

Daily Market Information Sheet

Date 24-Dec-2019

Product Group	Trading Volume (23-Dec-2019)	Trading Volume (24-Dec-2019)	Open Interest	Change in OI
DGCX Currencies	39161	35407	334473	1213
DGCX Equities	738	429	696	-17
DGCX Hydrocarbons	458	358	518	21
DGCX Metals	2848	3564	1398	139
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	0	69.4	0	0	69.4	0	12	-
Australian Dollar Futures	DAUD	15-Jun-20	0	69.15	0	0	69.46	0	-	-
Australian Dollar Futures	DAUD	14-Sep-20	0	69.23	0	0	69.5	0	-	-
Australian Dollar Futures	DAUD	14-Dec-20	0	69.09	0	0	69.54	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	0	75.98	0	0	75.98	0	24	-
Swiss Franc Futures	DCHF	16-Mar-20	0	102.51	0	0	102.51	0	215	-
Swiss Franc Futures	DCHF	15-Jun-20	0	103.24	0	0	103.16	0	-	-
Swiss Franc Futures	DCHF	14-Sep-20	0	104.52	0	0	103.81	0	-	-
Swiss Franc Futures	DCHF	14-Dec-20	0	104.38	0	0	104.46	0	-	-
Euro Futures	DEUR	14-Dec-20	0	112.36	0	0	112.12	0	-	-
Euro Futures	DEUR	14-Sep-20	0	113.19	0	0	111.92	0	-	-
Euro Futures	DEUR	15-Jun-20	112.14	112.08	112.15	111.99	111.73	292	-	-
Euro Futures	DEUR	16-Mar-20	111.5	111.48	111.5	111.33	111.48	1721	3217	-416
Pound Sterling Futures	DGBP	16-Mar-20	129.81	129.95	130.02	129.68	129.95	59	125	-19
Pound Sterling Futures	DGBP	15-Jun-20	0	127.58	0	0	130.08	0	-	-
Pound Sterling Futures	DGBP	14-Sep-20	0	125.94	0	0	130.17	0	-	-
Pound Sterling Futures	DGBP	14-Dec-20	0	133.81	0	0	130.27	0	-	-
Indian Rupee Futures	DINR	26-Nov-20	0	134.26	0	0	135.11	0	-	-
Indian Rupee Futures	DINR	27-Aug-20	0	133.27	0	0	136.54	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	0	135	0	0	136.04	0	-	-
Indian Rupee Futures	DINR	28-Oct-20	0	135.45	0	0	135.57	0	-	-
Indian Rupee Futures	DINR	26-Jun-20	0	138.14	0	0	137.47	0	-	-
Indian Rupee Futures	DINR	29-Jul-20	0	139.75	0	0	137	0	-	-
Indian Rupee Futures	DINR	27-May-20	0	137.13	0	0	137.92	0	-	-
Indian Rupee Futures	DINR	27-Dec-19	140.1	140.13	140.46	139.98	140.13	14516	15704	-1600
Indian Rupee Futures	DINR	29-Jan-20	139.89	139.76	140.08	139.59	139.78	10432	46839	2736
Indian Rupee Futures	DINR	26-Feb-20	139.54	139.2	139.59	139.2	139.43	238	35439	-42
Indian Rupee Futures	DINR	27-Mar-20	0	139.79	0	0	138.94	0	27149	-

