

Daily Market Information Sheet

Date 27-Jan-2020

| Product Group | Trading Volume (24-Jan-2020) | Trading Volume (27-Jan-2020) | Open Interest | Change in OI |
|-------------------|------------------------------|------------------------------|---------------|--------------|
| DGCX Currencies | 61679 | 66815 | 390476 | 4354 |
| DGCX Equities | 289 | 701 | 592 | 59 |
| DGCX Hydrocarbons | 181 | 224 | 311 | -30 |
| DGCX Metals | 4745 | 1990 | 1384 | 140 |

DGCX Currency

| Contract Name | Contract Code | Expiry | Opening Price | Closing Price | High | Low | Settlement Price | Volume | Open Interest | Change in OI |
|---------------------------|---------------|-----------|---------------|---------------|--------|--------|------------------|--------|---------------|--------------|
| Australian Dollar Futures | DAUD | 16-Mar-20 | 68.03 | 67.66 | 68.03 | 67.65 | 67.66 | 180 | 29 | 8 |
| Australian Dollar Futures | DAUD | 15-Jun-20 | 68.16 | 68.1 | 68.16 | 68.1 | 67.8 | 158 | - | - |
| Australian Dollar Futures | DAUD | 14-Sep-20 | 0 | 68.81 | 0 | 0 | 67.95 | 0 | - | - |
| Australian Dollar Futures | DAUD | 14-Dec-20 | 0 | 69.09 | 0 | 0 | 68.07 | 0 | - | - |
| Canadian Dollar Futures | DCAD | 15-Dec-20 | 0 | 76 | 0 | 0 | 75.89 | 0 | - | - |
| Canadian Dollar Futures | DCAD | 16-Jun-20 | 75.92 | 75.87 | 75.92 | 75.87 | 75.88 | 294 | - | - |
| Canadian Dollar Futures | DCAD | 15-Sep-20 | 0 | 76.15 | 0 | 0 | 75.89 | 0 | - | - |
| Canadian Dollar Futures | DCAD | 17-Mar-20 | 75.9 | 75.86 | 75.91 | 75.82 | 75.86 | 296 | 18 | - |
| Swiss Franc Futures | DCHF | 16-Mar-20 | 103.38 | 103.45 | 103.55 | 103.25 | 103.45 | 182 | 155 | 20 |
| Swiss Franc Futures | DCHF | 15-Jun-20 | 102.75 | 103.94 | 103.94 | 102.75 | 104.1 | 312 | 1 | - |
| Swiss Franc Futures | DCHF | 14-Sep-20 | 0 | 104.57 | 0 | 0 | 104.75 | 0 | - | - |
| Swiss Franc Futures | DCHF | 14-Dec-20 | 0 | 104.38 | 0 | 0 | 105.41 | 0 | - | - |
| Euro Futures | DEUR | 14-Dec-20 | 0 | 112.36 | 0 | 0 | 112.33 | 0 | - | - |
| Euro Futures | DEUR | 14-Sep-20 | 0 | 112.06 | 0 | 0 | 111.75 | 0 | - | - |
| Euro Futures | DEUR | 15-Jun-20 | 110.03 | 111.2 | 111.26 | 110.03 | 111.15 | 384 | - | - |
| Euro Futures | DEUR | 16-Mar-20 | 110.61 | 110.53 | 110.68 | 110.5 | 110.53 | 2765 | 3350 | -67 |
| Pound Sterling Futures | DGBP | 16-Mar-20 | 130.9 | 130.66 | 131.21 | 130.66 | 130.66 | 210 | 130 | -19 |
| Pound Sterling Futures | DGBP | 15-Jun-20 | 131.47 | 131.49 | 131.49 | 131.47 | 131.04 | 180 | - | - |
| Pound Sterling Futures | DGBP | 14-Sep-20 | 0 | 132.18 | 0 | 0 | 131.39 | 0 | - | - |
| Pound Sterling Futures | DGBP | 14-Dec-20 | 0 | 133.81 | 0 | 0 | 131.75 | 0 | - | - |
| Indian Rupee Futures | DINR | 29-Dec-20 | 0 | 134.55 | 0 | 0 | 134.81 | 0 | - | - |
| Indian Rupee Futures | DINR | 28-Sep-20 | 0 | 135 | 0 | 0 | 136.25 | 0 | - | - |
| Indian Rupee Futures | DINR | 28-Oct-20 | 0 | 135.45 | 0 | 0 | 135.78 | 0 | - | - |
| Indian Rupee Futures | DINR | 26-Nov-20 | 0 | 134.26 | 0 | 0 | 135.32 | 0 | - | - |
| Indian Rupee Futures | DINR | 27-Aug-20 | 0 | 133.27 | 0 | 0 | 136.75 | 0 | - | - |
