

Daily Market Information Sheet

Date 19-Dec-2019

Product Group	Trading Volume (18-Dec-2019)	Trading Volume (19-Dec-2019)	Open Interest	Change in OI
DGCX Currencies	44792	73491	329436	590
DGCX Equities	220	194	557	-12
DGCX Hydrocarbons	268	139	358	-100
DGCX Metals	2253	1981	1213	21
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-Mar-20	68.96	68.9	68.96	68.85	68.9	3	14	-
Australian Dollar Futures	DAUD	15-Jun-20	0	69.15	0	0	68.96	0	-	-
Australian Dollar Futures	DAUD	14-Sep-20	0	69.23	0	0	69	0	-	-
Australian Dollar Futures	DAUD	14-Dec-20	0	69.09	0	0	69.04	0	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	0	75.65	0	0	76.23	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	0	76	0	0	76.23	0	-	-
Canadian Dollar Futures	DCAD	16-Jun-20	0	75.06	0	0	76.22	0	-	-
Canadian Dollar Futures	DCAD	17-Mar-20	76.3	76.21	76.3	76.21	76.21	12	25	8
Swiss Franc Futures	DCHF	16-Mar-20	102.67	102.95	103	102.67	102.94	49	176	-21
Swiss Franc Futures	DCHF	15-Jun-20	0	103.24	0	0	103.6	0	-	-
Swiss Franc Futures	DCHF	14-Sep-20	0	104.52	0	0	104.25	0	-	-
Swiss Franc Futures	DCHF	14-Dec-20	0	104.38	0	0	104.9	0	-	-
Euro Futures	DEUR	14-Dec-20	0	112.36	0	0	112.53	0	-	-
Euro Futures	DEUR	14-Sep-20	0	113.19	0	0	112.33	0	-	-
Euro Futures	DEUR	15-Jun-20	112.56	112.45	112.57	112.45	112.14	300	-	-
Euro Futures	DEUR	16-Mar-20	111.91	111.92	112.09	111.77	111.89	1799	2862	77
Pound Sterling Futures	DGBP	16-Mar-20	131.22	130.47	131.6	130.28	130.44	224	122	29
Pound Sterling Futures	DGBP	15-Jun-20	0	127.58	0	0	130.57	0	-	-
Pound Sterling Futures	DGBP	14-Sep-20	0	125.94	0	0	130.67	0	-	-
Pound Sterling Futures	DGBP	14-Dec-20	0	133.81	0	0	130.78	0	-	-
Indian Rupee Futures	DINR	26-Nov-20	0	134.26	0	0	135.17	0	-	-
Indian Rupee Futures	DINR	27-Aug-20	0	133.27	0	0	136.6	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	0	135	0	0	136.1	0	-	-
Indian Rupee Futures	DINR	28-Oct-20	0	135.45	0	0	135.63	0	-	-
Indian Rupee Futures	DINR	26-Jun-20	0	138.14	0	0	137.53	0	-	-
Indian Rupee Futures	DINR	29-Jul-20	0	139.75	0	0	137.05	0	-	-
Indian Rupee Futures	DINR	27-May-20	0	137.13	0	0	137.98	0	-	-
Indian Rupee Futures	DINR	27-Dec-19	140.66	140.39	140.98	140.25	140.39	40459	19366	-5329
Indian Rupee Futures	DINR	29-Jan-20	140.28	139.91	140.57	139.87	139.94	9926	41639	2363
Indian Rupee Futures	DINR	26-Feb-20	139.9	139.45	140.05	139.45	139.49	83	35430	-24
Indian Rupee Futures	DINR	27-Mar-20	0	139.79	0	0	139	0	27149	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Futures	DINR	28-Apr-20	139.12	138.88	139.12	138.85	138.42	695	16965	695
Indian Rupee Quanto Futures	DINRI	29-Jan-20	71.28	71.475	71.485	71.175	71.46	1855	35598	623
Indian Rupee Quanto Futures	DINRI	27-Dec-19	71.07	71.25	71.2825	70.945	71.23	13190	23179	368
Indian Rupee Quanto Futures	DINRI	26-Feb-20	0	72.155	0	0	71.69	0	15653	-
Indian Rupee Mini Futures	DINRM	26-Nov-20	0	134.26	0	0	135.17	0	-	-
Indian Rupee Mini Futures	DINRM	28-Sep-20	0	135	0	0	136.1	0	-	-
Indian Rupee Mini Futures	DINRM	27-Mar-20	0	137.27	0	0	139	0	32747	-
Indian Rupee Mini Futures	DINRM	28-Oct-20	0	135.45	0	0	135.63	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-20	0	137.13	0	0	137.98	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-20	139.13	138.81	139.13	138.81	138.42	693	18819	693
Indian Rupee Mini Futures	DINRM	27-Dec-19	140.68	140.31	140.96	140.26	140.39	3450	11999	585
Indian Rupee Mini Futures	DINRM	29-Jan-20	140.32	139.94	140.49	139.88	139.94	728	18303	525
Indian Rupee Mini Futures	DINRM	26-Feb-20	0	138.73	0	0	139.49	0	28922	-
Indian Rupee Mini Futures	DINRM	26-Jun-20	0	138.14	0	0	137.53	0	-	-
Indian Rupee Mini Futures	DINRM	27-Aug-20	0	133.27	0	0	136.6	0	-	-
Indian Rupee Mini Futures	DINRM	29-Jul-20	0	139.75	0	0	137.05	0	-	-
Japanese Yen Futures	DJPY	14-Sep-20	0	95.38	0	0	92.29	0	-	-
Japanese Yen Futures	DJPY	15-Jun-20	0	94.5	0	0	92.15	0	-	-
Japanese Yen Futures	DJPY	16-Mar-20	91.96	92.02	92.02	91.96	91.98	11	24	-
Japanese Yen Futures	DJPY	14-Dec-20	0	91.92	0	0	92.45	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	7.1243	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	7.1135	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jan-20	0	7.1218	0	0	7.0131	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Feb-20	0	7.1218	0	0	7.0267	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Mar-20	0	7.1326	0	0	7.0271	0	-	-
Chinese Yuan Futures	DUSDCNH	09-Apr-20	0	7.1434	0	0	7.0379	0	-	-
Chinese Yuan Futures	DUSDCNH	18-May-20	0	7.1542	0	0	7.0487	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Jun-20	0	7.165	0	0	7.0595	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jul-20	0	7.1758	0	0	7.0703	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Aug-20	0	7.1866	0	0	7.0811	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	7.0919	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	7.1027	0	-	-
Russian Ruble Futures	DUSDRUB	31-Dec-19	0	68.2	0	0	63.06	0	-	-
Russian Ruble Futures	DUSDRUB	02-Jan-20	0	67.479	0	0	64.259	0	-	-
South African Rand Futures	DUSDZAR	13-Jan-20	14.392	14.26	14.392	14.26	14.282	8	25	-2
South African Rand Futures	DUSDZAR	17-Feb-20	0	14.864	0	0	14.301	0	-	-
South African Rand Futures	DUSDZAR	16-Mar-20	0	14.528	0	0	14.319	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	23-Dec-19	0	236.24	0	0	279.18	0	-	-