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Indian Rupee Futures	DINR	28-Apr-20	138.52	138.49	138.53	138.48	138.37	771	19125	771
Indian Rupee Quanto Futures	DINRI	29-Jan-20	71.47	71.4575	71.545	71.4075	71.54	963	35706	94
Indian Rupee Quanto Futures	DINRI	27-Dec-19	71.27	71.4	71.4	71.2	71.3625	3983	23099	-619
Indian Rupee Quanto Futures	DINRI	26-Feb-20	0	72.155	0	0	71.72	0	15653	-
Indian Rupee Mini Futures	DINRM	26-Nov-20	0	134.26	0	0	135.11	0	-	-
Indian Rupee Mini Futures	DINRM	28-Sep-20	0	135	0	0	136.04	0	-	-
Indian Rupee Mini Futures	DINRM	27-Mar-20	0	137.27	0	0	138.94	0	32747	-
Indian Rupee Mini Futures	DINRM	28-Oct-20	0	135.45	0	0	135.57	0	-	-
Indian Rupee Mini Futures	DINRM	27-May-20	0	137.13	0	0	137.92	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-20	138.49	138.51	138.52	138.45	138.37	795	21103	795
Indian Rupee Mini Futures	DINRM	27-Dec-19	140.3	140	140.43	140	140.13	1197	9902	-711
Indian Rupee Mini Futures	DINRM	29-Jan-20	139.92	139.62	140.1	139.6	139.78	433	19019	217
Indian Rupee Mini Futures	DINRM	26-Feb-20	139.19	139.21	139.21	139.19	139.43	2	28924	2
Indian Rupee Mini Futures	DINRM	26-Jun-20	0	138.14	0	0	137.47	0	-	-
Indian Rupee Mini Futures	DINRM	27-Aug-20	0	133.27	0	0	136.54	0	-	-
Indian Rupee Mini Futures	DINRM	29-Jul-20	0	139.75	0	0	137	0	-	-
Japanese Yen Futures	DJPY	14-Sep-20	0	95.38	0	0	92.21	0	-	-
Japanese Yen Futures	DJPY	15-Jun-20	0	94.5	0	0	92.07	0	-	-
Japanese Yen Futures	DJPY	16-Mar-20	91.9	91.9	91.9	91.9	91.9	5	27	5
Japanese Yen Futures	DJPY	14-Dec-20	0	91.92	0	0	92.36	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	7.1262	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	7.1154	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jan-20	0	7.1218	0	0	7.015	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Feb-20	0	7.1218	0	0	7.0286	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Mar-20	0	7.1326	0	0	7.029	0	-	-
Chinese Yuan Futures	DUSDCNH	09-Apr-20	0	7.1434	0	0	7.0398	0	-	-
Chinese Yuan Futures	DUSDCNH	18-May-20	0	7.1542	0	0	7.0506	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Jun-20	0	7.165	0	0	7.0614	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jul-20	0	7.1758	0	0	7.0722	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Aug-20	0	7.1866	0	0	7.083	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	7.0938	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	7.1046	0	-	-
Russian Ruble Futures	DUSDRUB	31-Dec-19	0	68.2	0	0	62.609	0	-	-
Russian Ruble Futures	DUSDRUB	02-Jan-20	0	67.479	0	0	63.808	0	-	-
South African Rand Futures	DUSDZAR	13-Jan-20	0	14.258	0	0	14.27	0	25	-
South African Rand Futures	DUSDZAR	17-Feb-20	0	14.864	0	0	14.289	0	-	-
South African Rand Futures	DUSDZAR	16-Mar-20	0	14.528	0	0	14.307	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	20-Jan-20	0	264.52	0	0	284.78	0	-	-
Apple Inc Futures	DAAPL	24-Feb-20	0	264.52	0	0	284.78	0	-	-
ACC Futures	DACC	30-Jan-20	0	1589.8	0	0	1469.25	0	-	-

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ACC Futures	DACC	26-Dec-19	0	1670	0	0	1460.85	0	-	-
ACC Futures	DACC	27-Feb-20	0	1532.2	0	0	1476.05	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	27-Feb-20	0	376.5	0	0	372.5	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	26-Dec-19	0	425	0	0	368.65	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	30-Jan-20	0	401.25	0	0	370.8	0	-	-
Ambuja Cements Futures	DAMBUJACEM	30-Jan-20	0	205.05	0	0	197.7	0	-	-
Ambuja Cements Futures	DAMBUJACEM	26-Dec-19	0	213	0	0	196.6	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Feb-20	0	207.1	0	0	198.65	0	-	-
Asian Paints Futures	DASIANPAINT	27-Feb-20	0	1732.45	0	0	1822.5	0	-	-
Asian Paints Futures	DASIANPAINT	26-Dec-19	0	1797	0	0	1803.75	0	-	-
Asian Paints Futures	DASIANPAINT	30-Jan-20	0	1834.75	0	0	1814.15	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	30-Jan-20	466.8	469.2	469.55	466.35	467.8	7	5	5
Aurobindo Pharma Futures	DAUROPHARMA	26-Dec-19	469.6	465.7	469.6	464	465.15	9	-	-7
Aurobindo Pharma Futures	DAUROPHARMA	27-Feb-20	0	454.35	0	0	469.95	0	-	-
Axis Bank Ltd Futures	DAXSB	27-Feb-20	0	758.4	0	0	748.5	0	-	-
Axis Bank Ltd Futures	DAXSB	26-Dec-19	744.2	741.7	744.2	741.7	740.75	10	2	-8
Axis Bank Ltd Futures	DAXSB	30-Jan-20	745	746.35	747.6	745	745.05	10	8	8
Bajaj Auto Futures	DBAJAJAUTO	30-Jan-20	0	3292.45	0	0	3245.9	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	26-Dec-19	0	3015	0	0	3227.3	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Feb-20	0	3229.65	0	0	3260.9	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Feb-20	0	4144.75	0	0	4183.3	0	-	-
Bajaj Finance Futures	DBAJFINANCE	26-Dec-19	0	4061	0	0	4140.2	0	-	-
Bajaj Finance Futures	DBAJFINANCE	30-Jan-20	0	4083.45	0	0	4164.05	0	-	-
Bank of Baroda Futures	DBANKBARODA	30-Jan-20	0	98.55	0	0	100.5	0	-	-
Bank of Baroda Futures	DBANKBARODA	26-Dec-19	0	97.2	0	0	99.9	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Feb-20	0	107.5	0	0	100.95	0	-	-
Bharti Airtel Futures	DBHARTIARTL	27-Feb-20	0	441.2	0	0	462	0	-	-
Bharti Airtel Futures	DBHARTIARTL	26-Dec-19	0	456.15	0	0	457.25	0	-	-
Bharti Airtel Futures	DBHARTIARTL	30-Jan-20	0	379.4	0	0	459.85	0	-	-
Bosch Futures	DBOSCHLTD	30-Jan-20	0	15517.85	0	0	15454.95	0	-	-
Bosch Futures	DBOSCHLTD	27-Feb-20	0	16378.45	0	0	15526.25	0	-	-
Bosch Futures	DBOSCHLTD	26-Dec-19	0	14350	0	0	15366.3	0	-	-
BPCL Futures	DBPCL	26-Dec-19	0	487	0	0	477.9	0	-	-
BPCL Futures	DBPCL	27-Feb-20	0	515.3	0	0	482.85	0	-	-
BPCL Futures	DBPCL	30-Jan-20	0	533.85	0	0	480.65	0	-	-
Cipla Futures	DCIPLA	30-Jan-20	0	473.3	0	0	481.55	0	-	-
Cipla Futures	DCIPLA	27-Feb-20	0	473.25	0	0	483.75	0	-	-
Cipla Futures	DCIPLA	26-Dec-19	0	445	0	0	478.8	0	-	-
Coal India Futures	DCOALINDIA	26-Dec-19	0	206	0	0	199	0	-	-
Coal India Futures	DCOALINDIA	27-Feb-20	0	208	0	0	201.05	0	-	-
Coal India Futures	DCOALINDIA	30-Jan-20	0	210.4	0	0	200.15	0	-	-
Dr Reddys Labs Futures	DDRREDDY	30-Jan-20	0	2821.85	0	0	2913.15	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Feb-20	0	3007.75	0	0	2926.6	0	-	-
Dr Reddys Labs Futures	DDRREDDY	26-Dec-19	0	2816	0	0	2896.45	0	-	-

