

Daily Market Information Sheet

Date 20-Dec-2019

Product Group	Trading Volume (19-Dec-2019)	Trading Volume (20-Dec-2019)	Open Interest	Change in OI
DGCX Currencies	73491	49814	330630	1194
DGCX Equities	194	222	556	-1
DGCX Hydrocarbons	139	276	390	32
DGCX Metals	1981	2816	1213	0
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	69.05	69.12	69.12	68.99	69.12	8	14	-
Australian Dollar Futures	DAUD	15-Jun-20	0	69.15	0	0	69.18	0	-	-
Australian Dollar Futures	DAUD	14-Sep-20	0	69.23	0	0	69.22	0	-	-
Australian Dollar Futures	DAUD	14-Dec-20	0	69.09	0	0	69.26	0	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	0	75.65	0	0	76	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	0	76	0	0	76	0	-	-
Canadian Dollar Futures	DCAD	16-Jun-20	0	75.06	0	0	75.99	0	-	-
Canadian Dollar Futures	DCAD	17-Mar-20	76.19	75.98	76.19	75.98	75.98	11	24	-1
Swiss Franc Futures	DCHF	16-Mar-20	102.7	102.43	102.7	102.43	102.42	5	171	-5
Swiss Franc Futures	DCHF	15-Jun-20	0	103.24	0	0	103.08	0	-	-
Swiss Franc Futures	DCHF	14-Sep-20	0	104.52	0	0	103.73	0	-	-
Swiss Franc Futures	DCHF	14-Dec-20	0	104.38	0	0	104.37	0	-	-
Euro Futures	DEUR	14-Dec-20	0	112.36	0	0	112	0	-	-
Euro Futures	DEUR	14-Sep-20	0	113.19	0	0	111.8	0	-	-
Euro Futures	DEUR	15-Jun-20	112.45	112.3	112.46	112.3	111.61	406	-	-
Euro Futures	DEUR	16-Mar-20	111.81	111.36	111.83	111.32	111.36	1926	2847	-15
Pound Sterling Futures	DGBP	16-Mar-20	130.61	130.49	131.1	130.46	130.46	78	121	-1
Pound Sterling Futures	DGBP	15-Jun-20	0	127.58	0	0	130.59	0	-	-
Pound Sterling Futures	DGBP	14-Sep-20	0	125.94	0	0	130.68	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	135.51	0	-	-
Indian Rupee Futures	DINR	27-Aug-20	0	133.27	0	0	136.94	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	0	135	0	0	136.44	0	-	-
Indian Rupee Futures	DINR	28-Oct-20	0	135.45	0	0	135.97	0	-	-
Indian Rupee Futures	DINR	26-Jun-20	0	138.14	0	0	137.88	0	-	-
Indian Rupee Futures	DINR	29-Jul-20	0	139.75	0	0	137.4	0	-	-
Indian Rupee Futures	DINR	27-May-20	0	137.13	0	0	138.32	0	-	-
Indian Rupee Futures	DINR	27-Dec-19	140.39	140.5	140.64	140.26	140.5	26716	19399	33
Indian Rupee Futures	DINR	29-Jan-20	140	140.1	140.24	139.89	140.16	6605	42276	637
Indian Rupee Futures	DINR	26-Feb-20	139.68	139.53	139.7	139.48	139.82	10	35429	-1
Indian Rupee Futures	DINR	27-Mar-20	0	139.79	0	0	139.34	0	27149	-

Daily Market Information Sheet

Date 20-Dec-2019

Indian Rupee Futures	DINR	28-Apr-20	138.8	138.79	138.8	138.77	138.77	397	17362	397
Indian Rupee Quanto Futures	DINRI	29-Jan-20	71.3325	71.3975	71.5	71.3325	71.3475	1482	35548	-50
Indian Rupee Quanto Futures	DINRI	27-Dec-19	71.165	71.185	71.29	71.1125	71.175	9648	23562	383
Indian Rupee Quanto Futures	DINRI	26-Feb-20	0	72.155	0	0	71.52	0	15653	-
Indian Rupee Mini Futures	DINRM	26-Nov-20	0	134.26	0	0	135.51	0	-	-
Indian Rupee Mini Futures	DINRM	28-Sep-20	0	135	0	0	136.44	0	-	-
Indian Rupee Mini Futures	DINRM	27-Mar-20	0	137.27	0	0	139.34	0	32747	-
Indian Rupee Mini Futures	DINRM	28-Oct-20	0	135.45	0	0	135.97	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-20	0	137.13	0	0	138.32	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-20	138.8	138.77	138.8	138.76	138.77	595	19414	595
Indian Rupee Mini Futures	DINRM	27-Dec-19	140.51	140.46	140.62	140.28	140.5	1432	11334	-665
Indian Rupee Mini Futures	DINRM	29-Jan-20	140.13	140.12	140.21	139.97	140.16	488	18192	-111
Indian Rupee Mini Futures	DINRM	26-Feb-20	0	138.73	0	0	139.82	0	28922	-
Indian Rupee Mini Futures	DINRM	26-Jun-20	0	138.14	0	0	137.88	0	-	-
Indian Rupee Mini Futures	DINRM	27-Aug-20	0	133.27	0	0	136.94	0	-	-
Indian Rupee Mini Futures	DINRM	29-Jul-20	0	139.75	0	0	137.4	0	-	-
Japanese Yen Futures	DJPY	14-Sep-20	0	95.38	0	0	92.12	0	-	-
Japanese Yen Futures	DJPY	15-Jun-20	0	94.5	0	0	91.99	0	-	-
Japanese Yen Futures	DJPY	16-Mar-20	91.81	91.81	91.81	91.81	91.81	2	22	-2
Japanese Yen Futures	DJPY	14-Dec-20	0	91.92	0	0	92.28	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	7.1234	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	7.1126	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jan-20	0	7.1218	0	0	7.0122	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Feb-20	0	7.1218	0	0	7.0258	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Mar-20	0	7.1326	0	0	7.0262	0	-	-
Chinese Yuan Futures	DUSDCNH	09-Apr-20	0	7.1434	0	0	7.037	0	-	-
Chinese Yuan Futures	DUSDCNH	18-May-20	0	7.1542	0	0	7.0478	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Jun-20	0	7.165	0	0	7.0586	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jul-20	0	7.1758	0	0	7.0694	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Aug-20	0	7.1866	0	0	7.0802	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	7.091	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	7.1018	0	-	-