Apple Inc Futures	DAAPL	20-Jan-20	0	264.52	0	0	279.18	0	-	-
ACC Futures	DACC	30-Jan-20	0	1589.8	0	0	1461.9	0	-	-
ACC Futures	DACC	26-Dec-19	0	1670	0	0	1453.55	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

ACC Futures	DACC	27-Feb-20	0	1532.2	0	0	1468.65	0	-	-
Adani Ports and SEZ Futures	DADANIPORTS	27-Feb-20	0	376.5	0	0	373.85	0	-	-
Adani Ports and SEZ Futures	DADANIPORTS	26-Dec-19	0	425	0	0	370	0	-	-
Adani Ports and SEZ Futures	DADANIPORTS	30-Jan-20	0	401.25	0	0	372.15	0	-	-
Ambuja Cements Futures	DAMBUJACEM	30-Jan-20	0	205.05	0	0	198.35	0	-	-
Ambuja Cements Futures	DAMBUJACEM	26-Dec-19	0	213	0	0	197.2	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Feb-20	0	207.1	0	0	199.25	0	-	-
Asian Paints Futures	DASIANPAINT	27-Feb-20	0	1732.45	0	0	1823.65	0	-	-
Asian Paints Futures	DASIANPAINT	26-Dec-19	0	1797	0	0	1804.9	0	-	-
Asian Paints Futures	DASIANPAINT	30-Jan-20	0	1834.75	0	0	1815.3	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	30-Jan-20	0	476.4	0	0	467.35	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	26-Dec-19	462.35	464.05	464.2	460.7	464.65	9	6	-5
Aurobindo Pharma Futures	DAUROPHARMA	27-Feb-20	0	454.35	0	0	469.5	0	-	-
Axis Bank Ltd Futures	DAXSB	27-Feb-20	0	758.4	0	0	751	0	-	-
Axis Bank Ltd Futures	DAXSB	26-Dec-19	745.5	744.1	748.25	743.15	743.3	13	7	5
Axis Bank Ltd Futures	DAXSB	30-Jan-20	0	746.55	0	0	747.55	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	30-Jan-20	0	3292.45	0	0	3240.15	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	26-Dec-19	0	3015	0	0	3221.6	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Feb-20	0	3229.65	0	0	3255.1	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Feb-20	0	4144.75	0	0	4138.55	0	-	-
Bajaj Finance Futures	DBAJFINANCE	26-Dec-19	0	4061	0	0	4095.9	0	-	-
Bajaj Finance Futures	DBAJFINANCE	30-Jan-20	0	4083.45	0	0	4119.5	0	-	-
Bank of Baroda Futures	DBANKBARODA	30-Jan-20	0	98.55	0	0	99.2	0	-	-
Bank of Baroda Futures	DBANKBARODA	26-Dec-19	0	97.2	0	0	98.65	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Feb-20	0	107.5	0	0	99.65	0	-	-
Bharti Airtel Futures	DBHARTIARTL	27-Feb-20	0	441.2	0	0	454.6	0	-	-
Bharti Airtel Futures	DBHARTIARTL	26-Dec-19	435.3	454	454.7	435.3	449.9	9	-	-7
Bharti Airtel Futures	DBHARTIARTL	30-Jan-20	0	379.4	0	0	452.5	0	-	-
Bosch Futures	DBOSCHLTD	30-Jan-20	0	15517.85	0	0	15205.6	0	-	-
Bosch Futures	DBOSCHLTD	27-Feb-20	0	16378.45	0	0	15275.75	0	-	-
Bosch Futures	DBOSCHLTD	26-Dec-19	0	14350	0	0	15118.35	0	-	-
BPCL Futures	DBPCL	26-Dec-19	0	487	0	0	490.45	0	-	-
BPCL Futures	DBPCL	27-Feb-20	0	515.3	0	0	495.55	0	-	-
BPCL Futures	DBPCL	30-Jan-20	0	533.85	0	0	493.25	0	-	-
Cipla Futures	DCIPLA	30-Jan-20	0	473.3	0	0	470.75	0	-	-
Cipla Futures	DCIPLA	27-Feb-20	0	473.25	0	0	472.95	0	-	-
Cipla Futures	DCIPLA	26-Dec-19	0	445	0	0	468.05	0	-	-
Coal India Futures	DCOALINDIA	26-Dec-19	0	206	0	0	197.1	0	-	-
Coal India Futures	DCOALINDIA	27-Feb-20	0	208	0	0	199.15	0	-	-
Coal India Futures	DCOALINDIA	30-Jan-20	0	210.4	0	0	198.25	0	-	-
Dr Reddys Labs Futures	DDRREDDY	30-Jan-20	0	2821.85	0	0	2888.95	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Feb-20	0	3007.75	0	0	2902.3	0	-	-
Dr Reddys Labs Futures	DDRREDDY	26-Dec-19	0	2816	0	0	2872.4	0	-	-
Eicher Motors Futures	DEICHERMOT	26-Dec-19	0	18181	0	0	22449.3	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Eicher Motors Futures	DEICHERMOT	27-Feb-20	0	23332	0	0	22683	0	-	-
Eicher Motors Futures	DEICHERMOT	30-Jan-20	0	22851	0	0	22578.8	0	-	-
Facebook Inc Futures	DFB	20-Jan-20	0	194.84	0	0	205.2	0	-	-
Facebook Inc Futures	DFB	23-Dec-19	0	186.12	0	0	205.2	0	-	-
GAIL India Futures	DGAIL	30-Jan-20	0	139.2	0	0	118.5	0	-	-
GAIL India Futures	DGAIL	27-Feb-20	0	127.1	0	0	119.05	0	-	-
GAIL India Futures	DGAIL	26-Dec-19	0	139	0	0	117.8	0	-	-
Alphabet Inc Futures	DGOOGL	23-Dec-19	0	1246.6	0	0	1353.6	0	-	-
Alphabet Inc Futures	DGOOGL	20-Jan-20	0	1328	0	0	1353.6	0	-	-
HCL Tech Futures	DHCLTECH	26-Dec-19	0	564.45	0	0	570.05	0	-	-
HCL Tech Futures	DHCLTECH	30-Jan-20	0	567.1	0	0	573.35	0	-	-
HCL Tech Futures	DHCLTECH	27-Feb-20	0	569.25	0	0	576	0	-	-
HDFC Futures	DHDFC	27-Feb-20	0	2333.8	0	0	2439.4	0	-	-
HDFC Futures	DHDFC	30-Jan-20	0	2161.45	0	0	2428.2	0	-	-
HDFC Futures	DHDFC	26-Dec-19	2439.9	2414.3	2439.9	2414.3	2414.3	11	23	-3
HDFC Bank Ltd Futures	DHDFCB	26-Dec-19	1298.55	1289.95	1305.15	1289.95	1290.05	8	6	2
HDFC Bank Ltd Futures	DHDFCB	30-Jan-20	0	1247.45	0	0	1297.5	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Feb-20	0	1278.45	0	0	1303.5	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	27-Feb-20	0	2491.95	0	0	2390.65	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	30-Jan-20	0	2741.7	0	0	2379.7	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	26-Dec-19	0	2800	0	0	2366.05	0	-	-
Hindalco Ind Futures	DHINDALCO	26-Dec-19	212.75	216.25	216.25	212.75	216.5	5	5	-1
Hindalco Ind Futures	DHINDALCO	30-Jan-20	0	190.55	0	0	217.75	0	-	-
Hindalco Ind Futures	DHINDALCO	27-Feb-20	0	206.2	0	0	218.75	0	-	-
HPCL Futures	DHINDPETRO	27-Feb-20	0	293.75	0	0	267.85	0	-	-
HPCL Futures	DHINDPETRO	30-Jan-20	0	329.75	0	0	266.65	0	-	-
HPCL Futures	DHINDPETRO	26-Dec-19	0	264.15	0	0	265.1	0	262	-