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Eicher Motors Futures	DEICHERMOT	26-Dec-19	0	18181	0	0	21872.25	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Feb-20	0	23332	0	0	22099.95	0	-	-
Eicher Motors Futures	DEICHERMOT	30-Jan-20	0	22851	0	0	21998.45	0	-	-
Facebook Inc Futures	DFB	20-Jan-20	0	194.84	0	0	205.44	0	-	-
Facebook Inc Futures	DFB	24-Feb-20	0	194.84	0	0	205.44	0	-	-
GAIL India Futures	DGAIL	27-Feb-20	0	127.1	0	0	121	0	-	-
GAIL India Futures	DGAIL	30-Jan-20	0	139.2	0	0	120.45	0	-	-
GAIL India Futures	DGAIL	26-Dec-19	0	139	0	0	119.75	0	-	-
Alphabet Inc Futures	DGOOGL	20-Jan-20	0	1328	0	0	1345.6	0	-	-
Alphabet Inc Futures	DGOOGL	24-Feb-20	0	1328	0	0	1345.6	0	-	-
HCL Tech Futures	DHCLTECH	26-Dec-19	0	564.45	0	0	560.65	0	-	-
HCL Tech Futures	DHCLTECH	30-Jan-20	0	567.1	0	0	563.9	0	-	-
HCL Tech Futures	DHCLTECH	27-Feb-20	0	569.25	0	0	566.5	0	-	-
HDFC Futures	DHDFC	27-Feb-20	0	2333.8	0	0	2438.25	0	-	-
HDFC Futures	DHDFC	30-Jan-20	2445.3	2426.65	2454.05	2424.35	2427.05	29	16	15
HDFC Futures	DHDFC	26-Dec-19	2434.95	2413.6	2440.7	2411.5	2413.15	37	1	-17
HDFC Bank Ltd Futures	DHDFCB	26-Dec-19	1295.65	1290.25	1295.65	1290.25	1289.35	6	-	-4
HDFC Bank Ltd Futures	DHDFCB	30-Jan-20	1308.35	1300	1308.35	1298.75	1296.8	8	4	4
HDFC Bank Ltd Futures	DHDFCB	27-Feb-20	0	1278.45	0	0	1302.8	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	27-Feb-20	0	2491.95	0	0	2458.4	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	30-Jan-20	0	2741.7	0	0	2447.1	0	-	-
Hero MotoCorp Futures	DEROMOTOCO	26-Dec-19	0	2800	0	0	2433.05	0	-	-
Hindalco Ind Futures	DHINDALCO	26-Dec-19	217.5	216.6	217.5	215.8	216.3	11	1	-8
Hindalco Ind Futures	DHINDALCO	30-Jan-20	217.1	218.2	218.2	217.1	217.55	11	8	7
Hindalco Ind Futures	DHINDALCO	27-Feb-20	0	206.2	0	0	218.55	0	-	-
HPCL Futures	DHINDPETRO	27-Feb-20	0	293.75	0	0	265.25	0	-	-
HPCL Futures	DHINDPETRO	30-Jan-20	267.55	264.05	267.55	263.55	264	11	308	8
HPCL Futures	DHINDPETRO	26-Dec-19	266.65	261.6	266.65	261.15	262.5	25	53	-8
Hindustan Unilever Futures	DHINDUNILVR	26-Dec-19	0	2065	0	0	1946.7	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	30-Jan-20	0	2205.5	0	0	1957.95	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Feb-20	0	2108.9	0	0	1967	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Feb-20	0	338.25	0	0	313.35	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	30-Jan-20	0	209.5	0	0	311.9	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	26-Dec-19	0	420	0	0	310.1	0	-	-
ICICI Bank Ltd Futures	DICICIBC	26-Dec-19	542	541.35	543.65	540.85	541.2	13	1	-3
ICICI Bank Ltd Futures	DICICIBC	30-Jan-20	546.75	544.35	546.75	544.25	544.3	10	5	1
ICICI Bank Ltd Futures	DICICIBC	27-Feb-20	0	524.55	0	0	546.8	0	-	-
IndusInd Bank Futures	DINDUSINDBK	27-Feb-20	0	1584.6	0	0	1537.95	0	-	-
IndusInd Bank Futures	DINDUSINDBK	30-Jan-20	0	1331.45	0	0	1530.9	0	-	-
IndusInd Bank Futures	DINDUSINDBK	26-Dec-19	0	1570	0	0	1522.1	0	-	-
Infosys Ltd Futures	DINFO	26-Dec-19	736.3	734	736.3	732.65	733.5	13	-	-11
Infosys Ltd Futures	DINFO	30-Jan-20	732.5	736.25	736.25	732.5	737.75	12	12	11
Infosys Ltd Futures	DINFO	27-Feb-20	0	709.15	0	0	741.15	0	-	-
Bharti Infratel Futures	DINFRATEL	27-Feb-20	0	259.25	0	0	258	0	-	-

