0 | 0 | 39.9 | 0 | - | - |
| Yes Bank Futures | DYESBANK | 31-Oct-19 | 42.15 | 40.35 | 42.5 | 37.75 | 39.7 | 168 | 70 | 1 |
| Zee Entertainment Futures | DZEEL | 31-Oct-19 | 0 | 397.9 | 0 | 0 | 243.25 | 0 | - | - |
| Zee Entertainment Futures | DZEEL | 28-Nov-19 | 0 | 367 | 0 | 0 | 244.4 | 0 | - | - |
| Zee Entertainment Futures | DZEEL | 26-Dec-19 | 0 | 291 | 0 | 0 | 245.5 | 0 | - | - |

DGCX Hydrocarbons

| Contract Name | Contract Code | Expiry | Opening Price | Closing Price | High | Low | Settlement Price | Volume | Open Interest | Change in OI |
|-------------------------|---------------|-----------|---------------|---------------|-------|-------|------------------|--------|---------------|--------------|
| Brent Crude Oil Futures | DBRC | 30-Mar-21 | 0 | 56.5 | 0 | 0 | 57.08 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Sep-20 | 0 | 64.1 | 0 | 0 | 57.64 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Oct-20 | 0 | 65.43 | 0 | 0 | 57.47 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 27-Nov-20 | 0 | 61 | 0 | 0 | 57.37 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Dec-20 | 0 | 62 | 0 | 0 | 57.28 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 25-Feb-21 | 0 | 57 | 0 | 0 | 57.14 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 28-Jan-21 | 0 | 60.1 | 0 | 0 | 57.2 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Oct-19 | 60.02 | 60.45 | 60.45 | 59.48 | 60.51 | 94 | 26 | -28 |
| Brent Crude Oil Futures | DBRC | 28-Nov-19 | 59.53 | 59.39 | 59.66 | 59.34 | 60.12 | 8 | - | -8 |
| Brent Crude Oil Futures | DBRC | 27-Dec-19 | 0 | 75.89 | 0 | 0 | 59.6 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Jan-20 | 0 | 72.1 | 0 | 0 | 59.23 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 27-Feb-20 | 0 | 73.19 | 0 | 0 | 58.95 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Mar-20 | 0 | 75.54 | 0 | 0 | 58.71 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Apr-20 | 0 | 72.83 | 0 | 0 | 58.49 | 0 | - | - |