Hindustan Unilever Futures	DHINDUNILVR	26-Dec-19	0	2065	0	0	1953.05	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	30-Jan-20	0	2205.5	0	0	1964.3	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Feb-20	0	2108.9	0	0	1973.35	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Feb-20	0	338.25	0	0	297.2	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	30-Jan-20	0	209.5	0	0	295.85	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	26-Dec-19	0	420	0	0	294.15	0	-	-
ICICI Bank Ltd Futures	DICICIBC	26-Dec-19	537.8	540.2	540.2	535.3	540.75	21	7	-1
ICICI Bank Ltd Futures	DICICIBC	30-Jan-20	0	469.5	0	0	543.85	0	-	-
ICICI Bank Ltd Futures	DICICIBC	27-Feb-20	0	524.55	0	0	546.35	0	-	-
IndusInd Bank Futures	DINDUSINDBK	27-Feb-20	0	1584.6	0	0	1506.9	0	-	-
IndusInd Bank Futures	DINDUSINDBK	30-Jan-20	0	1331.45	0	0	1500	0	-	-
IndusInd Bank Futures	DINDUSINDBK	26-Dec-19	0	1570	0	0	1491.35	0	-	-
Infosys Ltd Futures	DINFO	26-Dec-19	734.45	733.3	736.65	727.7	731.55	12	12	-1
Infosys Ltd Futures	DINFO	30-Jan-20	0	695.15	0	0	735.8	0	-	-
Infosys Ltd Futures	DINFO	27-Feb-20	0	709.15	0	0	739.2	0	-	-
Bharti Infratel Futures	DINFRATEL	27-Feb-20	0	259.25	0	0	254.65	0	-	-
Bharti Infratel Futures	DINFRATEL	30-Jan-20	0	192.3	0	0	253.5	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Bharti Infratel Futures	DINFRATEL	26-Dec-19	0	263	0	0	252.05	0	-	-
IOC Futures	DIOC	26-Dec-19	0	147	0	0	127.55	0	-	-
IOC Futures	DIOC	30-Jan-20	0	148.8	0	0	128.25	0	-	-
IOC Futures	DIOC	27-Feb-20	0	133.95	0	0	128.85	0	-	-
ITC Futures	DITC	27-Feb-20	0	249.25	0	0	247.15	0	-	-
ITC Futures	DITC	30-Jan-20	0	261.25	0	0	246	0	-	-
ITC Futures	DITC	26-Dec-19	0	243	0	0	244.6	0	5	-
JP Morgan Chase Futures	DJPM	20-Jan-20	0	129.17	0	0	137.58	0	-	-
JP Morgan Chase Futures	DJPM	23-Dec-19	0	120.87	0	0	137.58	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	30-Jan-20	0	1596.35	0	0	1741.2	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Feb-20	0	1631.8	0	0	1749.25	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	26-Dec-19	0	1650	0	0	1731.2	0	-	-
Larsen Toubro Ltd Futures	DLT	26-Dec-19	1315.65	1319.4	1322.3	1312.7	1313.05	11	32	3
Larsen Toubro Ltd Futures	DLT	27-Feb-20	0	1363.95	0	0	1326.7	0	-	-
Larsen Toubro Ltd Futures	DLT	30-Jan-20	0	1493.45	0	0	1320.6	0	-	-
Lupin Futures	DLUPIN	30-Jan-20	0	755.45	0	0	775.8	0	-	-
Lupin Futures	DLUPIN	27-Feb-20	0	812	0	0	779.4	0	-	-
Lupin Futures	DLUPIN	26-Dec-19	0	740	0	0	771.35	0	-	-
Mahindra N Mahindra Futures	DMNM	26-Dec-19	0	575	0	0	535.95	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Feb-20	0	550	0	0	541.5	0	-	-
Mahindra N Mahindra Futures	DMNM	30-Jan-20	0	614.85	0	0	539	0	-	-
Microsoft Corporation Futures	DMSFT	23-Dec-19	0	138.46	0	0	155.35	0	-	-
Microsoft Corporation Futures	DMSFT	20-Jan-20	0	149.65	0	0	155.35	0	-	-
Microsoft Corporation Futures	DMSFT	24-Feb-20	0	149.65	0	0	151.94	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	27-Feb-20	0	7350	0	0	7323.25	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	30-Jan-20	0	7664.35	0	0	7289.6	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	26-Dec-19	7318.1	7282.6	7324.95	7282.6	7247.8	5	14	-4
NTPC Futures	DNTPC	26-Dec-19	0	118	0	0	114.15	0	-	-
NTPC Futures	DNTPC	30-Jan-20	0	124.15	0	0	114.8	0	-	-
NTPC Futures	DNTPC	27-Feb-20	0	120	0	0	115.35	0	-	-
ONGC Futures	DONGC	27-Feb-20	0	140	0	0	127.15	0	-	-
ONGC Futures	DONGC	30-Jan-20	0	143.65	0	0	126.55	0	-	-
ONGC Futures	DONGC	26-Dec-19	0	140	0	0	125.8	0	-	-
Power Grid Futures	DPOWERGRID	26-Dec-19	0	202	0	0	186.6	0	-	-
Power Grid Futures	DPOWERGRID	30-Jan-20	0	201.15	0	0	187.65	0	-	-
Power Grid Futures	DPOWERGRID	27-Feb-20	0	201.15	0	0	188.55	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Feb-20	0	1600	0	0	1628.3	0	-	-
Reliance Industries Ltd Futures	DRIL	30-Jan-20	0	1484.7	0	0	1620.85	0	-	-
Reliance Industries Ltd Futures	DRIL	26-Dec-19	1577.9	1604.3	1604.3	1577.9	1611.55	13	96	-
State Bank of India Futures	DSBIN	26-Dec-19	326.6	328.45	330.3	326.5	328.45	14	9	-
State Bank of India Futures	DSBIN	30-Jan-20	0	316.75	0	0	330.35	0	-	-
State Bank of India Futures	DSBIN	27-Feb-20	0	355	0	0	331.9	0	-	-
Sun Pharma Futures	DSUNPHARMA	27-Feb-20	0	465	0	0	438.55	0	-	-
Sun Pharma Futures	DSUNPHARMA	30-Jan-20	0	439.4	0	0	436.55	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Sun Pharma Futures	DSUNPHARMA	26-Dec-19	439.4	433.3	440.3	431.95	434.05	8	5	2
Tata Motors DVR Futures	DTATAMTRDVR	26-Dec-19	0	57.7	0	0	74.7	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	30-Jan-20	0	82.85	0	0	75.15	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Feb-20	0	75	0	0	75.5	0	-	-
Tata Power Futures	DTATAPOWER	27-Feb-20	0	58	0	0	56.35	0	-	-
Tata Power Futures	DTATAPOWER	30-Jan-20	0	60.15	0	0	56.1	0	-	-
Tata Power Futures	DTATAPOWER	26-Dec-19	0	64.6	0	0	55.75	0	-	-
Tata Steel Futures	DTATASTEEL	26-Dec-19	441.35	444.6	445.9	440.85	447.2	12	4	2
Tata Steel Futures	DTATASTEEL	30-Jan-20	0	385.8	0	0	449.75	0	-	-
Tata Steel Futures	DTATASTEEL	27-Feb-20	0	440	0	0	451.85	0	-	-
TCS Ltd Futures	DTCS	27-Feb-20	0	2100	0	0	2254.5	0	-	-
TCS Ltd Futures	DTCS	30-Jan-20	0	2301.2	0	0	2244.1	0	-	-
TCS Ltd Futures	DTCS	26-Dec-19	2186.6	2232	2232	2172.5	2231.25	32	6	-3
