

## Daily Market Information Sheet

Date 28-Jan-2020

Product Group	Trading Volume (27-Jan-2020)	Trading Volume (28-Jan-2020)	Open Interest	Change in OI
DGCX Currencies	66815	67486	391032	556
DGCX Equities	701	791	633	41
DGCX Hydrocarbons	224	402	328	17
DGCX Metals	1990	2671	1228	-156

### 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	67.61	67.57	67.61	67.48	67.57	467	32	3
Australian Dollar Futures	DAUD	15-Jun-20	67.75	67.61	67.75	67.61	67.7	454	-	-
Australian Dollar Futures	DAUD	14-Sep-20	0	68.81	0	0	67.84	0	-	-
Australian Dollar Futures	DAUD	14-Dec-20	0	69.09	0	0	67.96	0	-	-
Canadian Dollar Futures	DCAD	15-Dec-20	0	76	0	0	75.88	0	-	-
Canadian Dollar Futures	DCAD	16-Jun-20	0	75.87	0	0	75.86	0	-	-
Canadian Dollar Futures	DCAD	15-Sep-20	0	76.15	0	0	75.87	0	-	-
Canadian Dollar Futures	DCAD	17-Mar-20	75.8	75.85	75.85	75.8	75.85	2	18	-
Swiss Franc Futures	DCHF	16-Mar-20	103.34	103.05	103.56	103.01	103.05	159	142	-13
Swiss Franc Futures	DCHF	15-Jun-20	103.99	104.21	104.21	103.99	103.7	142	1	-
Swiss Franc Futures	DCHF	14-Sep-20	0	104.57	0	0	104.34	0	-	-
Swiss Franc Futures	DCHF	14-Dec-20	0	104.38	0	0	104.97	0	-	-
Euro Futures	DEUR	14-Dec-20	0	112.36	0	0	112.27	0	-	-
Euro Futures	DEUR	14-Sep-20	0	112.06	0	0	111.69	0	-	-
Euro Futures	DEUR	15-Jun-20	111.11	111.1	111.16	111.08	111.11	540	-	-
Euro Futures	DEUR	16-Mar-20	110.53	110.49	110.54	110.36	110.49	756	3512	162
Pound Sterling Futures	DGBP	16-Mar-20	130.75	130.2	130.75	130.05	130.2	436	88	-42
Pound Sterling Futures	DGBP	15-Jun-20	130.7	130.69	130.7	130.64	130.57	382	-	-
Pound Sterling Futures	DGBP	14-Sep-20	0	132.18	0	0	130.91	0	-	-
Pound Sterling Futures	DGBP	14-Dec-20	0	133.81	0	0	131.24	0	-	-
Indian Rupee Futures	DINR	29-Dec-20	0	134.55	0	0	135.28	0	-	-
Indian Rupee Futures	DINR	28-Sep-20	0	135	0	0	136.72	0	-	-
Indian Rupee Futures	DINR	28-Oct-20	0	135.45	0	0	136.25	0	-	-
Indian Rupee Futures	DINR	26-Nov-20	0	134.26	0	0	135.8	0	-	-
Indian Rupee Futures	DINR	27-Aug-20	0	133.27	0	0	137.22	0	-	-
Indian Rupee Futures	DINR	29-Jul-20	0	139.75	0	0	137.64	0	-	-
Indian Rupee Futures	DINR	26-Jun-20	0	138.14	0	0	138.14	0	-	-
Indian Rupee Futures	DINR	28-Apr-20	138.7	139.2	139.2	138.69	139.12	9	20397	4
Indian Rupee Futures	DINR	27-May-20	0	138.57	0	0	138.6	0	22549	-
Indian Rupee Futures	DINR	29-Jan-20	140.08	140.4	140.52	139.97	140.4	19066	22744	-1077
Indian Rupee Futures	DINR	26-Feb-20	139.56	140	140.16	139.56	140.03	19845	56685	320
Indian Rupee Futures	DINR	27-Mar-20	139.24	139.65	139.74	139.23	139.61	133	36966	16