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|-------------------------------|-------|-----------|-------|-------|-------|-------|-------|-----|----|-----|
| Brent Crude Oil Futures | DBRC | 28-May-20 | 0 | 72.83 | 0 | 0 | 58.29 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Jun-20 | 0 | 55.24 | 0 | 0 | 58.12 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Jul-20 | 0 | 55.24 | 0 | 0 | 57.97 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 27-Aug-20 | 0 | 64.1 | 0 | 0 | 57.8 | 0 | - | - |
| Dubai India Crude Oil Futures | DICO | 21-Oct-19 | 0 | 3923 | 0 | 0 | 3885 | 0 | - | - |
| Dubai India Crude Oil Futures | DICO | 19-Nov-19 | 0 | 4161 | 0 | 0 | 3891 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Mar-21 | 0 | 51.58 | 0 | 0 | 51.89 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Jan-21 | 0 | 53.25 | 0 | 0 | 52.1 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Feb-21 | 0 | 52.09 | 0 | 0 | 51.99 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-Dec-20 | 0 | 52.19 | 0 | 0 | 52.24 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Nov-25 | 0 | 53.58 | 0 | 0 | 51.25 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Oct-20 | 0 | 57.65 | 0 | 0 | 52.52 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 21-Oct-19 | 53.83 | 54.75 | 54.9 | 53.68 | 54.7 | 244 | 88 | -10 |
| WTI Crude Oil Futures | DWTI | 19-Nov-19 | 54.02 | 54.74 | 54.94 | 53.81 | 54.78 | 142 | 37 | 1 |
| WTI Crude Oil Futures | DWTI | 18-Dec-19 | 54.3 | 54.23 | 54.3 | 54.18 | 54.72 | 3 | 4 | 1 |
| WTI Crude Oil Futures | DWTI | 17-Jan-20 | 0 | 51.76 | 0 | 0 | 54.54 | 0 | 2 | - |
| WTI Crude Oil Futures | DWTI | 19-Feb-20 | 0 | 61.08 | 0 | 0 | 54.34 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Mar-20 | 0 | 65.79 | 0 | 0 | 54.1 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 20-Apr-20 | 0 | 66.69 | 0 | 0 | 53.88 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-May-20 | 0 | 81.02 | 0 | 0 | 53.63 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Jun-20 | 0 | 49.65 | 0 | 0 | 53.37 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 20-Jul-20 | 0 | 54.84 | 0 | 0 | 53.11 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Aug-20 | 0 | 57.65 | 0 | 0 | 52.89 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 21-Sep-20 | 0 | 57.65 | 0 | 0 | 52.67 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Nov-20 | 0 | 80.4 | 0 | 0 | 52.39 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-21 | 0 | 68.75 | 0 | 0 | 51.75 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-Nov-21 | 0 | 57.13 | 0 | 0 | 51.41 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-22 | 0 | 56.4 | 0 | 0 | 51.13 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-Nov-22 | 0 | 55.74 | 0 | 0 | 51.13 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-23 | 0 | 54.23 | 0 | 0 | 51.07 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 17-Nov-23 | 0 | 52.56 | 0 | 0 | 51.25 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 20-May-24 | 0 | 52.56 | 0 | 0 | 51.07 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Nov-24 | 0 | 55.2 | 0 | 0 | 51.25 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-25 | 0 | 55.11 | 0 | 0 | 51.07 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 21-Oct-19 | 53.65 | 54.6 | 54.6 | 53.65 | 54.7 | 19 | 32 | 1 |
| WTI Crude Oil Mini Futures | DWTIM | 19-Nov-19 | 0 | 58 | 0 | 0 | 54.78 | 0 | 5 | - |
| WTI Crude Oil Mini Futures | DWTIM | 18-Dec-19 | 0 | 49.36 | 0 | 0 | 54.72 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 17-Jan-20 | 0 | 55.3 | 0 | 0 | 54.54 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Feb-20 | 0 | 58.25 | 0 | 0 | 54.34 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Mar-20 | 0 | 58.25 | 0 | 0 | 54.1 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 20-Apr-20 | 0 | 58.25 | 0 | 0 | 53.88 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 18-May-20 | 0 | 60.48 | 0 | 0 | 53.63 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Jun-20 | 0 | 52.85 | 0 | 0 | 53.37 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 20-Jul-20 | 0 | 54.28 | 0 | 0 | 53.11 | 0 | - | - |

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|----------------------------|-------|-----------|---|-------|---|---|-------|---|---|---|
| WTI Crude Oil Mini Futures | DWTIM | 19-Aug-20 | 0 | 52.09 | 0 | 0 | 52.89 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 21-Sep-20 | 0 | 51.58 | 0 | 0 | 52.67 | 0 | - | - |