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Bharti Infratel Futures	DINFRATEL	30-Jan-20	0	192.3	0	0	256.8	0	-	-
Bharti Infratel Futures	DINFRATEL	26-Dec-19	0	263	0	0	255.35	0	-	-
IOC Futures	DIOC	26-Dec-19	0	147	0	0	127.4	0	-	-
IOC Futures	DIOC	30-Jan-20	0	148.8	0	0	128.15	0	-	-
IOC Futures	DIOC	27-Feb-20	0	133.95	0	0	128.75	0	-	-
ITC Futures	DITC	27-Feb-20	0	249.25	0	0	241.3	0	-	-
ITC Futures	DITC	30-Jan-20	241.15	240.95	241.15	240.95	240.15	2	2	2
ITC Futures	DITC	26-Dec-19	239.55	239.4	239.55	239.4	238.8	2	4	-2
JP Morgan Chase Futures	DJPM	20-Jan-20	0	129.17	0	0	137.64	0	-	-
JP Morgan Chase Futures	DJPM	24-Feb-20	0	129.17	0	0	137.64	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Feb-20	0	1631.8	0	0	1729.65	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	30-Jan-20	0	1596.35	0	0	1721.7	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	26-Dec-19	0	1650	0	0	1711.85	0	-	-
Larsen Toubro Ltd Futures	DLT	26-Dec-19	1317.6	1301.4	1318.15	1300.5	1301.2	33	3	-29
Larsen Toubro Ltd Futures	DLT	30-Jan-20	1325.1	1308.9	1325.1	1308.9	1308.7	30	28	28
Larsen Toubro Ltd Futures	DLT	27-Feb-20	0	1363.95	0	0	1314.75	0	-	-
Lupin Futures	DLUPIN	27-Feb-20	0	812	0	0	773.25	0	-	-
Lupin Futures	DLUPIN	30-Jan-20	0	755.45	0	0	769.7	0	-	-
Lupin Futures	DLUPIN	26-Dec-19	0	740	0	0	765.3	0	-	-
Mahindra N Mahindra Futures	DMNM	26-Dec-19	0	575	0	0	527.6	0	-	-
Mahindra N Mahindra Futures	DMNM	30-Jan-20	0	614.85	0	0	530.65	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Feb-20	0	550	0	0	533.1	0	-	-
Microsoft Corporation Futures	DMSFT	24-Feb-20	0	149.65	0	0	157.69	0	-	-
Microsoft Corporation Futures	DMSFT	20-Jan-20	0	149.65	0	0	157.69	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	30-Jan-20	7429.25	7415.45	7429.25	7415.45	7371.3	11	11	11
Maruti Suzuki Ltd Futures	DMSIL	27-Feb-20	0	7350	0	0	7405.3	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	26-Dec-19	7404.4	7367.9	7404.4	7367.9	7329	12	-	-12
NTPC Futures	DNTPC	26-Dec-19	0	118	0	0	115.2	0	-	-
NTPC Futures	DNTPC	27-Feb-20	0	120	0	0	116.4	0	-	-
NTPC Futures	DNTPC	30-Jan-20	0	124.15	0	0	115.9	0	-	-
ONGC Futures	DONGC	30-Jan-20	0	143.65	0	0	126.75	0	-	-
ONGC Futures	DONGC	27-Feb-20	0	140	0	0	127.35	0	-	-
ONGC Futures	DONGC	26-Dec-19	0	140	0	0	126	0	-	-
Power Grid Futures	DPOWERGRID	26-Dec-19	0	202	0	0	187.2	0	-	-
Power Grid Futures	DPOWERGRID	27-Feb-20	0	201.15	0	0	189.15	0	-	-
Power Grid Futures	DPOWERGRID	30-Jan-20	0	201.15	0	0	188.25	0	-	-
Reliance Industries Ltd Futures	DRIL	30-Jan-20	1575.45	1568	1575.45	1568	1555.65	3	50	-
Reliance Industries Ltd Futures	DRIL	27-Feb-20	0	1600	0	0	1562.8	0	-	-
Reliance Industries Ltd Futures	DRIL	26-Dec-19	1560.5	1553.65	1560.5	1553.65	1546.7	3	90	-3
State Bank of India Futures	DSBIN	26-Dec-19	332.5	331.35	334.55	330.05	331.5	14	1	-4
State Bank of India Futures	DSBIN	27-Feb-20	0	355	0	0	334.95	0	-	-
State Bank of India Futures	DSBIN	30-Jan-20	335.05	334.2	335.05	332	333.4	11	5	5
Sun Pharma Futures	DSUNPHARMA	30-Jan-20	432.3	432.55	433.25	431.3	432.35	9	9	9
Sun Pharma Futures	DSUNPHARMA	27-Feb-20	0	465	0	0	434.35	0	-	-