## Daily Market Information Sheet

Date 28-Jan-2020

Indian Rupee Quanto Futures	DINRI	26-Feb-20	71.6025	71.4575	71.6025	71.4	71.4125	5062	49433	1769
Indian Rupee Quanto Futures	DINRI	29-Jan-20	71.4025	71.25	71.4225	71.2175	71.225	16998	43625	-1004
Indian Rupee Quanto Futures	DINRI	27-Mar-20	71.67	71.6375	71.67	71.6375	71.6275	41	26543	1
Indian Rupee Mini Futures	DINRM	29-Dec-20	0	134.55	0	0	135.28	0	-	-
Indian Rupee Mini Futures	DINRM	28-Oct-20	0	135.45	0	0	136.25	0	-	-
Indian Rupee Mini Futures	DINRM	26-Nov-20	0	134.26	0	0	135.8	0	-	-
Indian Rupee Mini Futures	DINRM	28-Sep-20	0	135	0	0	136.72	0	-	-
Indian Rupee Mini Futures	DINRM	28-Apr-20	0	138.51	0	0	139.12	0	21103	-
Indian Rupee Mini Futures	DINRM	29-Jan-20	139.5	140.32	140.45	139.5	140.4	711	3715	-22
Indian Rupee Mini Futures	DINRM	26-Feb-20	139.15	139.98	140.08	139.15	140.03	1667	32628	439
Indian Rupee Mini Futures	DINRM	27-Mar-20	0	139.03	0	0	139.61	0	33025	-
Indian Rupee Mini Futures	DINRM	27-May-20	0	138.79	0	0	138.6	0	17000	-
Indian Rupee Mini Futures	DINRM	29-Jul-20	0	139.75	0	0	137.64	0	-	-
Indian Rupee Mini Futures	DINRM	26-Jun-20	0	138.14	0	0	138.14	0	-	-
Indian Rupee Mini Futures	DINRM	27-Aug-20	0	133.27	0	0	137.22	0	-	-
Japanese Yen Futures	DJPY	14-Sep-20	0	92.38	0	0	92.78	0	-	-
Japanese Yen Futures	DJPY	15-Jun-20	92.38	92.58	92.58	92.38	92.34	306	-	-
Japanese Yen Futures	DJPY	16-Mar-20	91.92	91.88	92.12	91.83	91.88	310	35	-
Japanese Yen Futures	DJPY	14-Dec-20	0	91.92	0	0	93.23	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Dec-20	0	7.116	0	0	7.0813	0	-	-
Chinese Yuan Futures	DUSDCNH	18-Jan-21	0	7.0216	0	0	7.0921	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Nov-20	0	7.134	0	0	7.0705	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Feb-20	0	6.9448	0	0	6.9809	0	-	-
Chinese Yuan Futures	DUSDCNH	16-Mar-20	0	6.953	0	0	6.9945	0	-	-
Chinese Yuan Futures	DUSDCNH	09-Apr-20	0	7.1434	0	0	6.9949	0	-	-
Chinese Yuan Futures	DUSDCNH	18-May-20	0	7.1542	0	0	7.0057	0	-	-
Chinese Yuan Futures	DUSDCNH	15-Jun-20	0	7.165	0	0	7.0165	0	-	-
Chinese Yuan Futures	DUSDCNH	13-Jul-20	0	7.1758	0	0	7.0273	0	-	-
Chinese Yuan Futures	DUSDCNH	17-Aug-20	0	7.1866	0	0	7.0381	0	-	-
Chinese Yuan Futures	DUSDCNH	14-Sep-20	0	7.1974	0	0	7.0489	0	-	-
Chinese Yuan Futures	DUSDCNH	19-Oct-20	0	7.2082	0	0	7.0597	0	-	-
South African Rand Futures	DUSDZAR	17-Feb-20	0	14.55	0	0	14.606	0	-	-
South African Rand Futures	DUSDZAR	16-Mar-20	0	14.528	0	0	14.625	0	-	-
South African Rand Futures	DUSDZAR	09-Apr-20	0	14.501	0	0	14.643	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	24-Feb-20	0	264.52	0	0	317.08	0	-	-
Apple Inc Futures	DAAPL	23-Mar-20	0	264.52	0	0	317.08	0	-	-
ACC Futures	DACC	26-Mar-20	0	1482.55	0	0	1576.05	0	-	-
ACC Futures	DACC	27-Feb-20	0	1532.2	0	0	1568.8	0	-	-
ACC Futures	DACC	30-Jan-20	0	1589.8	0	0	1561.6	0	-	-
Adani Ports and SEZ Futures	DADANIPTS	30-Jan-20	0	401.25	0	0	373	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Adani Ports and SEZ Futures	DADANIPOINTS	27-Feb-20	0	376.5	0	0	374.75	0	-	-