Tech Mahindra Futures	DTECHM	26-Dec-19	0	725	0	0	783.5	0	-	-
Tech Mahindra Futures	DTECHM	30-Jan-20	0	749.3	0	0	788.05	0	-	-
Tech Mahindra Futures	DTECHM	27-Feb-20	0	780	0	0	791.7	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Feb-20	0	170	0	0	181.2	0	-	-
Tata Motors Ltd Futures	DTTMT	30-Jan-20	0	180.2	0	0	180.35	0	-	-
Tata Motors Ltd Futures	DTTMT	26-Dec-19	176.25	179.7	179.7	176.25	179.35	7	6	-3
Ultratech Cement Futures	DULTRACEMCO	26-Dec-19	0	4460	0	0	4041.85	0	-	-
Ultratech Cement Futures	DULTRACEMCO	30-Jan-20	0	4200.7	0	0	4065.15	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Feb-20	0	4350	0	0	4083.9	0	-	-
UPL Futures	DUPL	27-Feb-20	0	600	0	0	569.15	0	-	-
UPL Futures	DUPL	30-Jan-20	0	604.7	0	0	566.55	0	-	-
UPL Futures	DUPL	26-Dec-19	0	592	0	0	563.3	0	-	-
Vedanta Futures	DVEDL	26-Dec-19	153.6	150.2	153.6	149.2	149.5	4	15	2
Vedanta Futures	DVEDL	30-Jan-20	0	150.35	0	0	150.35	0	-	-
Vedanta Futures	DVEDL	27-Feb-20	0	150.35	0	0	151.05	0	-	-
Wipro Futures	DWIPRO	27-Feb-20	0	244	0	0	252.05	0	-	-
Wipro Futures	DWIPRO	30-Jan-20	0	262.9	0	0	250.9	0	-	-
Wipro Futures	DWIPRO	26-Dec-19	0	240	0	0	249.45	0	-	-
Yes Bank Futures	DYESBANK	26-Dec-19	0	47	0	0	49.95	0	37	-
Yes Bank Futures	DYESBANK	30-Jan-20	0	71.4	0	0	50.25	0	-	-
Yes Bank Futures	DYESBANK	27-Feb-20	0	71.4	0	0	50.45	0	-	-
Zee Entertainment Futures	DZEEL	27-Feb-20	0	315	0	0	282.95	0	-	-
Zee Entertainment Futures	DZEEL	30-Jan-20	0	264.2	0	0	281.65	0	-	-
Zee Entertainment Futures	DZEEL	26-Dec-19	0	291	0	0	280.05	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	59.43	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	59.15	0	-	-
Brent Crude Oil Futures	DBRC	27-Dec-19	66.08	66.38	66.55	66.06	66.54	22	153	8

Daily Market Information Sheet

Date 19-Dec-2019

Brent Crude Oil Futures	DBRC	30-Jan-20	65.18	65.52	65.52	65.18	65.59	28	3	-5
Brent Crude Oil Futures	DBRC	27-Feb-20	64.46	64.46	64.48	64.46	64.84	12	12	12
Brent Crude Oil Futures	DBRC	30-Mar-20	0	75.54	0	0	64.25	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-20	0	72.83	0	0	63.68	0	-	-
Brent Crude Oil Futures	DBRC	28-May-20	0	72.83	0	0	63.07	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-20	0	55.24	0	0	62.54	0	-	-
Brent Crude Oil Futures	DBRC	30-Jul-20	0	55.24	0	0	62.12	0	-	-
Brent Crude Oil Futures	DBRC	27-Aug-20	0	64.1	0	0	61.69	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-20	0	64.1	0	0	61.3	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	60.93	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	60.59	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	60.28	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	59.98	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	59.71	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	59.15	0	-	-
Dubai India Crude Oil Futures	DICO	31-Dec-19	0	3985	0	0	4354	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	54.59	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	54.03	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	52.02	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	55.23	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	55.59	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	55.98	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	51.97	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	57.65	0	0	56.8	0	-	-
WTI Crude Oil Futures	DWTI	17-Jan-20	60.79	61.09	61.31	60.72	61.18	31	132	4
WTI Crude Oil Futures	DWTI	19-Feb-20	60.56	60.82	61	60.47	60.88	32	14	7
WTI Crude Oil Futures	DWTI	19-Mar-20	60.14	60.14	60.14	60.14	60.46	1	32	1
WTI Crude Oil Futures	DWTI	20-Apr-20	0	66.69	0	0	59.97	0	-	-
WTI Crude Oil Futures	DWTI	18-May-20	0	81.02	0	0	59.43	0	-	-
WTI Crude Oil Futures	DWTI	19-Jun-20	0	49.65	0	0	58.85	0	-	-
WTI Crude Oil Futures	DWTI	20-Jul-20	0	54.84	0	0	58.27	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-20	0	57.65	0	0	57.73	0	-	-
WTI Crude Oil Futures	DWTI	21-Sep-20	0	57.65	0	0	57.24	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	56.39	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	54.32	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	52.92	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	51.92	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	51.38	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	51.09	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	51.16	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	51.47	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	51.64	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	54.9	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

WTI Crude Oil Mini Futures	DWTIM	19-Aug-20	0	52.09	0	0	57.73	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	57.24	0	-	-
WTI Crude Oil Mini Futures	DWTIM	17-Jan-20	60.75	61.1	61.25	60.75	61.18	13	12	7
WTI Crude Oil Mini Futures	DWTIM	19-Feb-20	0	58.25	0	0	60.88	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-20	0	58.25	0	0	60.46	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Apr-20	0	58.25	0	0	59.97	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-May-20	0	60.48	0	0	59.43	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jun-20	0	52.85	0	0	58.85	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Jul-20	0	54.28	0	0	58.27	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	56.8	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	53	0	0	56.39	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	55.98	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	07-Jan-20	0	1756	0	0	1813.5	0	-	-