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Sun Pharma Futures	DSUNPHARMA	26-Dec-19	428.6	429.45	431.05	428.3	429.85	11	-	-9
Tata Motors DVR Futures	DTATAMTRDVR	26-Dec-19	0	57.7	0	0	73.6	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	27-Feb-20	0	75	0	0	74.4	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	30-Jan-20	0	82.85	0	0	74.05	0	-	-
Tata Power Futures	DTATAPOWER	30-Jan-20	0	60.15	0	0	56.45	0	-	-
Tata Power Futures	DTATAPOWER	27-Feb-20	0	58	0	0	56.7	0	-	-
Tata Power Futures	DTATAPOWER	26-Dec-19	0	64.6	0	0	56.1	0	-	-
Tata Steel Futures	DTATASTEEL	26-Dec-19	462.55	463.3	463.65	462.35	463.1	8	3	-5
Tata Steel Futures	DTATASTEEL	27-Feb-20	0	440	0	0	467.9	0	-	-
Tata Steel Futures	DTATASTEEL	30-Jan-20	467.05	465.55	467.05	465.55	465.75	7	5	5
TCS Ltd Futures	DTCS	30-Jan-20	2234.5	2223.2	2234.5	2223.2	2228.75	4	2	2
TCS Ltd Futures	DTCS	27-Feb-20	0	2100	0	0	2239.05	0	-	-
TCS Ltd Futures	DTCS	26-Dec-19	2243.2	2220.4	2243.2	2219.45	2215.95	10	2	-4
Tech Mahindra Futures	DTECHM	26-Dec-19	0	725	0	0	772.2	0	-	-
Tech Mahindra Futures	DTECHM	27-Feb-20	0	780	0	0	780.2	0	-	-
Tech Mahindra Futures	DTECHM	30-Jan-20	0	749.3	0	0	776.65	0	-	-
Tata Motors Ltd Futures	DTTMT	30-Jan-20	178.05	177.5	178.05	177.5	176.55	7	11	7
Tata Motors Ltd Futures	DTTMT	27-Feb-20	0	170	0	0	177.35	0	-	-
Tata Motors Ltd Futures	DTTMT	26-Dec-19	176.7	176.1	176.7	175.55	175.55	11	1	-6
Ultratech Cement Futures	DULTRACEMCO	26-Dec-19	0	4460	0	0	4098	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Feb-20	0	4350	0	0	4140.7	0	-	-
Ultratech Cement Futures	DULTRACEMCO	30-Jan-20	0	4200.7	0	0	4121.65	0	-	-
UPL Futures	DUPL	30-Jan-20	0	604.7	0	0	572.55	0	-	-
UPL Futures	DUPL	27-Feb-20	0	600	0	0	575.15	0	-	-
UPL Futures	DUPL	26-Dec-19	0	592	0	0	569.25	0	-	-
Vedanta Futures	DVEDL	26-Dec-19	148.35	148.25	149.35	148.15	148.05	8	-	-6
Vedanta Futures	DVEDL	27-Feb-20	0	150.35	0	0	149.6	0	-	-
Vedanta Futures	DVEDL	30-Jan-20	149.4	149.7	149.8	149.4	148.95	6	17	6
Wipro Futures	DWIPRO	30-Jan-20	0	262.9	0	0	253.75	0	-	-
Wipro Futures	DWIPRO	27-Feb-20	0	244	0	0	254.9	0	-	-
Wipro Futures	DWIPRO	26-Dec-19	0	240	0	0	252.3	0	-	-
Yes Bank Futures	DYESBANK	26-Dec-19	50.65	51.4	51.4	50.65	51.2	5	28	-5
Yes Bank Futures	DYESBANK	27-Feb-20	0	71.4	0	0	51.75	0	-	-
Yes Bank Futures	DYESBANK	30-Jan-20	0	71.4	0	0	51.5	0	-	-
Zee Entertainment Futures	DZEEL	30-Jan-20	0	264.2	0	0	299	0	-	-
Zee Entertainment Futures	DZEEL	27-Feb-20	0	315	0	0	300.4	0	-	-
Zee Entertainment Futures	DZEEL	26-Dec-19	0	291	0	0	297.3	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	60.02	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	59.75	0	-	-
Brent Crude Oil Futures	DBRC	27-Dec-19	66.52	67.16	67.21	66.44	67.2	49	127	-36