DGCX Metals

| Contract Name | Contract Code | Expiry | Opening Price | Closing Price | High | Low | Settlement Price | Volume | Open Interest | Change in OI |
|---------------------------|---------------|-----------|---------------|---------------|--------|--------|------------------|--------|---------------|--------------|
| Aluminium Futures | DAH | 16-Mar-20 | 0 | 1830 | 0 | 0 | 1748 | 0 | - | - |
| Aluminium Futures | DAH | 13-Jan-20 | 0 | 1864.5 | 0 | 0 | 1738 | 0 | - | - |
| Aluminium Futures | DAH | 16-Dec-19 | 0 | 1774 | 0 | 0 | 1733 | 0 | - | - |
| Aluminium Futures | DAH | 17-Feb-20 | 0 | 1807 | 0 | 0 | 1743 | 0 | - | - |
| Aluminium Futures | DAH | 18-Nov-19 | 0 | 2180 | 0 | 0 | 1731 | 0 | - | - |
| Aluminium Futures | DAH | 14-Oct-19 | 0 | 2180 | 0 | 0 | 1719 | 0 | - | - |
| Copper Futures | DCU | 26-Nov-19 | 5763 | 5791.5 | 5791.5 | 5750 | 5793.5 | 26 | 76 | -13 |
| Copper Futures | DCU | 26-Feb-20 | 0 | 6552.5 | 0 | 0 | 5811.5 | 0 | - | - |
| Copper Futures | DCU | 28-Apr-20 | 0 | 6465 | 0 | 0 | 5822.5 | 0 | - | - |
| Copper Futures | DCU | 26-Jun-20 | 0 | 6043 | 0 | 0 | 5835.5 | 0 | - | - |
| Copper Futures | DCU | 27-Aug-20 | 0 | 5722 | 0 | 0 | 5850 | 0 | - | - |
| Gold Futures | DG | 28-Sep-20 | 0 | 1547 | 0 | 0 | 1522.1 | 0 | - | - |
| Gold Futures | DG | 29-Jul-20 | 0 | 1455 | 0 | 0 | 1515.6 | 0 | - | - |
| Gold Futures | DG | 27-Mar-20 | 1512 | 1515.9 | 1516.1 | 1512 | 1502.6 | 912 | - | - |
| Gold Futures | DG | 27-May-20 | 0 | 1319.7 | 0 | 0 | 1509.1 | 0 | - | - |
| Gold Futures | DG | 26-Nov-19 | 1500 | 1489.3 | 1507.5 | 1478.9 | 1489.6 | 2007 | 719 | -48 |
| Gold Futures | DG | 29-Jan-20 | 1513 | 1496.2 | 1514.2 | 1486 | 1496.1 | 152 | 102 | -16 |
| Spot Gold | DGSG | 31-Dec-20 | 0 | 1474.5 | 0 | 0 | 1481.5 | 0 | - | - |
| India Gold Quanto Futures | DIG | 28-Nov-19 | 38208 | 37839 | 38262 | 37500 | 37865 | 96 | 508 | -42 |
| India Gold Quanto Futures | DIG | 30-Jan-20 | 0 | 33616 | 0 | 0 | 38173 | 0 | - | - |
| India Gold Quanto Futures | DIG | 28-May-20 | 0 | 32725 | 0 | 0 | 38506 | 0 | - | - |
| India Gold Quanto Futures | DIG | 30-Mar-20 | 0 | 33616 | 0 | 0 | 38089 | 0 | - | - |
| India Gold Quanto Futures | DIG | 30-Jul-20 | 0 | 35934 | 0 | 0 | 38909 | 0 | - | - |
| India Gold Quanto Futures | DIG | 29-Sep-20 | 0 | 40900 | 0 | 0 | 39373 | 0 | - | - |
| Silver Futures | DS | 27-Aug-20 | 0 | 18.41 | 0 | 0 | 17.65 | 0 | - | - |
| Silver Futures | DS | 26-Jun-20 | 0 | 15.44 | 0 | 0 | 17.65 | 0 | - | - |
| Silver Futures | DS | 28-Apr-20 | 0 | 15.095 | 0 | 0 | 17.65 | 0 | - | - |
| Silver Futures | DS | 26-Nov-19 | 17.5 | 17.53 | 17.54 | 17.44 | 17.56 | 10 | 158 | 5 |
| Silver Futures | DS | 26-Feb-20 | 0 | 16.01 | 0 | 0 | 17.65 | 0 | - | - |
| Shanghai Gold Futures | DSGC | 15-Oct-19 | 0 | 285.4 | 0 | 0 | 330.65 | 0 | - | - |
| Shanghai Gold Futures | DSGC | 16-Dec-19 | 0 | 292 | 0 | 0 | 333.1 | 0 | - | - |
| Shanghai Gold Futures | DSGC | 17-Feb-20 | 0 | 292 | 0 | 0 | 334.45 | 0 | - | - |
| Shanghai Gold Futures | DSGC | 15-Jun-20 | 0 | 343.38 | 0 | 0 | 336.95 | 0 | - | - |
| Shanghai Gold Futures | DSGC | 15-Apr-20 | 0 | 297.13 | 0 | 0 | 335.8 | 0 | - | - |
| Zinc Futures | DZS | 16-Dec-19 | 0 | 2510 | 0 | 0 | 2432.5 | 0 | - | - |
| Zinc Futures | DZS | 13-Jan-20 | 0 | 2475 | 0 | 0 | 2437.5 | 0 | - | - |
| Zinc Futures | DZS | 17-Feb-20 | 0 | 2285 | 0 | 0 | 2442.5 | 0 | - | - |
| Zinc Futures | DZS | 18-Nov-19 | 0 | 3045 | 0 | 0 | 2454.5 | 0 | - | - |
| Zinc Futures | DZS | 14-Oct-19 | 0 | 3045 | 0 | 0 | 2461.5 | 0 | - | - |
| Zinc Futures | DZS | 16-Mar-20 | 0 | 2413 | 0 | 0 | 2447.5 | 0 | - | - |