Adani Ports and SEZ Futures	DADANIPOINTS	26-Mar-20	0	374.15	0	0	376.45	0	-	-
Ambuja Cements Futures	DAMBUJACEM	26-Mar-20	0	199.5	0	0	218.2	0	-	-
Ambuja Cements Futures	DAMBUJACEM	27-Feb-20	0	207.1	0	0	217.2	0	-	-
Ambuja Cements Futures	DAMBUJACEM	30-Jan-20	0	205.05	0	0	216.2	0	-	-
Asian Paints Futures	DASIANPAINT	30-Jan-20	0	1834.75	0	0	1779.4	0	-	-
Asian Paints Futures	DASIANPAINT	27-Feb-20	0	1732.45	0	0	1787.6	0	-	-
Asian Paints Futures	DASIANPAINT	26-Mar-20	0	1830.55	0	0	1795.85	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	26-Mar-20	0	472.05	0	0	508.85	0	-	-
Aurobindo Pharma Futures	DAUROPHARMA	27-Feb-20	0	517	0	0	506.5	0	1	-
Aurobindo Pharma Futures	DAUROPHARMA	30-Jan-20	511.3	504.7	511.3	502.75	504.2	8	1	-
Axis Bank Ltd Futures	DAXSB	30-Jan-20	741.7	741.9	746	738	737.25	14	1	-1
Axis Bank Ltd Futures	DAXSB	27-Feb-20	0	758.4	0	0	740.65	0	-	-
Axis Bank Ltd Futures	DAXSB	26-Mar-20	0	751.8	0	0	744.1	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	26-Mar-20	0	3275.35	0	0	3089.7	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	27-Feb-20	0	3229.65	0	0	3075.55	0	-	-
Bajaj Auto Futures	DBAJAJAUTO	30-Jan-20	0	3292.45	0	0	3061.4	0	-	-
Bajaj Finance Futures	DBAJFINANCE	30-Jan-20	0	4083.45	0	0	4213.7	0	-	-
Bajaj Finance Futures	DBAJFINANCE	27-Feb-20	0	4144.75	0	0	4233.15	0	-	-
Bajaj Finance Futures	DBAJFINANCE	26-Mar-20	0	4201.8	0	0	4252.65	0	-	-
Bank of Baroda Futures	DBANKBARODA	26-Mar-20	0	101.4	0	0	94.1	0	-	-
Bank of Baroda Futures	DBANKBARODA	27-Feb-20	0	107.5	0	0	93.65	0	-	-
Bank of Baroda Futures	DBANKBARODA	30-Jan-20	0	98.55	0	0	93.2	0	-	-
Bharti Airtel Futures	DBHARTIARTL	30-Jan-20	510.55	487.7	510.55	487.7	491.35	6	4	-
Bharti Airtel Futures	DBHARTIARTL	27-Feb-20	0	441.2	0	0	493.6	0	-	-
Bharti Airtel Futures	DBHARTIARTL	26-Mar-20	0	464	0	0	495.85	0	-	-
Bosch Futures	DBOSCHLTD	26-Mar-20	0	15595	0	0	14827.85	0	-	-
Bosch Futures	DBOSCHLTD	27-Feb-20	0	16378.45	0	0	14759.75	0	-	-
Bosch Futures	DBOSCHLTD	30-Jan-20	0	15517.85	0	0	14691.95	0	-	-
BPCL Futures	DBPCL	30-Jan-20	0	533.85	0	0	481.05	0	-	-
BPCL Futures	DBPCL	27-Feb-20	0	515.3	0	0	483.25	0	-	-
BPCL Futures	DBPCL	26-Mar-20	0	484.95	0	0	485.5	0	-	-
Cipla Futures	DCIPLA	26-Mar-20	0	485.95	0	0	469.05	0	-	-
Cipla Futures	DCIPLA	27-Feb-20	0	473.25	0	0	466.9	0	-	-
Cipla Futures	DCIPLA	30-Jan-20	0	473.3	0	0	464.8	0	-	-
Coal India Futures	DCOALINDIA	30-Jan-20	0	210.4	0	0	189.2	0	-	-
Coal India Futures	DCOALINDIA	27-Feb-20	0	208	0	0	190.05	0	-	-
Coal India Futures	DCOALINDIA	26-Mar-20	0	201.9	0	0	190.95	0	-	-
Dr Reddys Labs Futures	DDRREDDY	26-Mar-20	0	2939.55	0	0	3219.15	0	-	-
Dr Reddys Labs Futures	DDRREDDY	27-Feb-20	0	3007.75	0	0	3204.4	0	-	-
Dr Reddys Labs Futures	DDRREDDY	30-Jan-20	0	2821.85	0	0	3189.65	0	-	-
Eicher Motors Futures	DEICHERMOT	30-Jan-20	0	22851	0	0	21090.1	0	-	-
Eicher Motors Futures	DEICHERMOT	27-Feb-20	0	23332	0	0	21187.4	0	-	-
Eicher Motors Futures	DEICHERMOT	26-Mar-20	0	22197.75	0	0	21285.15	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Facebook Inc Futures	DFB	23-Mar-20	0	194.84	0	0	218.04	0	-	-