Russian Ruble Futures	DUSDRUB	31-Dec-19	0	68.2	0	0	62.886	0	-	-
Russian Ruble Futures	DUSDRUB	02-Jan-20	0	67.479	0	0	64.085	0	-	-
South African Rand Futures	DUSDZAR	13-Jan-20	14.245	14.245	14.245	14.245	14.292	5	25	-
South African Rand Futures	DUSDZAR	17-Feb-20	0	14.864	0	0	14.311	0	-	-
South African Rand Futures	DUSDZAR	16-Mar-20	0	14.528	0	0	14.329	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	280.68	0	-	-
Apple Inc Futures	DAAPL	20-Jan-20	0	264.52	0	0	280.68	0	-	-
ACC Futures	DACC	30-Jan-20	0	1589.8	0	0	1455.7	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

ACC Futures	DACC	26-Dec-19	0	1670	0	0	1447.35	0	-	-
ACC Futures	DACC	27-Feb-20	0	1532.2	0	0	1462.4	0	-	-
Adani Ports and SEZ Futures	DADANIPORTS	27-Feb-20	0	376.5	0	0	376.5	0	-	-
Adani Ports and SEZ Futures	DADANIPORTS	26-Dec-19	0	425	0	0	372.6	0	-	-
Adani Ports and SEZ Futures	DADANIPORTS	30-Jan-20	0	401.25	0	0	374.75	0	-	-
Ambuja Cements Futures	DAMBUJACEM	30-Jan-20	0	205.05	0	0	195.75	0	-	-
Ambuja Cements Futures	DAMBUJACEM	26-Dec-19	0	213	0	0	194.6	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Feb-20	0	207.1	0	0	196.65	0	-	-
Asian Paints Futures	DASIANPAINT	27-Feb-20	0	1732.45	0	0	1819.45	0	-	-
Asian Paints Futures	DASIANPAINT	26-Dec-19	0	1797	0	0	1800.75	0	-	-
Asian Paints Futures	DASIANPAINT	30-Jan-20	0	1834.75	0	0	1811.1	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	30-Jan-20	0	476.4	0	0	473.5	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	26-Dec-19	465.15	472	473.4	465.15	470.8	5	7	1
Aurobindo Pharma Futures	DAUROPHARMA	27-Feb-20	0	454.35	0	0	475.7	0	-	-
Axis Bank Ltd Futures	DAXSB	27-Feb-20	0	758.4	0	0	748.15	0	-	-
Axis Bank Ltd Futures	DAXSB	26-Dec-19	745.7	741.35	745.7	739.9	740.45	6	9	2
Axis Bank Ltd Futures	DAXSB	30-Jan-20	0	746.55	0	0	744.75	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	30-Jan-20	0	3292.45	0	0	3224.9	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	26-Dec-19	0	3015	0	0	3206.4	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Feb-20	0	3229.65	0	0	3239.75	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Feb-20	0	4144.75	0	0	4182.1	0	-	-
Bajaj Finance Futures	DBAJFINANCE	26-Dec-19	0	4061	0	0	4139	0	-	-
Bajaj Finance Futures	DBAJFINANCE	30-Jan-20	0	4083.45	0	0	4162.9	0	-	-
Bank of Baroda Futures	DBANKBARODA	30-Jan-20	0	98.55	0	0	101.35	0	-	-
Bank of Baroda Futures	DBANKBARODA	26-Dec-19	0	97.2	0	0	100.8	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Feb-20	0	107.5	0	0	101.85	0	-	-
Bharti Airtel Futures	DBHARTIARTL	27-Feb-20	0	441.2	0	0	458.9	0	-	-
Bharti Airtel Futures	DBHARTIARTL	26-Dec-19	0	454	0	0	454.15	0	-	-
Bharti Airtel Futures	DBHARTIARTL	30-Jan-20	0	379.4	0	0	456.8	0	-	-
Bosch Futures	DBOSCHLTD	30-Jan-20	0	15517.85	0	0	15122.95	0	-	-
Bosch Futures	DBOSCHLTD	27-Feb-20	0	16378.45	0	0	15192.75	0	-	-
Bosch Futures	DBOSCHLTD	26-Dec-19	0	14350	0	0	15036.2	0	-	-
BPCL Futures	DBPCL	26-Dec-19	0	487	0	0	488.2	0	-	-
BPCL Futures	DBPCL	27-Feb-20	0	515.3	0	0	493.3	0	-	-
BPCL Futures	DBPCL	30-Jan-20	0	533.85	0	0	491	0	-	-
Cipla Futures	DCIPLA	30-Jan-20	0	473.3	0	0	468.8	0	-	-
Cipla Futures	DCIPLA	27-Feb-20	0	473.25	0	0	471	0	-	-
Cipla Futures	DCIPLA	26-Dec-19	0	445	0	0	466.15	0	-	-
Coal India Futures	DCOALINDIA	26-Dec-19	0	206	0	0	200.95	0	-	-
Coal India Futures	DCOALINDIA	27-Feb-20	0	208	0	0	203.05	0	-	-
Coal India Futures	DCOALINDIA	30-Jan-20	0	210.4	0	0	202.1	0	-	-
Dr Reddys Labs Futures	DDRREDDY	30-Jan-20	0	2821.85	0	0	2882.25	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Feb-20	0	3007.75	0	0	2895.55	0	-	-
Dr Reddys Labs Futures	DDRREDDY	26-Dec-19	0	2816	0	0	2865.7	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Eicher Motors Futures	DEICHERMOT	26-Dec-19	0	18181	0	0	22239.4	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Feb-20	0	23332	0	0	22470.95	0	-	-
Eicher Motors Futures	DEICHERMOT	30-Jan-20	0	22851	0	0	22367.75	0	-	-
Facebook Inc Futures	DFB	20-Jan-20	0	194.84	0	0	206.56	0	-	-
Facebook Inc Futures	DFB	23-Dec-19	0	186.12	0	0	206.56	0	-	-
GAIL India Futures	DGAIL	30-Jan-20	0	139.2	0	0	120.35	0	-	-
GAIL India Futures	DGAIL	27-Feb-20	0	127.1	0	0	120.9	0	-	-
GAIL India Futures	DGAIL	26-Dec-19	0	139	0	0	119.65	0	-	-
Alphabet Inc Futures	DGOOGL	23-Dec-19	0	1246.6	0	0	1352	0	-	-
Alphabet Inc Futures	DGOOGL	20-Jan-20	0	1328	0	0	1352	0	-	-
HCL Tech Futures	DHCLTECH	26-Dec-19	0	564.45	0	0	570.35	0	-	-