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Brent Crude Oil Futures	DBRC	30-Jan-20	65.46	65.43	65.5	65.43	66.16	40	55	40
Brent Crude Oil Futures	DBRC	27-Feb-20	0	64.35	0	0	65.46	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-20	0	75.54	0	0	64.88	0	-	-
Brent Crude Oil Futures	DBRC	29-Apr-20	0	72.83	0	0	64.31	0	-	-
Brent Crude Oil Futures	DBRC	28-May-20	0	72.83	0	0	63.72	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-20	0	55.24	0	0	63.21	0	-	-
Brent Crude Oil Futures	DBRC	30-Jul-20	0	55.24	0	0	62.78	0	-	-
Brent Crude Oil Futures	DBRC	27-Aug-20	0	64.1	0	0	62.34	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-20	0	64.1	0	0	61.95	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	61.56	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	61.22	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	60.89	0	-	-
Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	60.59	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	60.31	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	59.75	0	-	-
Dubai India Crude Oil Futures	DICO	31-Dec-19	0	3985	0	0	4356	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	52.3	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	55.06	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	54.5	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	55.7	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	56.06	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	56.44	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	52.2	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	57.65	0	0	57.25	0	-	-
WTI Crude Oil Futures	DWTI	17-Jan-20	60.52	61.06	61.09	60.5	61.11	217	119	-28
WTI Crude Oil Futures	DWTI	19-Feb-20	60.42	60.85	60.85	60.41	60.94	44	58	38
WTI Crude Oil Futures	DWTI	19-Mar-20	60.43	60.43	60.43	60.43	60.65	1	70	-
WTI Crude Oil Futures	DWTI	20-Apr-20	60.05	60.05	60.05	60.05	60.26	1	73	1
WTI Crude Oil Futures	DWTI	18-May-20	0	81.02	0	0	59.78	0	-	-
WTI Crude Oil Futures	DWTI	19-Jun-20	0	49.65	0	0	59.24	0	-	-
WTI Crude Oil Futures	DWTI	20-Jul-20	0	54.84	0	0	58.68	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-20	0	57.65	0	0	58.16	0	-	-
WTI Crude Oil Futures	DWTI	21-Sep-20	0	57.65	0	0	57.68	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	56.85	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	54.79	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	53.37	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	52.31	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	51.71	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	51.34	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	51.29	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	51.35	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	51.64	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	51.85	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	55.37	0	-	-