Aluminium Futures	DAH	31-Dec-19	0	1864.5	0	0	1784.5	0	-	-
Aluminium Futures	DAH	02-Jan-20	0	1807	0	0	1795.5	0	-	-
Aluminium Futures	DAH	03-Jan-20	0	1830	0	0	1803.5	0	-	-
Aluminium Futures	DAH	06-Jan-20	0	1750	0	0	1808.5	0	-	-
Copper Futures	DCU	27-Aug-20	0	5722	0	0	6267.5	0	-	-
Copper Futures	DCU	28-Apr-20	0	6465	0	0	6250	0	-	-
Copper Futures	DCU	26-Jun-20	0	6043	0	0	6260	0	-	-
Copper Futures	DCU	26-Feb-20	6190	6187	6190	6187	6231.5	5	63	5
Copper Futures	DCU	25-Nov-20	0	6004	0	0	6277.5	0	-	-
Gold Futures	DG	25-Nov-20	0	1499	0	0	1516.6	0	-	-
Gold Futures	DG	27-Mar-20	0	1482.6	0	0	1490.6	0	66	-
Gold Futures	DG	29-Jan-20	1482	1484.2	1485.5	1477.2	1484.1	1036	931	16
Gold Futures	DG	27-May-20	1492.5	1491.1	1492.5	1488.8	1497.1	940	-	-
Gold Futures	DG	29-Jul-20	0	1455	0	0	1503.6	0	-	-
Gold Futures	DG	28-Sep-20	0	1547	0	0	1510.1	0	-	-
Spot Gold	DGSG	31-Dec-20	0	1474.5	0	0	1476.4	0	-	-
India Gold Quanto Futures	DIG	30-Jan-20	0	38326	0	0	38129	0	110	-
India Gold Quanto Futures	DIG	30-Mar-20	0	33616	0	0	38120	0	-	-
India Gold Quanto Futures	DIG	30-Jul-20	0	35934	0	0	38462	0	-	-
India Gold Quanto Futures	DIG	28-May-20	0	32725	0	0	38441	0	-	-
India Gold Quanto Futures	DIG	29-Sep-20	0	40900	0	0	38483	0	-	-
India Gold Quanto Futures	DIG	27-Nov-20	0	38119	0	0	38504	0	-	-
Silver Futures	DS	25-Nov-20	0	17.135	0	0	17.24	0	-	-
Silver Futures	DS	26-Jun-20	0	15.44	0	0	17.24	0	-	-
Silver Futures	DS	28-Apr-20	0	15.095	0	0	17.24	0	-	-
Silver Futures	DS	26-Feb-20	0	17.07	0	0	17.15	0	43	-
Silver Futures	DS	27-Aug-20	0	18.41	0	0	17.24	0	-	-
Shanghai Gold Futures	DSGC	03-Jan-20	0	343.38	0	0	333.22	0	-	-
Shanghai Gold Futures	DSGC	02-Jan-20	0	297.13	0	0	331.87	0	-	-
Shanghai Gold Futures	DSGC	31-Dec-19	0	292	0	0	329.42	0	-	-
Shanghai Gold Futures	DSGC	06-Jan-20	0	348.27	0	0	334.57	0	-	-
Zinc Futures	DZS	07-Jan-20	0	2376.5	0	0	2343.5	0	-	-
Zinc Futures	DZS	31-Dec-19	0	2475	0	0	2338.5	0	-	-
Zinc Futures	DZS	03-Jan-20	0	2413	0	0	2333.5	0	-	-
Zinc Futures	DZS	02-Jan-20	0	2285	0	0	2337.5	0	-	-
Zinc Futures	DZS	06-Jan-20	0	2454	0	0	2338.5	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	03-Jan-20	0	1308	0	0	1381	0	-	-
MSCI INR Futures	DMSI	26-Dec-19	0	1346	0	0	1378	0	-	-
MSCI INR Futures	DMSI	31-Dec-19	0	1352.5	0	0	1379	0	-	-
MSCI INR Futures	DMSI	02-Jan-20	0	1373	0	0	1380	0	-	-
MSCI USD Futures	DMSU	02-Jan-20	0	673	0	0	701.25	0	-	-
MSCI USD Futures	DMSU	31-Dec-19	0	671.75	0	0	700.25	0	-	-
MSCI USD Futures	DMSU	07-Jan-20	0	687.25	0	0	704.25	0	-	-
MSCI USD Futures	DMSU	20-Dec-19	0	652.5	0	0	699.25	0	-	-
MSCI USD Futures	DMSU	03-Jan-20	0	642.5	0	0	702.25	0	-	-
MSCI USD Futures	DMSU	06-Jan-20	0	687.25	0	0	703.25	0	-	-
MSCI USD Futures	DMSU	08-Jan-20	0	658	0	0	705.25	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	27-Dec-19	CE-130.72	0	9.44	0	0	9.7	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-131.15	0	9.02	0	0	9.27	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-131.58	0	8.61	0	0	8.84	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.01	0	8.19	0	0	8.41	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.45	0	7.78	0	0	7.97	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.89	0	7.36	0	0	7.53	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-133.33	0	6.95	0	0	7.09	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-133.78	0	6.54	0	0	6.64	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-134.23	0	6.13	0	0	6.19	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-134.68	0	5.74	0	0	5.74	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-135.14	0	5.34	0	0	5.28	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-135.59	0	4.96	0	0	4.83	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.05	0	4.59	0	0	4.37	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.52	0	4.22	0	0	3.9	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.99	0	3.86	0	0	3.43	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-137.46	0	3.52	0	0	2.96	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-137.93	0	3.2	0	0	2.49	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-138.41	0	2.88	0	0	2.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-138.89	0	0.84	0	0	1.55	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-139.37	0	2.31	0	0	1.11	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-139.86	0	2.05	0	0	0.72	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-140.35	0	1.81	0	0	0.41	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-140.85	0.32	0.11	0.32	0.11	0.2	6	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-141.34	0	1.38	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-141.84	0	1.19	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-142.35	0	1.02	0	0	0.01	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Options	DINRO	27-Dec-19	CE-142.86	0	0.86	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-143.37	0	0.73	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-143.88	0	0.61	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-144.40	0	0.51	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-144.93	0	0.42	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-145.45	0	0.34	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-145.99	0	0.28	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-146.52	0	0.22	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-147.06	0	0.