HCL Tech Futures	DHCLTECH	30-Jan-20	0	567.1	0	0	573.65	0	-	-
HCL Tech Futures	DHCLTECH	27-Feb-20	0	569.25	0	0	576.3	0	-	-
HDFC Futures	DHDFC	27-Feb-20	0	2333.8	0	0	2431.1	0	-	-
HDFC Futures	DHDFC	30-Jan-20	0	2161.45	0	0	2419.95	0	-	-
HDFC Futures	DHDFC	26-Dec-19	2416.7	2406.2	2423.5	2389.15	2406.1	21	15	-8
HDFC Bank Ltd Futures	DHDFCB	26-Dec-19	1284.2	1296.75	1297.05	1284.2	1297.75	6	4	-2
HDFC Bank Ltd Futures	DHDFCB	30-Jan-20	0	1247.45	0	0	1305.25	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Feb-20	0	1278.45	0	0	1311.3	0	-	-
Hero MotoCorp Futures	DSHERMOTOCO	27-Feb-20	0	2491.95	0	0	2420.1	0	-	-
Hero MotoCorp Futures	DSHERMOTOCO	30-Jan-20	0	2741.7	0	0	2409	0	-	-
Hero MotoCorp Futures	DSHERMOTOCO	26-Dec-19	0	2800	0	0	2395.15	0	-	-
Hindalco Ind Futures	DHINDALCO	26-Dec-19	218.15	216.3	218.15	216.3	215.7	5	6	1
Hindalco Ind Futures	DHINDALCO	30-Jan-20	0	190.55	0	0	216.9	0	-	-
Hindalco Ind Futures	DHINDALCO	27-Feb-20	0	206.2	0	0	217.9	0	-	-
HPCL Futures	DHINDPETRO	27-Feb-20	0	293.75	0	0	266.85	0	-	-
HPCL Futures	DHINDPETRO	30-Jan-20	0	329.75	0	0	265.65	0	-	-
HPCL Futures	DHINDPETRO	26-Dec-19	267.6	264.95	268.1	264.95	264.1	48	262	-
Hindustan Unilever Futures	DHINDUNILVR	26-Dec-19	0	2065	0	0	1944.7	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	30-Jan-20	0	2205.5	0	0	1955.9	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Feb-20	0	2108.9	0	0	1964.95	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Feb-20	0	338.25	0	0	302.7	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	30-Jan-20	0	209.5	0	0	301.3	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	26-Dec-19	0	420	0	0	299.6	0	-	-
ICICI Bank Ltd Futures	DICICIBC	26-Dec-19	543.3	545.75	547.9	542.3	546.55	20	9	2
ICICI Bank Ltd Futures	DICICIBC	30-Jan-20	0	469.5	0	0	549.7	0	-	-
ICICI Bank Ltd Futures	DICICIBC	27-Feb-20	0	524.55	0	0	552.25	0	-	-
IndusInd Bank Futures	DINDUSINDBK	27-Feb-20	0	1584.6	0	0	1504.7	0	-	-
IndusInd Bank Futures	DINDUSINDBK	30-Jan-20	0	1331.45	0	0	1497.75	0	-	-
IndusInd Bank Futures	DINDUSINDBK	26-Dec-19	0	1570	0	0	1489.15	0	-	-
Infosys Ltd Futures	DINFO	26-Dec-19	734.35	731.9	734.35	731.3	732.15	5	11	-1
Infosys Ltd Futures	DINFO	30-Jan-20	731.1	731.1	731.1	731.1	736.4	1	1	1
Infosys Ltd Futures	DINFO	27-Feb-20	0	709.15	0	0	739.75	0	-	-
Bharti Infratel Futures	DINFRATEL	27-Feb-20	0	259.25	0	0	256.1	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Bharti Infratel Futures	DINFRATEL	30-Jan-20	0	192.3	0	0	254.9	0	-	-
Bharti Infratel Futures	DINFRATEL	26-Dec-19	0	263	0	0	253.45	0	-	-
IOC Futures	DIOC	26-Dec-19	0	147	0	0	127.5	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	243.85	0	-	-
ITC Futures	DITC	30-Jan-20	0	261.25	0	0	242.75	0	-	-
ITC Futures	DITC	26-Dec-19	0	243	0	0	241.35	0	5	-
JP Morgan Chase Futures	DJPM	20-Jan-20	0	129.17	0	0	137.66	0	-	-
JP Morgan Chase Futures	DJPM	23-Dec-19	0	120.87	0	0	137.66	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	30-Jan-20	0	1596.35	0	0	1703.85	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Feb-20	0	1631.8	0	0	1711.75	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	26-Dec-19	0	1650	0	0	1694.1	0	-	-
Larsen Toubro Ltd Futures	DLT	26-Dec-19	1319.5	1324	1325.05	1319.5	1312.65	4	32	-
Larsen Toubro Ltd Futures	DLT	27-Feb-20	0	1363.95	0	0	1326.3	0	-	-
Larsen Toubro Ltd Futures	DLT	30-Jan-20	0	1493.45	0	0	1320.2	0	-	-
Lupin Futures	DLUPIN	30-Jan-20	0	755.45	0	0	776.05	0	-	-
Lupin Futures	DLUPIN	27-Feb-20	0	812	0	0	779.6	0	-	-
Lupin Futures	DLUPIN	26-Dec-19	0	740	0	0	771.6	0	-	-
Mahindra N Mahindra Futures	DMNM	26-Dec-19	0	575	0	0	531.05	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Feb-20	0	550	0	0	536.55	0	-	-
Mahindra N Mahindra Futures	DMNM	30-Jan-20	0	614.85	0	0	534.1	0	-	-
Microsoft Corporation Futures	DMSFT	23-Dec-19	0	138.46	0	0	157.13	0	-	-
Microsoft Corporation Futures	DMSFT	20-Jan-20	0	149.65	0	0	157.13	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	7343.1	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	30-Jan-20	0	7664.35	0	0	7309.4	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	26-Dec-19	7320.45	7320.45	7320.45	7320.45	7267.45	2	15	1
NTPC Futures	DNTPC	26-Dec-19	0	118	0	0	114.8	0	-	-
NTPC Futures	DNTPC	30-Jan-20	0	124.15	0	0	115.45	0	-	-
NTPC Futures	DNTPC	27-Feb-20	0	120	0	0	116	0	-	-
ONGC Futures	DONGC	27-Feb-20	0	140	0	0	126.55	0	-	-
ONGC Futures	DONGC	30-Jan-20	0	143.65	0	0	126	0	-	-
ONGC Futures	DONGC	26-Dec-19	0	140	0	0	125.25	0	-	-
Power Grid Futures	DPOWERGRID	26-Dec-19	0	202	0	0	186.25	0	-	-
Power Grid Futures	DPOWERGRID	30-Jan-20	0	201.15	0	0	187.35	0	-	-