Facebook Inc Futures	DFB	24-Feb-20	0	194.84	0	0	218.04	0	-	-
GAIL India Futures	DGAIL	27-Feb-20	0	127.1	0	0	126.75	0	-	-
GAIL India Futures	DGAIL	26-Mar-20	0	121.55	0	0	127.35	0	-	-
GAIL India Futures	DGAIL	30-Jan-20	0	139.2	0	0	126.15	0	-	-
Alphabet Inc Futures	DGOOGL	24-Feb-20	0	1328	0	0	1453.6	0	-	-
Alphabet Inc Futures	DGOOGL	23-Mar-20	0	1328	0	0	1453.6	0	-	-
HCL Tech Futures	DHCLTECH	26-Mar-20	0	569	0	0	607.1	0	-	-
HCL Tech Futures	DHCLTECH	30-Jan-20	0	567.1	0	0	601.55	0	-	-
HCL Tech Futures	DHCLTECH	27-Feb-20	0	569.25	0	0	604.3	0	-	-
HDFC Futures	DHDFC	27-Feb-20	0	2333.8	0	0	2443.2	0	-	-
HDFC Futures	DHDFC	30-Jan-20	2424.75	2435.95	2468.8	2421.1	2432	30	1	-4
HDFC Futures	DHDFC	26-Mar-20	0	2449.05	0	0	2454.5	0	-	-
HDFC Bank Ltd Futures	DHDFCB	26-Mar-20	0	1308.5	0	0	1234.7	0	-	-
HDFC Bank Ltd Futures	DHDFCB	27-Feb-20	1227.85	1231.8	1231.8	1227.85	1229.05	2	2	-
HDFC Bank Ltd Futures	DHDFCB	30-Jan-20	1219.5	1221.25	1227	1217.65	1223.4	10	10	-4
Hero MotoCorp Futures	HEROMOTOCO	27-Feb-20	0	2491.95	0	0	2480.65	0	-	-
Hero MotoCorp Futures	HEROMOTOCO	30-Jan-20	0	2741.7	0	0	2469.25	0	-	-
Hero MotoCorp Futures	HEROMOTOCO	26-Mar-20	0	2469.2	0	0	2492.1	0	-	-
Hindalco Ind Futures	DHINDALCO	26-Mar-20	0	219.5	0	0	197.85	0	-	-
Hindalco Ind Futures	DHINDALCO	30-Jan-20	198.55	195.9	198.55	194.85	196.05	5	14	-1
Hindalco Ind Futures	DHINDALCO	27-Feb-20	199.8	199.8	199.8	199.8	196.95	1	1	1
HPCL Futures	DHINDPETRO	27-Feb-20	242.5	242.5	243	242.5	243.5	150	300	150
HPCL Futures	DHINDPETRO	30-Jan-20	245	242.65	245	242.65	242.4	241	30	-129
HPCL Futures	DHINDPETRO	26-Mar-20	0	266.45	0	0	244.65	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	26-Mar-20	0	1975.65	0	0	2080	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	30-Jan-20	0	2205.5	0	0	2060.95	0	-	-
Hindustan Unilever Futures	DHINDUNILVR	27-Feb-20	0	2108.9	0	0	2070.45	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	27-Feb-20	0	338.25	0	0	321.75	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	30-Jan-20	0	209.5	0	0	320.25	0	-	-
Indiabulls HSG Finance Futures	DIBULHSGFIN	26-Mar-20	0	314.75	0	0	323.2	0	-	-
ICICI Bank Ltd Futures	DICICIBC	26-Mar-20	0	549.3	0	0	533.15	0	-	-
ICICI Bank Ltd Futures	DICICIBC	30-Jan-20	534.2	527.75	539.7	524.4	528.3	40	17	2
ICICI Bank Ltd Futures	DICICIBC	27-Feb-20	0	544.45	0	0	530.7	0	3	-
IndusInd Bank Futures	DINDUSINDBK	30-Jan-20	0	1331.45	0	0	1254.95	0	-	-
IndusInd Bank Futures	DINDUSINDBK	26-Mar-20	0	1544.75	0	0	1266.55	0	-	-
IndusInd Bank Futures	DINDUSINDBK	27-Feb-20	0	1584.6	0	0	1260.75	0	-	-
Infosys Ltd Futures	DINFO	27-Feb-20	0	709.15	0	0	781.7	0	-	-
Infosys Ltd Futures	DINFO	26-Mar-20	0	744.45	0	0	785.3	0	-	-
Infosys Ltd Futures	DINFO	30-Jan-20	777.85	779	780.4	776.85	778.15	6	7	-2
Bharti Infratel Futures	DINFRATEL	30-Jan-20	0	192.3	0	0	237.65	0	-	-
Bharti Infratel Futures	DINFRATEL	26-Mar-20	0	259.15	0	0	239.85	0	-	-
Bharti Infratel Futures	DINFRATEL	27-Feb-20	0	259.25	0	0	238.75	0	-	-
IOC Futures	DIOC	27-Feb-20	0	133.95	0	0	118.45	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