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-147.60	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-148.15	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-148.70	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-149.25	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-149.81	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-150.38	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-130.72	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-131.15	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-131.58	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-132.01	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-132.45	0	0.1	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-132.89	0	0.12	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-133.33	0	0.15	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-133.78	0	0.19	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-134.23	0	0.23	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-134.68	0	0.28	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-135.14	0	0.34	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-135.59	0	0.41	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-136.05	0	0.5	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-136.52	0	0.6	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-136.99	0	0.71	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-137.46	0	0.84	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-137.93	0	0.98	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-138.41	0	1.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-138.89	0	1.33	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-139.37	0	1.53	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-139.86	0	1.75	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-140.35	0	2	0	0	0.35	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-140.85	0	2.27	0	0	0.63	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-141.34	0	2.56	0	0	1.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-141.84	0	2.87	0	0	1.45	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-142.35	0	3.2	0	0	1.96	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-142.86	0	3.56	0	0	2.47	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-143.37	0	3.93	0	0	2.98	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Options	DINRO	27-Dec-19	PE-143.88	0	4.32	0	0	3.49	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-144.40	0	4.74	0	0	4.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-144.93	0	5.18	0	0	4.54	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-145.45	0	5.62	0	0	5.06	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-145.99	0	6.09	0	0	5.6	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-146.52	0	6.56	0	0	6.13	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-147.06	0	7.06	0	0	6.67	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-147.60	0	7.56	0	0	7.21	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-148.15	0	8.08	0	0	7.76	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-148.70	0	8.6	0	0	8.31	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-149.25	0	9.13	0	0	8.86	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-149.81	0	9.67	0	0	9.42	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-150.38	0	10.23	0	0	9.99	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-129.87	0	8.59	0	0	10.21	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.29	0	8.19	0	0	9.79	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.72	0	7.79	0	0	9.36	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.15	0	7.38	0	0	8.93	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.58	0	6.98	0	0	8.5	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.01	0	6.59	0	0	8.07	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.45	0	6.2	0	0	7.64	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.89	0	5.81	0	0	7.2	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.33	0	5.43	0	0	6.76	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.78	0	5.05	0	0	6.31	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.23	0	4.68	0	0	5.86	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.68	0	4.33	0	0	5.41	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.14	0	3.98	0	0	4.96	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.59	0	3.65	0	0	4.52	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.05	0	3.33	0	0	4.07	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.52	0	3.02	0	0	3.62	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.99	0	2.72	0	0	3.18	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.46	0	2.45	0	0	2.76	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.93	0	2.19	0	0	2.36	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.41	0	1.94	0	0	1.98	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.89	0	1.71	0	0	1.62	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.37	0	1.51	0	0	1.31	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.86	0	1.31	0	0	1.02	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.35	0	1.14	0	0	0.78	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.85	0	0.72	0	0	0.58	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.34	0	0.84	0	0	0.42	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.84	0	0.36	0	0	0.29	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.35	0	0.6	0	0	0.19	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.86	0	0.17	0	0	0.13	0	23	-