Power Grid Futures	DPOWERGRID	27-Feb-20	0	201.15	0	0	188.2	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Feb-20	0	1600	0	0	1617.1	0	-	-
Reliance Industries Ltd Futures	DRIL	30-Jan-20	0	1484.7	0	0	1609.65	0	-	-
Reliance Industries Ltd Futures	DRIL	26-Dec-19	1613.85	1602.7	1613.85	1600.7	1600.4	11	97	1
State Bank of India Futures	DSBIN	26-Dec-19	333.55	338.25	338.25	333.55	338.15	15	3	-6
State Bank of India Futures	DSBIN	30-Jan-20	0	316.75	0	0	340.1	0	-	-
State Bank of India Futures	DSBIN	27-Feb-20	0	355	0	0	341.65	0	-	-
Sun Pharma Futures	DSUNPHARMA	27-Feb-20	0	465	0	0	435.15	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Sun Pharma Futures	DSUNPHARMA	30-Jan-20	0	439.4	0	0	433.15	0	-	-
Sun Pharma Futures	DSUNPHARMA	26-Dec-19	430.8	430.6	436.3	430.6	430.65	8	9	4
Tata Motors DVR Futures	DTATAMTRDVR	26-Dec-19	0	57.7	0	0	72.65	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	30-Jan-20	0	82.85	0	0	73.1	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Feb-20	0	75	0	0	73.4	0	-	-
Tata Power Futures	DTATAPOWER	27-Feb-20	0	58	0	0	56.05	0	-	-
Tata Power Futures	DTATAPOWER	30-Jan-20	0	60.15	0	0	55.8	0	-	-
Tata Power Futures	DTATAPOWER	26-Dec-19	0	64.6	0	0	55.5	0	-	-
Tata Steel Futures	DTATASTEEL	26-Dec-19	447.15	460	460	447.15	461.4	10	8	4
Tata Steel Futures	DTATASTEEL	30-Jan-20	0	385.8	0	0	464.05	0	-	-
Tata Steel Futures	DTATASTEEL	27-Feb-20	0	440	0	0	466.2	0	-	-
TCS Ltd Futures	DTCS	27-Feb-20	0	2100	0	0	2247.9	0	-	-
TCS Ltd Futures	DTCS	30-Jan-20	0	2301.2	0	0	2237.55	0	-	-
TCS Ltd Futures	DTCS	26-Dec-19	2225.15	2227	2245.15	2218.95	2224.75	19	6	-
Tech Mahindra Futures	DTECHM	26-Dec-19	0	725	0	0	784	0	-	-
Tech Mahindra Futures	DTECHM	30-Jan-20	0	749.3	0	0	788.5	0	-	-
Tech Mahindra Futures	DTECHM	27-Feb-20	0	780	0	0	792.15	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Feb-20	0	170	0	0	177.95	0	-	-
Tata Motors Ltd Futures	DTTMT	30-Jan-20	0	180.2	0	0	177.1	0	-	-
Tata Motors Ltd Futures	DTTMT	26-Dec-19	181.1	178.5	181.1	178.5	176.1	2	7	1
Ultratech Cement Futures	DULTRACEMCO	26-Dec-19	0	4460	0	0	4123.85	0	-	-
Ultratech Cement Futures	DULTRACEMCO	30-Jan-20	0	4200.7	0	0	4147.65	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Feb-20	0	4350	0	0	4166.75	0	-	-
UPL Futures	DUPL	27-Feb-20	0	600	0	0	584.65	0	-	-
UPL Futures	DUPL	30-Jan-20	0	604.7	0	0	581.95	0	-	-
UPL Futures	DUPL	26-Dec-19	0	592	0	0	578.65	0	-	-
Vedanta Futures	DVEDL	26-Dec-19	150.3	145.3	150.3	144.1	144.35	19	6	-9
Vedanta Futures	DVEDL	30-Jan-20	146.95	144.8	146.95	144.8	145.2	11	11	11
Vedanta Futures	DVEDL	27-Feb-20	0	150.35	0	0	145.85	0	-	-
Wipro Futures	DWIPRO	27-Feb-20	0	244	0	0	254.65	0	-	-
Wipro Futures	DWIPRO	30-Jan-20	0	262.9	0	0	253.45	0	-	-
Wipro Futures	DWIPRO	26-Dec-19	0	240	0	0	252	0	-	-
Yes Bank Futures	DYESBANK	26-Dec-19	51.45	51.45	51.45	51.45	51.45	4	33	-4
Yes Bank Futures	DYESBANK	30-Jan-20	0	71.4	0	0	51.75	0	-	-
Yes Bank Futures	DYESBANK	27-Feb-20	0	71.4	0	0	52	0	-	-
Zee Entertainment Futures	DZEEL	27-Feb-20	0	315	0	0	287.25	0	-	-
Zee Entertainment Futures	DZEEL	30-Jan-20	0	264.2	0	0	285.9	0	-	-
Zee Entertainment Futures	DZEEL	26-Dec-19	0	291	0	0	284.3	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	59.38	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	59.12	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Brent Crude Oil Futures	DBRC	27-Dec-19	66.6	66.28	66.62	65.99	66.14	36	181	28
Brent Crude Oil Futures	DBRC	30-Jan-20	65.68	65.06	65.68	65.05	65.2	32	15	12
Brent Crude Oil Futures	DBRC	27-Feb-20	64.48	64.35	64.49	64.34	64.51	12	-	-12
Brent Crude Oil Futures	DBRC	30-Mar-20	0	75.54	0	0	63.96	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-20	0	72.83	0	0	63.42	0	-	-
Brent Crude Oil Futures	DBRC	28-May-20	0	72.83	0	0	62.84	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-20	0	55.24	0	0	62.34	0	-	-
Brent Crude Oil Futures	DBRC	30-Jul-20	0	55.24	0	0	61.94	0	-	-
Brent Crude Oil Futures	DBRC	27-Aug-20	0	64.1	0	0	61.53	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-20	0	64.1	0	0	61.17	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	60.81	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	60.49	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	60.18	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	59.91	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	59.65	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	59.12	0	-	-