| Indian Rupee Futures | DINR | 29-Jul-20 | 0 | 139.75 | 0 | 0 | 137.16 | 0 | - | - |
| Indian Rupee Futures | DINR | 26-Jun-20 | 0 | 138.14 | 0 | 0 | 137.66 | 0 | - | - |
| Indian Rupee Futures | DINR | 28-Apr-20 | 138.7 | 138.58 | 138.7 | 138.55 | 138.64 | 28 | 20393 | 17 |
| Indian Rupee Futures | DINR | 27-May-20 | 0 | 138.57 | 0 | 0 | 138.12 | 0 | 22549 | - |
| Indian Rupee Futures | DINR | 29-Jan-20 | 140.12 | 139.92 | 140.15 | 139.84 | 139.92 | 21080 | 23821 | -3359 |
| Indian Rupee Futures | DINR | 26-Feb-20 | 139.63 | 139.54 | 139.73 | 139.47 | 139.54 | 17961 | 56365 | 4529 |
| Indian Rupee Futures | DINR | 27-Mar-20 | 139.2 | 139.18 | 139.28 | 139.07 | 139.12 | 411 | 36950 | 34 |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|-----------------------------|---------|-----------|---------|---------|---------|---------|--------|-------|-------|------|
| Indian Rupee Quanto Futures | DINRI | 26-Feb-20 | 71.62 | 71.6575 | 71.71 | 71.585 | 71.665 | 3641 | 47664 | 2428 |
| Indian Rupee Quanto Futures | DINRI | 29-Jan-20 | 71.4375 | 71.4675 | 71.5125 | 71.3975 | 71.47 | 15871 | 44629 | -683 |
| Indian Rupee Quanto Futures | DINRI | 27-Mar-20 | 0 | 71.9 | 0 | 0 | 71.88 | 0 | 26542 | - |
| Indian Rupee Mini Futures | DINRM | 29-Dec-20 | 0 | 134.55 | 0 | 0 | 134.81 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 28-Oct-20 | 0 | 135.45 | 0 | 0 | 135.78 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 26-Nov-20 | 0 | 134.26 | 0 | 0 | 135.32 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 28-Sep-20 | 0 | 135 | 0 | 0 | 136.25 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 28-Apr-20 | 0 | 138.51 | 0 | 0 | 138.64 | 0 | 21103 | - |
| Indian Rupee Mini Futures | DINRM | 29-Jan-20 | 140.16 | 139.88 | 140.16 | 139.86 | 139.92 | 798 | 3737 | -54 |
| Indian Rupee Mini Futures | DINRM | 26-Feb-20 | 139.6 | 139.5 | 139.71 | 139.48 | 139.54 | 1903 | 32189 | 1485 |
| Indian Rupee Mini Futures | DINRM | 27-Mar-20 | 0 | 139.03 | 0 | 0 | 139.12 | 0 | 33025 | - |
| Indian Rupee Mini Futures | DINRM | 27-May-20 | 0 | 138.79 | 0 | 0 | 138.12 | 0 | 17000 | - |
| Indian Rupee Mini Futures | DINRM | 29-Jul-20 | 0 | 139.75 | 0 | 0 | 137.16 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 26-Jun-20 | 0 | 138.14 | 0 | 0 | 137.66 | 0 | - | - |
| Indian Rupee Mini Futures | DINRM | 27-Aug-20 | 0 | 133.27 | 0 | 0 | 136.75 | 0 | - | - |
| Japanese Yen Futures | DJPY | 14-Sep-20 | 0 | 92.38 | 0 | 0 | 92.92 | 0 | - | - |
| Japanese Yen Futures | DJPY | 15-Jun-20 | 91.48 | 92.49 | 92.53 | 91.48 | 92.46 | 70 | - | - |
| Japanese Yen Futures | DJPY | 16-Mar-20 | 91.94 | 92 | 92.07 | 91.94 | 92 | 85 | 35 | 15 |