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WTI Crude Oil Mini Futures	DWTIM	19-Aug-20	0	52.09	0	0	58.16	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	57.68	0	-	-
WTI Crude Oil Mini Futures	DWTIM	17-Jan-20	60.55	60.9	60.9	60.55	61.11	6	16	6
WTI Crude Oil Mini Futures	DWTIM	19-Feb-20	0	58.25	0	0	60.94	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Mar-20	0	58.25	0	0	60.65	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Apr-20	0	58.25	0	0	60.26	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-May-20	0	60.48	0	0	59.78	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jun-20	0	52.85	0	0	59.24	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Jul-20	0	54.28	0	0	58.68	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	56.44	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	57.25	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	53	0	0	56.85	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	1831.5	0	-	-
Aluminium Futures	DAH	31-Dec-19	0	1864.5	0	0	1803	0	-	-
Aluminium Futures	DAH	02-Jan-20	0	1807	0	0	1814	0	-	-
Aluminium Futures	DAH	03-Jan-20	0	1830	0	0	1821.5	0	-	-
Aluminium Futures	DAH	06-Jan-20	0	1750	0	0	1826.5	0	-	-
Copper Futures	DCU	27-Aug-20	0	5722	0	0	6270	0	-	-
Copper Futures	DCU	28-Apr-20	0	6465	0	0	6252.5	0	-	-
Copper Futures	DCU	26-Jun-20	0	6043	0	0	6262	0	-	-
Copper Futures	DCU	26-Feb-20	6221	6240	6240	6221	6233.5	12	70	12
Copper Futures	DCU	25-Nov-20	0	6004	0	0	6281	0	-	-
Gold Futures	DG	25-Nov-20	0	1499	0	0	1538.2	0	-	-
Gold Futures	DG	27-Mar-20	1498.7	1508	1510	1498.7	1512.2	15	64	1
Gold Futures	DG	29-Jan-20	1489.5	1502.5	1504.5	1489.5	1505.7	1978	1112	129
Gold Futures	DG	27-May-20	1503.7	1504.5	1506.2	1503.7	1518.7	1552	-	-
Gold Futures	DG	29-Jul-20	0	1455	0	0	1525.2	0	-	-
Gold Futures	DG	28-Sep-20	0	1547	0	0	1531.7	0	-	-
Spot Gold	DGSG	31-Dec-20	0	1474.5	0	0	1498.3	0	-	-
India Gold Quanto Futures	DIG	30-Jan-20	0	38326	0	0	38659	0	110	-
India Gold Quanto Futures	DIG	30-Mar-20	0	33616	0	0	38650	0	-	-
India Gold Quanto Futures	DIG	30-Jul-20	0	35934	0	0	38992	0	-	-
India Gold Quanto Futures	DIG	28-May-20	0	32725	0	0	38971	0	-	-
India Gold Quanto Futures	DIG	29-Sep-20	0	40900	0	0	39013	0	-	-
India Gold Quanto Futures	DIG	27-Nov-20	0	38119	0	0	39034	0	-	-
Silver Futures	DS	25-Nov-20	0	17.135	0	0	17.92	0	-	-
Silver Futures	DS	26-Jun-20	0	15.44	0	0	17.92	0	-	-
Silver Futures	DS	28-Apr-20	0	15.095	0	0	17.92	0	-	-
Silver Futures	DS	26-Feb-20	17.59	17.83	17.83	17.59	17.83	7	42	-3
Silver Futures	DS	27-Aug-20	0	18.41	0	0	17.92	0	-	-
Shanghai Gold Futures	DSGC	03-Jan-20	0	343.38	0	0	338.02	0	-	-
Shanghai Gold Futures	DSGC	02-Jan-20	0	297.13	0	0	336.67	0	-	-
Shanghai Gold Futures	DSGC	31-Dec-19	0	292	0	0	334.22	0	-	-
Shanghai Gold Futures	DSGC	06-Jan-20	0	348.27	0	0	339.37	0	-	-
Zinc Futures	DZS	07-Jan-20	0	2376.5	0	0	2291.5	0	-	-
Zinc Futures	DZS	31-Dec-19	0	2475	0	0	2287.5	0	-	-
Zinc Futures	DZS	03-Jan-20	0	2413	0	0	2281.5	0	-	-
Zinc Futures	DZS	02-Jan-20	0	2285	0	0	2284.5	0	-	-
Zinc Futures	DZS	06-Jan-20	0	2454	0	0	2286.5	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	1375.5	0	-	-
MSCI INR Futures	DMSI	26-Dec-19	0	1346	0	0	1372.5	0	-	-
MSCI INR Futures	DMSI	31-Dec-19	0	1352.5	0	0	1373.5	0	-	-
MSCI INR Futures	DMSI	02-Jan-20	0	1373	0	0	1374.5	0	-	-
MSCI USD Futures	DMSU	31-Dec-19	0	671.75	0	0	697.75	0	-	-
MSCI USD Futures	DMSU	02-Jan-20	0	673	0	0	698.75	0	-	-
MSCI USD Futures	DMSU	07-Jan-20	0	687.25	0	0	701.75	0	-	-
MSCI USD Futures	DMSU	03-Jan-20	0	642.5	0	0	699.75	0	-	-
MSCI USD Futures	DMSU	06-Jan-20	0	687.25	0	0	700.75	0	-	-
MSCI USD Futures	DMSU	08-Jan-20	0	658	0	0	702.75	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	27-Dec-19	CE-130.72	0	9.44	0	0	9.42	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-131.15	0	9.02	0	0	8.99	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-131.58	0	8.61	0	0	8.56	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.01	0	8.19	0	0	8.13	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.45	0	7.78	0	0	7.69	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-132.89	0	7.36	0	0	7.25	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-133.33	0	6.95	0	0	6.81	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-133.78	0	6.54	0	0	6.36	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-134.23	0	6.13	0	0	5.91	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-134.68	0	5.74	0	0	5.46	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-135.14	0	5.34	0	0	5	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-135.59	0	4.96	0	0	4.55	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.05	0	4.59	0	0	4.09	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.52	0	4.22	0	0	3.62	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-136.99	0	3.86	0	0	3.15	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-137.46	0	3.52	0	0	2.68	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-137.93	0	3.2	0	0	2.21	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-138.41	0	2.88	0	0	1.73	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-138.89	0	0.84	0	0	1.25	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-139.37	0	2.31	0	0	0.78	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-139.86	0	2.05	0	0	0.35	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-140.35	0	1.81	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-140.85	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-141.34	0	1.38	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-141.84	0	1.19	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-142.35	0	1.02	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	CE-142.86	0	0.86	0	0	0.01	0	-	-

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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	0.01	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-139.86	0	1.75	0	0	0.08	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-140.35	0	2	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-140.85	0	2.27	0	0	0.72	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-141.34	0	2.56	0	0	1.21	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-141.84	0	2.87	0	0	1.71	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-142.35	0	3.2	0	0	2.22	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-142.86	0	3.56	0	0	2.73	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-143.37	0	3.93	0	0	3.24	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-143.88	0	4.32	0	0	3.75	0	-	-

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Indian Rupee Options	DINRO	27-Dec-19	PE-144.40	0	4.74	0	0	4.27	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-144.93	0	5.18	0	0	4.8	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-145.45	0	5.62	0	0	5.32	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-145.99	0	6.09	0	0	5.86	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-146.52	0	6.56	0	0	6.39	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-147.06	0	7.06	0	0	6.93	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-147.60	0	7.56	0	0	7.47	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-148.15	0	8.08	0	0	8.02	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-148.70	0	8.6	0	0	8.57	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-149.25	0	9.13	0	0	9.12	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-149.81	0	9.67	0	0	9.68	0	-	-
Indian Rupee Options	DINRO	27-Dec-19	PE-150.38	0	10.23	0	0	10.25	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-129.87	0	8.59	0	0	10.03	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.29	0	8.19	0	0	9.61	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.72	0	7.79	0	0	9.19	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.15	0	7.38	0	0	8.76	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.58	0	6.98	0	0	8.33	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.01	0	6.59	0	0	7.9	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.45	0	6.2	0	0	7.46	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.89	0	5.81	0	0	7.02	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.33	0	5.43	0	0	6.58	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.78	0	5.05	0	0	6.13	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.23	0	4.68	0	0	5.68	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.68	0	4.33	0	0	5.23	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.14	0	3.98	0	0	4.77	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.59	0	3.65	0	0	4.33	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.05	0	3.33	0	0	3.87	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.52	0	3.02	0	0	3.42	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.99	0	2.72	0	0	2.97	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.46	0	2.45	0	0	2.54	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.93	0	2.19	0	0	2.13	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.41	0	1.94	0	0	1.74	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.89	0	1.71	0	0	1.38	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.37	0	1.51	0	0	1.06	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.86	0	1.31	0	0	0.79	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.35	0	1.14	0	0	0.57	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.85	0	0.72	0	0	0.39	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.34	0	0.84	0	0	0.26	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.84	0	0.36	0	0	0.16	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.35	0	0.6	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.86	0	0.17	0	0	0.05	0	23	-
Indian Rupee Options	DINRO	29-Jan-20	CE-143.37	0	0.41	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-143.88	0	0.07	0	0	0.01	0	44	-