Dubai India Crude Oil Futures	DICO	31-Dec-19	0	3985	0	0	4296	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	54.51	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	53.97	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	52.03	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	55.12	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	55.46	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	55.83	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	51.98	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	57.65	0	0	56.61	0	-	-
WTI Crude Oil Futures	DWTI	17-Jan-20	61.14	60.37	61.17	60.17	60.44	124	156	24
WTI Crude Oil Futures	DWTI	19-Feb-20	60.77	60.08	60.77	60.08	60.25	33	25	11
WTI Crude Oil Futures	DWTI	19-Mar-20	59.83	59.89	59.95	59.83	59.95	28	4	-28
WTI Crude Oil Futures	DWTI	20-Apr-20	0	66.69	0	0	59.55	0	-	-
WTI Crude Oil Futures	DWTI	18-May-20	0	81.02	0	0	59.07	0	-	-
WTI Crude Oil Futures	DWTI	19-Jun-20	0	49.65	0	0	58.54	0	-	-
WTI Crude Oil Futures	DWTI	20-Jul-20	0	54.84	0	0	58	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-20	0	57.65	0	0	57.49	0	-	-
WTI Crude Oil Futures	DWTI	21-Sep-20	0	57.65	0	0	57.03	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	56.23	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	54.25	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	52.93	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	51.96	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	51.44	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	51.14	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	51.14	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	51.19	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	51.48	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	51.65	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	54.8	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Aug-20	0	52.09	0	0	57.49	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	57.03	0	-	-
WTI Crude Oil Mini Futures	DWTIM	17-Jan-20	60.95	60.7	60.95	60.1	60.44	11	9	-3
WTI Crude Oil Mini Futures	DWTIM	19-Feb-20	0	58.25	0	0	60.25	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-20	0	58.25	0	0	59.95	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Apr-20	0	58.25	0	0	59.55	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-May-20	0	60.48	0	0	59.07	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jun-20	0	52.85	0	0	58.54	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Jul-20	0	54.28	0	0	58	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	56.61	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	53	0	0	56.23	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	55.83	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	1817	0	-	-
Aluminium Futures	DAH	31-Dec-19	0	1864.5	0	0	1787	0	-	-
Aluminium Futures	DAH	02-Jan-20	0	1807	0	0	1798.5	0	-	-
Aluminium Futures	DAH	03-Jan-20	0	1830	0	0	1807	0	-	-
Aluminium Futures	DAH	06-Jan-20	0	1750	0	0	1812	0	-	-
Copper Futures	DCU	27-Aug-20	0	5722	0	0	6223.5	0	-	-
Copper Futures	DCU	28-Apr-20	0	6465	0	0	6205	0	-	-
Copper Futures	DCU	26-Jun-20	0	6043	0	0	6217	0	-	-
Copper Futures	DCU	26-Feb-20	6240	6200	6240	6190	6186	14	59	-4
Copper Futures	DCU	25-Nov-20	0	6004	0	0	6234.5	0	-	-
Gold Futures	DG	25-Nov-20	0	1499	0	0	1514.3	0	-	-
Gold Futures	DG	27-Mar-20	0	1482.6	0	0	1488.3	0	66	-
Gold Futures	DG	29-Jan-20	1481.8	1481	1484	1480.2	1481.8	1474	934	3
Gold Futures	DG	27-May-20	1493.9	1493.3	1494.1	1492.6	1494.8	1324	-	-
Gold Futures	DG	29-Jul-20	0	1455	0	0	1501.3	0	-	-
Gold Futures	DG	28-Sep-20	0	1547	0	0	1507.8	0	-	-
Spot Gold	DGSG	31-Dec-20	0	1474.5	0	0	1478.5	0	-	-
India Gold Quanto Futures	DIG	30-Jan-20	0	38326	0	0	38011	0	110	-
India Gold Quanto Futures	DIG	30-Mar-20	0	33616	0	0	38002	0	-	-
India Gold Quanto Futures	DIG	30-Jul-20	0	35934	0	0	38344	0	-	-
India Gold Quanto Futures	DIG	28-May-20	0	32725	0	0	38323	0	-	-
India Gold Quanto Futures	DIG	29-Sep-20	0	40900	0	0	38365	0	-	-
India Gold Quanto Futures	DIG	27-Nov-20	0	38119	0	0	38386	0	-	-
Silver Futures	DS	25-Nov-20	0	17.135	0	0	17.335	0	-	-
Silver Futures	DS	26-Jun-20	0	15.44	0	0	17.335	0	-	-
Silver Futures	DS	28-Apr-20	0	15.095	0	0	17.335	0	-	-
Silver Futures	DS	26-Feb-20	17.1	17.26	17.27	17.1	17.245	4	44	1
Silver Futures	DS	27-Aug-20	0	18.41	0	0	17.335	0	-	-
Shanghai Gold Futures	DSGC	03-Jan-20	0	343.38	0	0	332.71	0	-	-
Shanghai Gold Futures	DSGC	02-Jan-20	0	297.13	0	0	331.36	0	-	-
Shanghai Gold Futures	DSGC	31-Dec-19	0	292	0	0	328.91	0	-	-
Shanghai Gold Futures	DSGC	06-Jan-20	0	348.27	0	0	334.06	0	-	-
Zinc Futures	DZS	07-Jan-20	0	2376.5	0	0	2358.5	0	-	-
Zinc Futures	DZS	31-Dec-19	0	2475	0	0	2353	0	-	-
Zinc Futures	DZS	03-Jan-20	0	2413	0	0	2348.5	0	-	-
Zinc Futures	DZS	02-Jan-20	0	2285	0	0	2352	0	-	-