Indian Rupee Options	DINRO	29-Jan-20	CE-143.37	0	0.41	0	0	0.08	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Options	DINRO	29-Jan-20	CE-143.88	0	0.07	0	0	0.05	0	44	-
Indian Rupee Options	DINRO	29-Jan-20	CE-144.40	0	0.28	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-144.93	0	0.23	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-145.45	0	0.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-145.99	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-146.52	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-147.06	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-147.60	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-148.15	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-148.70	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-149.25	0	0.03	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-129.87	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-130.29	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-130.72	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-131.15	0	0.13	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-131.58	0	0.16	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-132.01	0	0.2	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-132.45	0	0.24	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-132.89	0	0.29	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-133.33	0	0.35	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-133.78	0	0.42	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-134.23	0	0.5	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-134.68	0	0.59	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-135.14	0	0.7	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-135.59	0	0.82	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.05	0	0.04	0	0	0.03	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.52	0	1.12	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.99	0	0.1	0	0	0.08	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.46	0	1.48	0	0	0.13	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.93	0	0.18	0	0	0.2	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.41	0	1.92	0	0	0.3	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.89	0	0.34	0	0	0.42	0	22	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.37	0	2.44	0	0	0.58	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.86	0	0.63	0	0	0.79	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.35	0	3.05	0	0	1.04	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.85	0	1.08	0	0	1.33	0	18	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.34	0	3.74	0	0	1.66	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.84	0	4.11	0	0	2.03	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.35	0	4.5	0	0	2.45	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.86	0	4.91	0	0	2.92	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.37	0	5.33	0	0	3.43	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.88	0	5.77	0	0	3.94	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-144.40	0	6.23	0	0	4.46	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Options	DINRO	29-Jan-20	PE-144.93	0	6.7	0	0	4.99	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.45	0	7.18	0	0	5.51	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.99	0	7.68	0	0	6.05	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-146.52	0	8.17	0	0	6.58	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.06	0	8.69	0	0	7.12	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.60	0	9.21	0	0	7.66	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.15	0	9.74	0	0	8.21	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.70	0	10.27	0	0	8.76	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-149.25	0	10.81	0	0	9.31	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.29	0	10.13	0	0	9.44	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.72	0	9.71	0	0	9.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.15	0	9.29	0	0	8.59	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.58	0	8.88	0	0	8.16	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.01	0	8.46	0	0	7.73	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.45	0	8.04	0	0	7.29	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.89	0	7.63	0	0	6.86	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.33	0	7.22	0	0	6.42	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.78	0	6.81	0	0	5.98	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.23	0	6.4	0	0	5.54	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.68	0	6	0	0	5.