IOC Futures	DIOC	26-Mar-20	0	129.35	0	0	119	0	-	-
IOC Futures	DIOC	30-Jan-20	0	148.8	0	0	117.9	0	-	-
ITC Futures	DITC	30-Jan-20	235.35	230.95	235.35	230.95	230.8	2	7	-
ITC Futures	DITC	26-Mar-20	0	242.35	0	0	232.9	0	-	-
ITC Futures	DITC	27-Feb-20	234.75	233.85	234.75	233.85	231.85	2	2	2
JP Morgan Chase Futures	DJPM	23-Mar-20	0	129.17	0	0	134.69	0	-	-
JP Morgan Chase Futures	DJPM	24-Feb-20	0	129.17	0	0	134.69	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	27-Feb-20	0	1631.8	0	0	1633.8	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	26-Mar-20	0	1737.25	0	0	1641.35	0	-	-
Kotak Mahindra Bank Futures	DKOTAKBANK	30-Jan-20	0	1596.35	0	0	1626.3	0	-	-
Larsen Toubro Ltd Futures	DLT	30-Jan-20	1350.75	1343.95	1352.7	1341.9	1346.85	10	8	-3
Larsen Toubro Ltd Futures	DLT	26-Mar-20	0	1320.6	0	0	1359.35	0	-	-
Larsen Toubro Ltd Futures	DLT	27-Feb-20	1353.75	1353.75	1353.75	1353.75	1353.1	1	2	1
Lupin Futures	DLUPIN	27-Feb-20	0	812	0	0	750.95	0	-	-
Lupin Futures	DLUPIN	26-Mar-20	0	776.65	0	0	754.45	0	-	-
Lupin Futures	DLUPIN	30-Jan-20	0	755.45	0	0	747.5	0	-	-
Mahindra N Mahindra Futures	DMNM	30-Jan-20	0	614.85	0	0	572.6	0	-	-
Mahindra N Mahindra Futures	DMNM	26-Mar-20	0	535.45	0	0	577.9	0	-	-
Mahindra N Mahindra Futures	DMNM	27-Feb-20	0	550	0	0	575.25	0	-	-
Microsoft Corporation Futures	DMSFT	24-Feb-20	0	149.65	0	0	165.11	0	-	-
Microsoft Corporation Futures	DMSFT	23-Mar-20	0	149.65	0	0	165.11	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	27-Feb-20	7161.25	7161.25	7161.25	7161.25	7030.5	1	1	1
Maruti Suzuki Ltd Futures	DMSIL	26-Mar-20	0	7438.1	0	0	7062.9	0	-	-
Maruti Suzuki Ltd Futures	DMSIL	30-Jan-20	7187.25	6992.5	7187.25	6975	6998.2	11	12	-1
NTPC Futures	DNTPC	30-Jan-20	0	124.15	0	0	112.05	0	-	-
NTPC Futures	DNTPC	26-Mar-20	0	116.95	0	0	113.1	0	-	-
NTPC Futures	DNTPC	27-Feb-20	0	120	0	0	112.6	0	-	-
ONGC Futures	DONGC	27-Feb-20	0	140	0	0	117.15	0	-	-
ONGC Futures	DONGC	26-Mar-20	0	127.85	0	0	117.7	0	-	-
ONGC Futures	DONGC	30-Jan-20	0	143.65	0	0	116.6	0	-	-
Power Grid Futures	DPOWERGRID	30-Jan-20	0	201.15	0	0	190.5	0	-	-
Power Grid Futures	DPOWERGRID	26-Mar-20	0	189.95	0	0	192.25	0	-	-
Power Grid Futures	DPOWERGRID	27-Feb-20	0	201.15	0	0	191.35	0	-	-
Reliance Industries Ltd Futures	DRIL	27-Feb-20	1505.45	1477	1505.45	1477	1478.8	3	3	-
Reliance Industries Ltd Futures	DRIL	26-Mar-20	0	1569.75	0	0	1485.6	0	-	-
Reliance Industries Ltd Futures	DRIL	30-Jan-20	1506.8	1474.3	1507.7	1467.35	1472	125	99	21
State Bank of India Futures	DSBIN	30-Jan-20	318.15	316.5	320.25	312.25	315.15	41	20	-7
State Bank of India Futures	DSBIN	26-Mar-20	0	336.45	0	0	318.05	0	-	-
State Bank of India Futures	DSBIN	27-Feb-20	318.7	316	318.7	316	316.6	2	2	2
Sun Pharma Futures	DSUNPHARMA	27-Feb-20	0	465	0	0	455.05	0	-	-
Sun Pharma Futures	DSUNPHARMA	26-Mar-20	0	436.2	0	0	457.15	0	-	-
Sun Pharma Futures	DSUNPHARMA	30-Jan-20	451.1	453.7	462.05	451.1	452.95	13	1	-4
Tata Motors DVR Futures	DTATAMTRDVR	30-Jan-20	0	82.85	0	0	74.15	0	-	-
Tata Motors DVR Futures	DTATAMTRDVR	26-Mar-20	0	74.7	0	0	74.85	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Tata Motors DVR Futures	DTATAMTRDVR	27-Feb-20	0	75	0	0	74.5	0	-	-
Tata Power Futures	DTATAPOWER	27-Feb-20	0	58	0	0	61.05	0	-	-
Tata Power Futures	DTATAPOWER	26-Mar-20	0	57	0	0	61.3	0	-	-
Tata Power Futures	DTATAPOWER	30-Jan-20	0	60.15	0	0	60.75	0	-	-
Tata Steel Futures	DTATASTEEL	30-Jan-20	461.5	446.85	461.5	444.65	446.3	5	4	1
Tata Steel Futures	DTATASTEEL	26-Mar-20	0	454.9	0	0	450.45	0	-	-
Tata Steel Futures	DTATASTEEL	27-Feb-20	0	440	0	0	448.4	0	-	-
TCS Ltd Futures	DTCS	27-Feb-20	0	2100	0	0	2194.2	0	-	-
TCS Ltd Futures	DTCS	26-Mar-20	0	2248.9	0	0	2204.3	0	-	-
TCS Ltd Futures	DTCS	30-Jan-20	2168.25	2182.8	2182.8	2159.3	2184.1	14	3	-8
Tech Mahindra Futures	DTECHM	30-Jan-20	0	749.3	0	0	794.4	0	-	-
Tech Mahindra Futures	DTECHM	26-Mar-20	0	783.7	0	0	801.75	0	-	-
Tech Mahindra Futures	DTECHM	27-Feb-20	0	780	0	0	798.05	0	-	-
Tata Motors Ltd Futures	DTTMT	27-Feb-20	184.2	181.65	185	181.05	176.95	26	26	26
Tata Motors Ltd Futures	DTTMT	26-Mar-20	0	178.2	0	0	177.75	0	-	-
Tata Motors Ltd Futures	DTTMT	30-Jan-20	184	175.9	184.05	175.85	176.15	12	13	-2
Ultratech Cement Futures	DULTRACEMCO	30-Jan-20	0	4200.7	0	0	4609.8	0	-	-
Ultratech Cement Futures	DULTRACEMCO	26-Mar-20	0	4159	0	0	4652.45	0	-	-
Ultratech Cement Futures	DULTRACEMCO	27-Feb-20	0	4350	0	0	4631.05	0	-	-
UPL Futures	DUPL	27-Feb-20	0	600	0	0	539.5	0	-	-
UPL Futures	DUPL	26-Mar-20	0	577.65	0	0	542	0	-	-
UPL Futures	DUPL	30-Jan-20	0	604.7	0	0	537.05	0	-	-
Vedanta Futures	DVEDL	30-Jan-20	147.65	142.9	147.65	142.2	142.2	10	22	-
Vedanta Futures	DVEDL	26-Mar-20	0	150.3	0	0	143.55	0	-	-
Vedanta Futures	DVEDL	27-Feb-20	0	150.35	0	0	142.9	0	-	-
Wipro Futures	DWIPRO	27-Feb-20	0	244	0	0	245.2	0	-	-
Wipro Futures	DWIPRO	26-Mar-20	0	256.1	0	0	246.35	0	-	-
Wipro Futures	DWIPRO	30-Jan-20	0	262.9	0	0	244.1	0	-	-
Yes Bank Futures	DYESBANK	30-Jan-20	0	45.45	0	0	41.65	0	16	-
Yes Bank Futures	DYESBANK	26-Mar-20	0	52	0	0	42.05	0	-	-
Yes Bank Futures	DYESBANK	27-Feb-20	0	71.4	0	0	41.85	0	-	-
Zee Entertainment Futures	DZEEL	27-Feb-20	0	315	0	0	273.8	0	-	-
Zee Entertainment Futures	DZEEL	26-Mar-20	0	301.75	0	0	275.05	0	-	-
Zee Entertainment Futures	DZEEL	30-Jan-20	0	264.2	0	0	272.55	0	-	-