Zinc Futures	DZS	06-Jan-20	0	2454	0	0	2353.5	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	1383.5	0	-	-
MSCI INR Futures	DMSI	26-Dec-19	0	1346	0	0	1380.5	0	-	-
MSCI INR Futures	DMSI	31-Dec-19	0	1352.5	0	0	1381.5	0	-	-
MSCI INR Futures	DMSI	02-Jan-20	0	1373	0	0	1382.5	0	-	-
MSCI USD Futures	DMSU	02-Jan-20	0	673	0	0	702	0	-	-
MSCI USD Futures	DMSU	31-Dec-19	0	671.75	0	0	701	0	-	-
MSCI USD Futures	DMSU	07-Jan-20	0	687.25	0	0	705	0	-	-
MSCI USD Futures	DMSU	20-Dec-19	0	652.5	0	0	700	0	-	-
MSCI USD Futures	DMSU	03-Jan-20	0	642.5	0	0	703	0	-	-
MSCI USD Futures	DMSU	06-Jan-20	0	687.25	0	0	704	0	-	-
MSCI USD Futures	DMSU	08-Jan-20	0	658	0	0	706	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	9.8	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-131.15	0	9.02	0	0	9.37	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-131.58	0	8.61	0	0	8.94	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.01	0	8.19	0	0	8.51	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.45	0	7.78	0	0	8.07	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.89	0	7.36	0	0	7.63	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-133.33	0	6.95	0	0	7.19	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-133.78	0	6.54	0	0	6.74	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-134.23	0	6.13	0	0	6.29	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-134.68	0	5.74	0	0	5.84	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-135.14	0	5.34	0	0	5.38	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-135.59	0	4.96	0	0	4.93	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.05	0	4.59	0	0	4.47	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.52	0	4.22	0	0	4	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.99	0	3.86	0	0	3.53	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-137.46	0	3.52	0	0	3.06	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-137.93	0	3.2	0	0	2.59	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-138.41	0	2.88	0	0	2.11	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-138.89	0	0.84	0	0	1.64	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-139.37	0	2.31	0	0	1.19	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-139.86	0	2.05	0	0	0.78	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-140.35	0	1.81	0	0	0.44	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-140.85	0	0.11	0	0	0.21	0	-	-
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 20-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	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-139.37	0	1.53	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-139.86	0	1.75	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-140.35	0	2	0	0	0.27	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-140.85	0	2.27	0	0	0.54	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-141.34	0	2.56	0	0	0.9	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-141.84	0	2.87	0	0	1.34	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-142.35	0	3.2	0	0	1.85	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-142.86	0	3.56	0	0	2.36	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-143.37	0	3.93	0	0	2.87	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Indian Rupee Options	DINRO	27-Dec-19	PE-143.88	0	4.32	0	0	3.38	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-144.40	0	4.74	0	0	3.9	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-144.93	0	5.18	0	0	4.43	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-145.45	0	5.62	0	0	4.95	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-145.99	0	6.09	0	0	5.49	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-146.52	0	6.56	0	0	6.02	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-147.06	0	7.06	0	0	6.56	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-147.60	0	7.56	0	0	7.1	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-148.15	0	8.08	0	0	7.65	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-148.70	0	8.6	0	0	8.2	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-149.25	0	9.13	0	0	8.75	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-149.81	0	9.67	0	0	9.31	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-150.38	0	10.23	0	0	9.88	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-129.87	0	8.59	0	0	10.43	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.29	0	8.19	0	0	10.