DGCX Indices

| Contract Name | Contract Code | Expiry | Opening Price | Closing Price | High | Low | Settlement Price | Volume | Open Interest | Change in OI |
|------------------|---------------|-----------|---------------|---------------|------|-----|------------------|--------|---------------|--------------|
| MSCI INR Futures | DMSI | 28-Nov-19 | 0 | 1257.5 | 0 | 0 | 1284.5 | 0 | - | - |
| MSCI INR Futures | DMSI | 26-Mar-20 | 0 | 1308 | 0 | 0 | 1286.5 | 0 | - | - |
| MSCI INR Futures | DMSI | 31-Oct-19 | 0 | 1284 | 0 | 0 | 1283.5 | 0 | - | - |
| MSCI INR Futures | DMSI | 26-Dec-19 | 0 | 1346 | 0 | 0 | 1285.5 | 0 | - | - |
| MSCI USD Futures | DMSU | 18-Sep-20 | 0 | 687.25 | 0 | 0 | 653.75 | 0 | - | - |
| MSCI USD Futures | DMSU | 18-Oct-19 | 0 | 678.75 | 0 | 0 | 648.75 | 0 | - | - |
| MSCI USD Futures | DMSU | 15-Nov-19 | 0 | 640 | 0 | 0 | 649.75 | 0 | - | - |
| MSCI USD Futures | DMSU | 20-Dec-19 | 0 | 652.5 | 0 | 0 | 650.75 | 0 | - | - |
| MSCI USD Futures | DMSU | 20-Mar-20 | 0 | 642.5 | 0 | 0 | 651.75 | 0 | - | - |
| MSCI USD Futures | DMSU | 19-Jun-20 | 0 | 687.25 | 0 | 0 | 652.75 | 0 | - | - |
| MSCI USD Futures | DMSU | 18-Dec-20 | 0 | 658 | 0 | 0 | 654.75 | 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-Oct-19 | CE-129.45 | 0 | 9.28 | 0 | 0 | 11.46 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-129.87 | 0 | 8.88 | 0 | 0 | 11.04 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-130.29 | 0 | 8.47 | 0 | 0 | 10.62 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-130.72 | 0 | 8.06 | 0 | 0 | 10.19 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-131.15 | 0 | 7.65 | 0 | 0 | 9.76 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-131.58 | 0 | 7.25 | 0 | 0 | 9.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-132.01 | 0 | 6.85 | 0 | 0 | 8.9 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-132.45 | 0 | 6.45 | 0 | 0 | 8.46 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-132.89 | 0 | 6.06 | 0 | 0 | 8.02 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-133.33 | 0 | 5.68 | 0 | 0 | 7.58 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-133.78 | 0 | 5.29 | 0 | 0 | 7.13 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-134.23 | 0 | 4.92 | 0 | 0 | 6.68 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-134.68 | 0 | 4.55 | 0 | 0 | 6.23 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-135.14 | 0 | 4.19 | 0 | 0 | 5.77 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-135.59 | 0 | 3.86 | 0 | 0 | 5.32 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-136.05 | 0 | 3.52 | 0 | 0 | 4.87 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-136.52 | 0 | 3.2 | 0 | 0 | 4.4 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-136.99 | 0 | 3.4 | 0 | 0 | 3.94 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-137.46 | 0 | 2.98 | 0 | 0 | 3.48 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-137.93 | 0 | 2.57 | 0 | 0 | 3.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-138.41 | 0 | 2.08 | 0 | 0 | 2.58 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-138.89 | 0 | 1.87 | 0 | 0 | 2.16 | 0 | 5 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-139.37 | 0 | 1.62 | 0 | 0 | 1.76 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-139.86 | 0 | 1.28 | 0 | 0 | 1.39 | 0 | 12 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-140.35 | 0 | 0.8 | 0 | 0 | 1.06 | 0 | 6 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-140.85 | 0 | 1.15 | 0 | 0 | 0.78 | 0 | 12 | - |