### DGCX Hydrocarbons

Contract Name	Contract Code	Expiry	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Brent Crude Oil Futures	DBRC	29-Apr-21	0	56.5	0	0	55.14	0	-	-
Brent Crude Oil Futures	DBRC	25-Feb-21	0	57	0	0	55.32	0	-	-
Brent Crude Oil Futures	DBRC	30-Mar-21	0	56.5	0	0	55.23	0	-	-
Brent Crude Oil Futures	DBRC	29-Oct-20	0	65.43	0	0	55.87	0	-	-
Brent Crude Oil Futures	DBRC	27-Nov-20	0	61	0	0	55.69	0	-	-
Brent Crude Oil Futures	DBRC	29-Dec-20	0	62	0	0	55.55	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Brent Crude Oil Futures	DBRC	28-Jan-21	0	60.1	0	0	55.43	0	-	-
Brent Crude Oil Futures	DBRC	30-Jan-20	58.95	58.58	59.12	58.58	59.51	9	47	-9
Brent Crude Oil Futures	DBRC	27-Feb-20	58.49	57.95	58.53	57.91	58.81	36	76	34
Brent Crude Oil Futures	DBRC	30-Mar-20	57.91	57.52	57.97	57.46	58.26	35	74	34
Brent Crude Oil Futures	DBRC	29-Apr-20	0	72.83	0	0	57.79	0	-	-
Brent Crude Oil Futures	DBRC	28-May-20	0	72.83	0	0	57.28	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-20	0	55.24	0	0	56.91	0	-	-
Brent Crude Oil Futures	DBRC	30-Jul-20	0	55.24	0	0	56.63	0	-	-
Brent Crude Oil Futures	DBRC	27-Aug-20	0	64.1	0	0	56.33	0	-	-
Brent Crude Oil Futures	DBRC	29-Sep-20	0	64.1	0	0	56.1	0	-	-
Brent Crude Oil Futures	DBRC	29-Jun-21	0	60.15	0	0	55.06	0	-	-
Brent Crude Oil Futures	DBRC	27-May-21	0	58.52	0	0	55.14	0	-	-
WTI Crude Oil Futures	DWTI	19-Apr-21	0	51.58	0	0	50.66	0	-	-
WTI Crude Oil Futures	DWTI	21-Jun-21	0	51.84	0	0	50.43	0	-	-
WTI Crude Oil Futures	DWTI	19-Jul-21	0	52.33	0	0	50.32	0	-	-
WTI Crude Oil Futures	DWTI	19-Oct-20	0	57.65	0	0	51.83	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-20	52.84	53.47	53.91	52.7	53.48	208	93	-9
WTI Crude Oil Futures	DWTI	19-Mar-20	52.95	53.37	53.71	52.8	53.52	46	17	-8
WTI Crude Oil Futures	DWTI	20-Apr-20	52.9	53.11	53.11	52.8	53.48	28	12	2
WTI Crude Oil Futures	DWTI	18-May-20	52.67	52.67	52.73	52.65	53.33	24	1	-24
WTI Crude Oil Futures	DWTI	19-Jun-20	0	49.65	0	0	53.08	0	-	-
WTI Crude Oil Futures	DWTI	20-Jul-20	0	54.84	0	0	52.78	0	-	-
WTI Crude Oil Futures	DWTI	19-Aug-20	0	57.65	0	0	52.45	0	-	-
WTI Crude Oil Futures	DWTI	21-Sep-20	0	57.65	0	0	52.12	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-20	0	80.4	0	0	51.58	0	-	-
WTI Crude Oil Futures	DWTI	19-May-21	0	68.75	0	0	50.56	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-21	0	57.13	0	0	50.05	0	-	-
WTI Crude Oil Futures	DWTI	19-May-22	0	56.4	0	0	49.73	0	-	-
WTI Crude Oil Futures	DWTI	18-Nov-22	0	55.74	0	0	49.77	0	-	-
WTI Crude Oil Futures	DWTI	19-May-23	0	54.23	0	0	49.86	0	-	-
WTI Crude Oil Futures	DWTI	17-Nov-23	0	52.56	0	0	50.17	0	-	-
WTI Crude Oil Futures	DWTI	20-May-24	0	52.56	0	0	50.38	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-24	0	55.2	0	0	50.78	0	-	-
WTI Crude Oil Futures	DWTI	19-May-25	0	55.11	0	0	50.93	0	-	-
WTI Crude Oil Futures	DWTI	19-Jan-21	0	53.25	0	0	51.11	0	-	-
WTI Crude Oil Futures	DWTI	18-Dec-20	0	52.19	0	0	51.33	0	-	-
WTI Crude Oil Futures	DWTI	19-Nov-25	0	53.58	0	0	51.23	0	-	-
WTI Crude Oil Futures	DWTI	19-Mar-21	0	51.58	0	0	50.78	0	-	-
WTI Crude Oil Futures	DWTI	19-Feb-21	0	52.09	0	0	50.93	0	-	-
WTI Crude Oil Futures	DWTI	18-May-26	0	51	0	0	51.38	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Oct-20	0	51.58	0	0	51.83	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Nov-20	0	55.35	0	0	51.58	0	-	-
WTI Crude Oil Mini Futures	DWTIM	21-Sep-20	0	51.58	0	0	52.12	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Aug-20	0	52.09	0	0	52.45	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

WTI Crude Oil Mini Futures	DWTIM	18-May-20	0	60.48	0	0	53.33	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Apr-20	0	58.25	0	0	53.48	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jun-20	0	52.85	0	0	53.08	0	-	-
WTI Crude Oil Mini Futures	DWTIM	20-Jul-20	0	54.28	0	0	52.78	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Feb-20	53.06	53.55	53.55	52.77	53.48	16	8	-3
WTI Crude Oil Mini Futures	DWTIM	19-Mar-20	0	58.25	0	0	53.52	0	-	-
WTI Crude Oil Mini Futures	DWTIM	19-Jan-21	0	55.35	0	0	51.11	0	-	-
WTI Crude Oil Mini Futures	DWTIM	18-Dec-20	0	56.3	0	0	51.33	0	-	-