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.72	0	7.79	0	0	9.58	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.15	0	7.38	0	0	9.15	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.58	0	6.98	0	0	8.72	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.01	0	6.59	0	0	8.29	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.45	0	6.2	0	0	7.85	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.89	0	5.81	0	0	7.41	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.33	0	5.43	0	0	6.97	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.78	0	5.05	0	0	6.52	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.23	0	4.68	0	0	6.08	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.68	0	4.33	0	0	5.63	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.14	0	3.98	0	0	5.17	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.59	0	3.65	0	0	4.73	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.05	0	3.33	0	0	4.28	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.52	0	3.02	0	0	3.82	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.99	0	2.72	0	0	3.38	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.46	0	2.45	0	0	2.95	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.93	0	2.19	0	0	2.54	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.41	0	1.94	0	0	2.14	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.89	0	1.71	0	0	1.77	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.37	0	1.51	0	0	1.44	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.86	0	1.31	0	0	1.13	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.35	0	1.14	0	0	0.87	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.85	0	0.72	0	0	0.65	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.34	0	0.84	0	0	0.47	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.84	0	0.36	0	0	0.33	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.35	0	0.6	0	0	0.22	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.86	0	0.17	0	0	0.15	0	23	-
Indian Rupee Options	DINRO	29-Jan-20	CE-143.37	0	0.41	0	0	0.09	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Indian Rupee Options	DINRO	29-Jan-20	CE-143.88	0	0.07	0	0	0.06	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	0.02	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	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.05	0	0.04	0	0	0.02	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.52	0	1.12	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.99	0	0.1	0	0	0.06	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.46	0	1.48	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.93	0	0.18	0	0	0.16	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.41	0	1.92	0	0	0.24	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.89	0	0.34	0	0	0.35	0	22	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.37	0	2.44	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.86	0	0.63	0	0	0.68	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.35	0	3.05	0	0	0.91	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.85	0	1.08	0	0	1.19	0	18	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.34	0	3.74	0	0	1.5	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.84	0	4.11	0	0	1.86	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.35	0	4.5	0	0	2.26	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.86	0	4.91	0	0	2.7	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.37	0	5.33	0	0	3.21	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.88	0	5.77	0	0	3.72	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-144.40	0	6.23	0	0	4.24	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Indian Rupee Options	DINRO	29-Jan-20	PE-144.93	0	6.7	0	0	4.77	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.45	0	7.18	0	0	5.29	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.99	0	7.68	0	0	5.83	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-146.52	0	8.17	0	0	6.36	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.06	0	8.69	0	0	6.9	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.60	0	9.21	0	0	7.44	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.15	0	9.74	0	0	7.99	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.70	0	10.27	0	0	8.54	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-149.25	0	10.81	0	0	9.09	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.29	0	10.13	0	0	9.77	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.72	0	9.71	0	0	9.34	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.15	0	9.29	0	0	8.91	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.58	0	8.88	0	0	8.48	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.01	0	8.46	0	0	8.05	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.45	0	8.04	0	0	