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|----------------------|-------|-----------|-----------|------|------|------|------|------|----|----|---|
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-141.34 | 0 | 0.88 | 0 | 0 | 0.56 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-141.84 | 0 | 0.77 | 0 | 0 | 0.38 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-142.35 | 0 | 0.3 | 0 | 0 | 0.24 | 0 | 2 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-142.86 | 0 | 0.21 | 0 | 0 | 0.15 | 0 | 6 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-143.37 | 0 | 0.45 | 0 | 0 | 0.09 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-143.88 | 0 | 0.38 | 0 | 0 | 0.05 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-144.40 | 0 | 0.31 | 0 | 0 | 0.02 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-144.93 | 0 | 0.25 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-145.45 | 0 | 0.2 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-145.99 | 0 | 0.16 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-146.52 | 0 | 0.13 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-147.06 | 0 | 0.1 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-147.60 | 0 | 0.08 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-148.15 | 0 | 0.06 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | CE-148.70 | 0 | 0.05 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-129.45 | 0 | 0.05 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-129.87 | 0 | 0.06 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-130.29 | 0 | 0.07 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-130.72 | 0 | 0.09 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-131.15 | 0 | 0.11 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-131.58 | 0 | 0.14 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-132.01 | 0 | 0.17 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-132.45 | 0 | 0.21 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-132.89 | 0 | 0.25 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-133.33 | 0 | 0.3 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-133.78 | 0 | 0.37 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-134.23 | 0 | 0.44 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-134.68 | 0 | 0.53 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-135.14 | 0 | 0.62 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-135.59 | 0 | 0.73 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-136.05 | 0 | 0.86 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-136.52 | 0 | 1.01 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-136.99 | 0 | 1.17 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-137.46 | 0 | 0.17 | 0 | 0 | 0.02 | 0 | 6 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-137.93 | 0 | 0.28 | 0 | 0 | 0.04 | 0 | 6 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-138.41 | 0 | 0.37 | 0 | 0 | 0.08 | 0 | 6 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-138.89 | 0 | 0.3 | 0 | 0 | 0.13 | 0 | 1 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-139.37 | 0 | 0.67 | 0 | 0 | 0.21 | 0 | 18 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-139.86 | 0.38 | 0.46 | 0.46 | 0.38 | 0.33 | 12 | 55 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-140.35 | 0 | 0.6 | 0 | 0 | 0.5 | 0 | 10 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-140.85 | 0 | 1.24 | 0 | 0 | 0.72 | 0 | 6 | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-141.34 | 0 | 3.52 | 0 | 0 | 0.98 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-141.84 | 0 | 3.88 | 0 | 0 | 1.3 | 0 | - | - |

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| Indian Rupee Options | DINRO | 29-Oct-19 | PE-142.35 | 0 | 2.32 | 0 | 0 | 1.68 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-142.86 | 0 | 2.75 | 0 | 0 | 2.09 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-143.37 | 0 | 5.08 | 0 | 0 | 2.54 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-143.88 | 0 | 5.51 | 0 | 0 | 3.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-144.40 | 0 | 5.96 | 0 | 0 | 3.55 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-144.93 | 0 | 6.43 | 0 | 0 | 4.08 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-145.45 | 0 | 6.9 | 0 | 0 | 4.6 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-145.99 | 0 | 7.4 | 0 | 0 | 5.14 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-146.52 | 0 | 7.89 | 0 | 0 | 5.67 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-147.06 | 0 | 8.41 | 0 | 0 | 6.21 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-147.60 | 0 | 8.92 | 0 | 0 | 6.75 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-148.15 | 0 | 9.45 | 0 | 0 | 7.3 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Oct-19 | PE-148.70 | 0 | 9.99 | 0 | 0 | 7.85 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-129.87 | 0 | 9.17 | 0 | 0 | 10.66 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-130.29 | 0 | 8.76 | 0 | 0 | 10.24 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-130.72 | 0 | 8.35 | 0 | 0 | 9.82 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-131.15 | 0 | 7.94 | 0 | 0 | 9.39 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-131.58 | 0 | 7.53 | 0 | 0 | 8.96 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-132.01 | 0 | 7.13 | 0 | 0 | 8.53 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-132.45 | 0 | 6.73 | 0 | 0 | 8.09 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-132.89 | 0 | 6.33 | 0 | 0 | 7.65 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-133.33 | 0 | 5.94 | 0 | 0 | 7.22 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-133.78 | 0 | 5.55 | 0 | 0 | 6.77 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-134.23 | 0 | 5.17 | 0 | 0 | 6.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-134.68 | 0 | 4.8 | 0 | 0 | 5.89 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-135.14 | 0 | 4.43 | 0 | 0 | 5.44 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-135.59 | 0 | 4.08 | 0 | 0 | 5.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-136.05 | 0 | 3.74 | 0 | 0 | 4.58 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-136.52 | 0 | 3.41 | 0 | 0 | 4.15 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-136.99 | 0 | 3.09 | 0 | 0 | 3.73 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-137.46 | 0 | 2.79 | 0 | 0 | 3.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-137.93 | 0 | 2.51 | 0 | 0 | 2.94 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-138.41 | 0 | 2.24 | 0 | 0 | 2.57 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-138.89 | 0 | 1.99 | 0 | 0 | 2.22 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-139.37 | 0 | 1.76 | 0 | 0 | 1.9 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-139.86 | 0 | 1.54 | 0 | 0 | 1.6 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-140.35 | 0 | 1.35 | 0 | 0 | 1.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-140.85 | 0 | 1.16 | 0 | 0 | 1.08 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-141.34 | 0 | 1 | 0 | 0 | 0.88 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-141.84 | 0 | 0.86 | 0 | 0 | 0.69 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-142.35 | 0 | 0.73 | 0 | 0 | 0.54 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-142.86 | 0 | 0.61 | 0 | 0 | 0.41 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-143.37 | 0 | 0.51 | 0 | 0 | 0.31 | 0 | - | - |