### DGCX Metals

Contract Name	Contract Code	Expiry	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Copper Futures	DCU	28-Apr-20	0	6465	0	0	5703.5	0	-	-
Copper Futures	DCU	26-Feb-20	5738	5725	5738	5700	5687	13	66	-1
Copper Futures	DCU	26-Jun-20	0	6043	0	0	5717.5	0	-	-
Copper Futures	DCU	27-Aug-20	0	5722	0	0	5732	0	-	-
Copper Futures	DCU	25-Nov-20	0	6004	0	0	5751	0	-	-
Gold Futures	DG	25-Nov-20	0	1499	0	0	1601	0	-	-
Gold Futures	DG	28-Sep-20	0	1547	0	0	1594.5	0	-	-
Gold Futures	DG	29-Jul-20	0	1567.2	0	0	1588	0	-	-
Gold Futures	DG	27-May-20	1586.9	1585	1587.4	1585	1581.5	109	3	-
Gold Futures	DG	27-Mar-20	1586	1573.4	1587	1573.1	1575	1189	799	231
Gold Futures	DG	29-Jan-20	1578.8	1568.5	1581.1	1566.8	1568.5	1307	289	-421
Spot Gold	DGSG	31-Dec-20	0	1555.5	0	0	1569.4	0	-	-
India Gold Quanto Futures	DIG	30-Jan-20	0	39863	0	0	40262	0	-	-
India Gold Quanto Futures	DIG	30-Mar-20	0	33616	0	0	40253	0	-	-
India Gold Quanto Futures	DIG	28-May-20	0	32725	0	0	40574	0	-	-
India Gold Quanto Futures	DIG	30-Jul-20	0	35934	0	0	40595	0	-	-
India Gold Quanto Futures	DIG	29-Sep-20	0	40900	0	0	40616	0	-	-
India Gold Quanto Futures	DIG	27-Nov-20	0	38119	0	0	40637	0	-	-
Silver Futures	DS	25-Nov-20	0	17.135	0	0	17.535	0	-	-
Silver Futures	DS	27-Aug-20	0	18.41	0	0	17.535	0	-	-
Silver Futures	DS	26-Jun-20	0	15.44	0	0	17.535	0	-	-
Silver Futures	DS	28-Apr-20	0	15.095	0	0	17.535	0	-	-
Silver Futures	DS	26-Feb-20	18.02	17.485	18.085	17.485	17.445	53	71	35

### DGCX Currency Options

Contract Name	Contract Code	Expiry	Series	Opening Price	Closing Price	High	Low	Settlement Price	Volume	Open Interest	Change in OI
Indian Rupee Options	DINRO	29-Jan-20	CE-129.87	0	8.59	0	0	10.53	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.29	0	8.19	0	0	10.11	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-130.72	0	7.79	0	0	9.68	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.15	0	7.38	0	0	9.25	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-131.58	0	6.98	0	0	8.82	0	-	-



## Daily Market Information Sheet

Date 28-Jan-2020

Indian Rupee Options	DINRO	29-Jan-20	CE-132.01	0	6.59	0	0	8.39	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.45	0	6.2	0	0	7.95	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-132.89	0	5.81	0	0	7.51	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.33	0	5.43	0	0	7.07	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-133.78	0	5.05	0	0	6.62	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.23	0	4.68	0	0	6.17	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-134.68	0	4.33	0	0	5.72	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.14	0	3.98	0	0	5.26	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-135.59	0	3.65	0	0	4.81	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.05	0	3.33	0	0	4.35	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.52	0	3.02	0	0	3.88	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-136.99	0	2.72	0	0	3.41	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.46	0	2.45	0	0	2.94	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-137.93	0	2.19	0	0	2.47	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.41	0	1.94	0	0	1.99	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-138.89	0	1.71	0	0	1.51	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.37	0	0.33	0	0	1.03	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-139.86	0	1.31	0	0	0.55	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.35	0	1.14	0	0	0.14	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-140.85	0	0.44	0	0	0.01	0	89	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.34	0	0.84	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-141.84	0	0.14	0	0	0.01	0	85	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.35	0	0.6	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-142.86	0	0.17	0	0	0.01	0	23	-
Indian Rupee Options	DINRO	29-Jan-20	CE-143.37	0	0.41	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	CE-143.88	0	0.07	0	0	0.01	0	44	-
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	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