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.14	0	5.6	0	0	4.67	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.59	0	5.22	0	0	4.25	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.05	0	4.84	0	0	3.83	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.52	0	4.46	0	0	3.42	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.99	0	4.1	0	0	3.02	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.46	0	3.76	0	0	2.65	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.93	0	3.42	0	0	2.29	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.41	0	3.1	0	0	1.96	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.89	0	2.8	0	0	1.65	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.37	0	2.51	0	0	1.37	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.86	0	2.24	0	0	1.12	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.35	0	1.98	0	0	0.9	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.85	0	1.75	0	0	0.71	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.34	0	1.53	0	0	0.55	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.84	0	1.33	0	0	0.42	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.35	0	1.15	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.86	0	0.99	0	0	0.23	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.37	0	0.84	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.88	0	0.71	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.40	0	0.6	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.93	0	0.49	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-145.45	0	0.41	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-145.99	0	0.33	0	0	0.02	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Options	DINRO	26-Feb-20	CE-146.52	0	0.27	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-147.06	0	0.22	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-147.60	0	0.18	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-148.15	0	0.14	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-148.70	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-149.25	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-149.81	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-130.29	0	0.03	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-130.72	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-131.15	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-131.58	0	0.06	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-132.01	0	0.08	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-132.45	0	0.1	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-132.89	0	0.12	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-133.33	0	0.15	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-133.78	0	0.18	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-134.23	0	0.22	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-134.68	0	0.27	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.14	0	0.33	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.59	0	0.4	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.05	0	0.48	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.52	0	0.57	0	0	0.2	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.99	0	0.68	0	0	0.27	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.46	0	0.8	0	0	0.36	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.93	0	0.93	0	0	0.47	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-138.41	0	1.09	0	0	0.62	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-138.89	0	1.26	0	0	0.79	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.37	0	1.46	0	0	0.99	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.86	0	1.67	0	0	1.23	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.35	0	1.91	0	0	1.5	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.85	0	2.17	0	0	1.81	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.34	0	2.44	0	0	2.14	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.84	0	2.74	0	0	2.51	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.35	0	3.06	0	0	2.91	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.86	0	3.41	0	0	3.37	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.37	0	3.77	0	0	3.88	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.88	0	4.15	0	0	4.39	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.40	0	4.55	0	0	4.91	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.93	0	4.98	0	0	5.44	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.45	0	5.41	0	0	5.96	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.99	0	5.87	0	0	6.5	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-146.52	0	6.34	0	0	7.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-147.06	0	6.82	0	0	7.57	0	-	-

Daily Market Information Sheet

Date 19-Dec-2019

Indian Rupee Options	DINRO	26-Feb-20	PE-147.60	0	7.32	0	0	8.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.15	0	7.83	0	0	8.66	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.70	0	8.35	0	0	9.21	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.25	0	8.87	0	0	9.76	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.81	0	9.41	0	0	10.32	0	-	-