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| Indian Rupee Options | DINRO | 27-Nov-19 | CE-143.88 | 0 | 0.42 | 0 | 0 | 0.23 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-144.40 | 0 | 0.35 | 0 | 0 | 0.16 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-144.93 | 0 | 0.28 | 0 | 0 | 0.11 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-145.45 | 0 | 0.23 | 0 | 0 | 0.08 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-145.99 | 0 | 0.18 | 0 | 0 | 0.05 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-146.52 | 0 | 0.15 | 0 | 0 | 0.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-147.06 | 0 | 0.12 | 0 | 0 | 0.02 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-147.60 | 0 | 0.09 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-148.15 | 0 | 0.07 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-148.70 | 0 | 0.06 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | CE-149.25 | 0 | 0.04 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-129.87 | 0 | 0.05 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-130.29 | 0 | 0.06 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-130.72 | 0 | 0.08 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-131.15 | 0 | 0.1 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-131.58 | 0 | 0.12 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-132.01 | 0 | 0.15 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-132.45 | 0 | 0.18 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-132.89 | 0 | 0.22 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-133.33 | 0 | 0.27 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-133.78 | 0 | 0.33 | 0 | 0 | 0.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-134.23 | 0 | 0.39 | 0 | 0 | 0.02 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-134.68 | 0 | 0.47 | 0 | 0 | 0.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-135.14 | 0 | 0.56 | 0 | 0 | 0.04 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-135.59 | 0 | 0.66 | 0 | 0 | 0.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-136.05 | 0 | 0.78 | 0 | 0 | 0.09 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-136.52 | 0 | 0.92 | 0 | 0 | 0.13 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-136.99 | 0 | 1.07 | 0 | 0 | 0.18 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-137.46 | 0 | 1.24 | 0 | 0 | 0.25 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-137.93 | 0 | 1.42 | 0 | 0 | 0.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-138.41 | 0 | 1.63 | 0 | 0 | 0.44 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-138.89 | 0 | 1.86 | 0 | 0 | 0.57 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-139.37 | 0 | 2.11 | 0 | 0 | 0.72 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-139.86 | 0 | 2.38 | 0 | 0 | 0.91 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-140.35 | 0 | 2.67 | 0 | 0 | 1.13 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-140.85 | 0 | 2.98 | 0 | 0 | 1.39 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-141.34 | 0 | 3.31 | 0 | 0 | 1.67 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-141.84 | 0 | 3.66 | 0 | 0 | 1.98 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-142.35 | 0 | 4.04 | 0 | 0 | 2.34 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-142.86 | 0 | 4.43 | 0 | 0 | 2.72 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-143.37 | 0 | 4.84 | 0 | 0 | 3.13 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-143.88 | 0 | 5.26 | 0 | 0 | 3.56 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-144.40 | 0 | 5.7 | 0 | 0 | 4.03 | 0 | - | - |

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| Indian Rupee Options | DINRO | 27-Nov-19 | PE-144.93 | 0 | 6.17 | 0 | 0 | 4.56 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-145.45 | 0 | 6.63 | 0 | 0 | 5.08 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-145.99 | 0 | 7.12 | 0 | 0 | 5.62 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-146.52 | 0 | 7.61 | 0 | 0 | 6.15 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-147.06 | 0 | 8.12 | 0 | 0 | 6.69 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-147.60 | 0 | 8.63 | 0 | 0 | 7.23 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-148.15 | 0 | 9.16 | 0 | 0 | 7.78 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-148.70 | 0 | 9.69 | 0 | 0 | 8.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Nov-19 | PE-149.25 | 0 | 10.23 | 0 | 0 | 8.88 | 0 | - | - |