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	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-136.99	0	0.19	0	0	0.01	0	95	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.46	0	1.48	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-137.93	0	0.4	0	0	0.01	0	131	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.41	0	1.92	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-138.89	0	0.74	0	0	0.01	0	202	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.37	0	2.44	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-139.86	0	0.63	0	0	0.01	0	64	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.35	0	0.09	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-140.85	0	1.08	0	0	0.45	0	18	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.34	0	3.74	0	0	0.94	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-141.84	0	4.11	0	0	1.44	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.35	0	4.5	0	0	1.95	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-142.86	0	4.91	0	0	2.46	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.37	0	5.33	0	0	2.97	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-143.88	0	5.77	0	0	3.48	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-144.40	0	6.23	0	0	4	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-144.93	0	6.7	0	0	4.53	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.45	0	7.18	0	0	5.05	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-145.99	0	7.68	0	0	5.59	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-146.52	0	8.17	0	0	6.12	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.06	0	8.69	0	0	6.66	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-147.60	0	9.21	0	0	7.2	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.15	0	9.74	0	0	7.75	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-148.70	0	10.27	0	0	8.3	0	-	-
Indian Rupee Options	DINRO	29-Jan-20	PE-149.25	0	10.81	0	0	8.85	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.29	0	10.13	0	0	9.84	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-130.72	0	9.71	0	0	9.41	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.15	0	9.29	0	0	8.98	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-131.58	0	8.88	0	0	8.55	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.01	0	8.46	0	0	8.12	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.45	0	8.04	0	0	7.69	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-132.89	0	7.63	0	0	7.25	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.33	0	7.22	0	0	6.81	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-133.78	0	6.81	0	0	6.36	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Indian Rupee Options	DINRO	26-Feb-20	CE-134.23	0	6.4	0	0	5.91	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-134.68	0	6	0	0	5.46	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-135.14	0	5.6	0	0	5	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	4.09	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.52	0	4.46	0	0	3.62	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-136.99	0	4.1	0	0	3.16	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.46	0	3.76	0	0	2.71	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-137.93	0	3.42	0	0	2.26	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.41	0	3.1	0	0	1.83	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-138.89	0	2.8	0	0	1.43	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.37	0	2.51	0	0	1.08	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-139.86	0	2.24	0	0	0.77	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.35	0	1.98	0	0	0.52	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-140.85	0	1.75	0	0	0.33	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.34	0	1.53	0	0	0.2	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-141.84	0	1.33	0	0	0.11	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.35	0	1.15	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-142.86	0	0.99	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.37	0	0.84	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-143.88	0	0.71	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.40	0	0.6	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	CE-144.93	0	0.49	0	0	0.01	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	-	-
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	0.01	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Indian Rupee Options	DINRO	26-Feb-20	PE-135.14	0	0.33	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-135.59	0	0.4	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.05	0	0.48	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.52	0	0.57	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-136.99	0	0.68	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.46	0	0.8	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-137.93	0	0.93	0	0	0.05	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-138.41	0	1.09	0	0	0.1	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-138.89	0	1.26	0	0	0.18	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.37	0	1.46	0	0	0.31	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-139.86	0	1.67	0	0	0.49	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.35	0	1.91	0	0	0.73	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-140.85	0	2.17	0	0	1.04	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.34	0	2.44	0	0	1.4	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-141.84	0	2.74	0	0	1.81	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.35	0	3.06	0	0	2.32	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-142.86	0	3.41	0	0	2.83	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.37	0	3.77	0	0	3.34	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-143.88	0	4.15	0	0	3.85	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.40	0	4.55	0	0	4.37	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-144.93	0	4.98	0	0	4.9	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.45	0	5.41	0	0	5.42	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-145.99	0	5.87	0	0	5.96	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-146.52	0	6.34	0	0	6.49	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-147.06	0	6.82	0	0	7.03	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-147.60	0	7.32	0	0	7.57	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.15	0	7.83	0	0	8.12	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-148.70	0	8.35	0	0	8.67	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.25	0	8.87	0	0	9.22	0	-	-
Indian Rupee Options	DINRO	26-Feb-20	PE-149.81	0	9.41	0	0	9.78	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-130.72	0	9.63	0	0	9.1	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-131.15	0	9.21	0	0	8.67	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-131.58	0	8.79	0	0	8.24	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-132.01	0	8.38	0	0	7.81	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-132.45	0	7.96	0	0	7.37	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-132.89	0	7.54	0	0	6.94	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-133.33	0	7.13	0	0	6.5	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-133.78	0	6.71	0	0	6.05	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-134.23	0	6.3	0	0	5.6	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-134.68	0	5.9	0	0	5.15	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-135.14	0	5.5	0	0	4.7	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-135.59	0	5.12	0	0	4.26	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-136.05	0	4.74	0	0	3.82	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Indian Rupee Options	DINRO	27-Mar-20	CE-136.52	0	4.36	0	0	3.37	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-136.99	0	4	0	0	2.94	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-137.46	0	3.65	0	0	2.53	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-137.93	0	3.32	0	0	2.14	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-138.41	0	3	0	0	1.77	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-138.89	0	2.69	0	0	1.43	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-139.37	0	2.41	0	0	1.13	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-139.86	0	2.14	0	0	0.87	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-140.35	0	1.89	0	0	0.65	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-140.85	0	1.65	0	0	0.47	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-141.34	0	1.44	0	0	0.33	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-141.84	0	1.25	0	0	0.23	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-142.35	0	1.07	0	0	0.15	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-142.86	0	0.91	0	0	0.09	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-143.37	0	0.77	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-143.88	0	0.65	0	0	0.03	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-144.40	0	0.54	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-144.93	0	0.44	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-145.45	0	0.36	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-145.99	0	0.29	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-146.52	0	0.24	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-147.06	0	0.19	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-147.60	0	0.15	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-148.15	0	0.12	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-148.70	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-149.25	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-149.81	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	CE-150.38	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-130.72	0	0.03	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-131.15	0	0.04	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-131.58	0	0.05	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-132.01	0	0.07	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-132.45	0	0.09	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-132.89	0	0.11	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-133.33	0	0.13	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-133.78	0	0.17	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-134.23	0	0.21	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-134.68	0	0.25	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-135.14	0	0.31	0	0	0.01	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-135.59	0	0.38	0	0	0.02	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-136.05	0	0.45	0	0	0.04	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-136.52	0	0.55	0	0	0.06	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-136.99	0	0.65	0	0	0.1	0	-	-

## Daily Market Information Sheet

Date 28-Jan-2020

Indian Rupee Options	DINRO	27-Mar-20	PE-137.46	0	0.77	0	0	0.16	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-137.93	0	0.91	0	0	0.24	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-138.41	0	1.07	0	0	0.35	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-138.89	0	1.24	0	0	0.49	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-139.37	0	1.43	0	0	0.67	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-139.86	0	1.65	0	0	0.9	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-140.35	0	1.89	0	0	1.17	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-140.85	0	2.15	0	0	1.48	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-141.34	0	2.43	0	0	1.83	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-141.84	0	2.73	0	0	2.23	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-142.35	0	3.06	0	0	2.74	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-142.86	0	3.41	0	0	3.25	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-143.37	0	3.78	0	0	3.76	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-143.88	0	4.17	0	0	4.27	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-144.40	0	4.57	0	0	4.79	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-144.93	0	5.01	0	0	5.32	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-145.45	0	5.45	0	0	5.84	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-145.99	0	5.91	0	0	6.38	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-146.52	0	6.39	0	0	6.91	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-147.06	0	6.88	0	0	7.45	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-147.60	0	7.37	0	0	7.99	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-148.15	0	7.89	0	0	8.54	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-148.70	0	8.41	0	0	9.09	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-149.25	0	8.94	0	0	9.64	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-149.81	0	9.48	0	0	10.2	0	-	-
Indian Rupee Options	DINRO	27-Mar-20	PE-150.38	0	10.04	0	0	10.77	0	-	-