7.62	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.89	0	7.63	0	0	7.18	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.33	0	7.22	0	0	6.74	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.78	0	6.81	0	0	6.3	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.23	0	6.4	0	0	5.86	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.68	0	6	0	0	5.42	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.14	0	5.6	0	0	4.98	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.59	0	5.22	0	0	4.55	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.05	0	4.84	0	0	4.13	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.52	0	4.46	0	0	3.7	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.99	0	4.1	0	0	3.29	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.46	0	3.76	0	0	2.9	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.93	0	3.42	0	0	2.53	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.41	0	3.1	0	0	2.18	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.89	0	2.8	0	0	1.85	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.37	0	2.51	0	0	1.55	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.86	0	2.24	0	0	1.28	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.35	0	1.98	0	0	1.04	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.85	0	1.75	0	0	0.82	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.34	0	1.53	0	0	0.65	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.84	0	1.33	0	0	0.5	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.35	0	1.15	0	0	0.37	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.86	0	0.99	0	0	0.28	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.37	0	0.84	0	0	0.2	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.88	0	0.71	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.40	0	0.6	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.93	0	0.49	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-145.45	0	0.41	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-145.99	0	0.33	0	0	0.03	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Indian Rupee Options	DINRO	26-Feb-20	CE-146.52	0	0.27	0	0	0.02	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	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-134.23	0	0.22	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-134.68	0	0.27	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.14	0	0.33	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.59	0	0.4	0	0	0.07	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.05	0	0.48	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.52	0	0.57	0	0	0.15	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.99	0	0.68	0	0	0.21	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.46	0	0.8	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.93	0	0.93	0	0	0.39	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-138.41	0	1.09	0	0	0.51	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-138.89	0	1.26	0	0	0.66	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.37	0	1.46	0	0	0.84	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.86	0	1.67	0	0	1.06	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.35	0	1.91	0	0	1.31	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.85	0	2.17	0	0	1.6	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.34	0	2.44	0	0	1.91	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.84	0	2.74	0	0	2.26	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.35	0	3.06	0	0	2.64	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.86	0	3.41	0	0	3.05	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.37	0	3.77	0	0	3.55	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.88	0	4.15	0	0	4.06	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.40	0	4.55	0	0	4.58	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.93	0	4.98	0	0	5.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.45	0	5.41	0	0	5.63	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.99	0	5.87	0	0	6.17	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-146.52	0	6.34	0	0	6.7	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-147.06	0	6.82	0	0	7.24	0	-	-

Daily Market Information Sheet

Date 20-Dec-2019

Indian Rupee Options	DINRO	26-Feb-20	PE-147.60	0	7.32	0	0	7.78	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.15	0	7.83	0	0	8.33	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.70	0	8.35	0	0	8.88	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.25	0	8.87	0	0	9.43	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.81	0	9.41	0	0	9.99	0	-	-