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Indian Rupee Options	DINRO	29-Jan-20	CE-144.40	0	0.28	0	0	0.01	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	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.05	0	0.04	0	0	0.01	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.52	0	1.12	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.99	0	0.1	0	0	0.05	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.46	0	1.48	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.93	0	0.18	0	0	0.15	0	40	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.41	0	1.92	0	0	0.23	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.89	0	0.34	0	0	0.36	0	22	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.37	0	2.44	0	0	0.52	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.86	0	0.63	0	0	0.74	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.35	0	3.05	0	0	1	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.85	0	1.08	0	0	1.32	0	18	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.34	0	3.74	0	0	1.68	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.84	0	4.11	0	0	2.09	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.35	0	4.5	0	0	2.57	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.86	0	4.91	0	0	3.08	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.37	0	5.33	0	0	3.59	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.88	0	5.77	0	0	4.1	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-144.40	0	6.23	0	0	4.62	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-144.93	0	6.7	0	0	5.15	0	-	-

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Indian Rupee Options	DINRO	29-Jan-20	PE-145.45	0	7.18	0	0	5.67	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.99	0	7.68	0	0	6.21	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-146.52	0	8.17	0	0	6.74	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.06	0	8.69	0	0	7.28	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.60	0	9.21	0	0	7.82	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.15	0	9.74	0	0	8.37	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.70	0	10.27	0	0	8.92	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-149.25	0	10.81	0	0	9.47	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.29	0	10.13	0	0	9.36	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.72	0	9.71	0	0	8.94	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.15	0	9.29	0	0	8.51	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.58	0	8.88	0	0	8.08	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.01	0	8.46	0	0	7.65	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.45	0	8.04	0	0	7.21	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.89	0	7.63	0	0	6.77	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.33	0	7.22	0	0	6.33	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.78	0	6.81	0	0	5.89	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.23	0	6.4	0	0	5.45	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.68	0	6	0	0	5	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.14	0	5.6	0	0	4.56	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.59	0	5.22	0	0	4.13	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.05	0	4.84	0	0	3.7	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.52	0	4.46	0	0	3.28	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.99	0	4.1	0	0	2.87	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.46	0	3.76	0	0	2.48	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.93	0	3.42	0	0	2.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.41	0	3.1	0	0	1.77	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.89	0	2.8	0	0	1.46	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.37	0	2.51	0	0	1.18	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.86	0	2.24	0	0	0.93	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.35	0	1.98	0	0	0.72	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.85	0	1.75	0	0	0.54	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.34	0	1.53	0	0	0.4	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.84	0	1.33	0	0	0.29	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.35	0	1.15	0	0	0.2	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.86	0	0.99	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.37	0	0.84	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.88	0	0.71	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.40	0	0.6	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.93	0	0.49	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-145.45	0	0.41	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-145.99	0	0.33	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-146.52	0	0.27	0	0	0.01	0	-	-

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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	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-134.68	0	0.27	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.14	0	0.33	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.59	0	0.4	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.05	0	0.48	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.52	0	0.57	0	0	0.13	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.99	0	0.68	0	0	0.19	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.46	0	0.8	0	0	0.27	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.93	0	0.93	0	0	0.37	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	0.68	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.37	0	1.46	0	0	0.88	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.86	0	1.67	0	0	1.12	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.35	0	1.91	0	0	1.4	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.85	0	2.17	0	0	1.72	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.34	0	2.44	0	0	2.07	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.84	0	2.74	0	0	2.46	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.35	0	3.06	0	0	2.92	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.86	0	3.41	0	0	3.43	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.37	0	3.77	0	0	3.94	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.88	0	4.15	0	0	4.45	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.40	0	4.55	0	0	4.97	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.93	0	4.98	0	0	5.5	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.45	0	5.41	0	0	6.02	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.99	0	5.87	0	0	6.56	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-146.52	0	6.34	0	0	7.09	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-147.06	0	6.82	0	0	7.63	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-147.60	0	7.32	0	0	8.17	0	-	-

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Indian Rupee Options	DINRO	26-Feb-20	PE-148.15	0	7.83	0	0	8.72	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.70	0	8.35	0	0	9.27	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.25	0	8.87	0	0	9.82	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.81	0	9.41	0	0	10.38	0	-	-