| Japanese Yen Futures | DJPY | 14-Dec-20 | 0 | 91.92 | 0 | 0 | 93.37 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 14-Dec-20 | 0 | 7.116 | 0 | 0 | 7.0961 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 18-Jan-21 | 0 | 7.0216 | 0 | 0 | 7.1069 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 16-Nov-20 | 0 | 7.134 | 0 | 0 | 7.0853 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 17-Feb-20 | 0 | 6.9448 | 0 | 0 | 6.9957 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 16-Mar-20 | 0 | 6.953 | 0 | 0 | 7.0093 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 09-Apr-20 | 0 | 7.1434 | 0 | 0 | 7.0097 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 18-May-20 | 0 | 7.1542 | 0 | 0 | 7.0205 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 15-Jun-20 | 0 | 7.165 | 0 | 0 | 7.0313 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 13-Jul-20 | 0 | 7.1758 | 0 | 0 | 7.0421 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 17-Aug-20 | 0 | 7.1866 | 0 | 0 | 7.0529 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 14-Sep-20 | 0 | 7.1974 | 0 | 0 | 7.0637 | 0 | - | - |
| Chinese Yuan Futures | DUSDCNH | 19-Oct-20 | 0 | 7.2082 | 0 | 0 | 7.0745 | 0 | - | - |
| South African Rand Futures | DUSDZAR | 17-Feb-20 | 0 | 14.55 | 0 | 0 | 14.631 | 0 | - | - |
| South African Rand Futures | DUSDZAR | 16-Mar-20 | 0 | 14.528 | 0 | 0 | 14.65 | 0 | - | - |
| South African Rand Futures | DUSDZAR | 09-Apr-20 | 0 | 14.501 | 0 | 0 | 14.668 | 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 | 311.52 | 0 | - | - |
| Apple Inc Futures | DAAPL | 23-Mar-20 | 0 | 264.52 | 0 | 0 | 311.52 | 0 | - | - |
| ACC Futures | DACC | 26-Mar-20 | 0 | 1482.55 | 0 | 0 | 1563.7 | 0 | - | - |
| ACC Futures | DACC | 27-Feb-20 | 0 | 1532.2 | 0 | 0 | 1556.5 | 0 | - | - |
| ACC Futures | DACC | 30-Jan-20 | 0 | 1589.8 | 0 | 0 | 1549.35 | 0 | - | - |
| Adani Ports and SEZ Futures | DADANIPTS | 30-Jan-20 | 0 | 401.25 | 0 | 0 | 381.4 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|-----------------------------|--------------|-----------|--------|----------|--------|--------|----------|----|---|----|
| Adani Ports and SEZ Futures | DADANIPOINTS | 27-Feb-20 | 0 | 376.5 | 0 | 0 | 383.15 | 0 | - | - |
| Adani Ports and SEZ Futures | DADANIPOINTS | 26-Mar-20 | 0 | 374.15 | 0 | 0 | 384.9 | 0 | - | - |
| Ambuja Cements Futures | DAMBUJACEM | 26-Mar-20 | 0 | 199.5 | 0 | 0 | 217.6 | 0 | - | - |
| Ambuja Cements Futures | DAMBUJACEM | 27-Feb-20 | 0 | 207.1 | 0 | 0 | 216.6 | 0 | - | - |
| Ambuja Cements Futures | DAMBUJACEM | 30-Jan-20 | 0 | 205.05 | 0 | 0 | 215.6 | 0 | - | - |
| Asian Paints Futures | DASIANPAINT | 30-Jan-20 | 0 | 1834.75 | 0 | 0 | 1788.95 | 0 | - | - |
| Asian Paints Futures | DASIANPAINT | 27-Feb-20 | 0 | 1732.45 | 0 | 0 | 1797.2 | 0 | - | - |
| Asian Paints Futures | DASIANPAINT | 26-Mar-20 | 0 | 1830.55 | 0 | 0 | 1805.5 | 0 | - | - |
| Aurobindo Pharma Futures | DAUROPHARMA | 26-Mar-20 | 0 | 472.05 | 0 | 0 | 515.9 | 0 | - | - |
| Aurobindo Pharma Futures | DAUROPHARMA | 27-Feb-20 | 517 | 517 | 517 | 517 | 513.55 | 1 | 1 | 1 |
| Aurobindo Pharma Futures | DAUROPHARMA | 30-Jan-20 | 505.25 | 510.45 | 515.7 | 505.25 | 511.15 | 11 | 1 | -3 |
| Axis Bank Ltd Futures | DAXSB | 30-Jan-20 | 736.35 | 739.75 | 748.35 | 733.45 | 740.5 | 14 | 2 | -1 |
| Axis Bank Ltd Futures | DAXSB | 27-Feb-20 | 0 | 758.4 | 0 | 0 | 743.9 | 0 | - | - |
| Axis Bank Ltd Futures | DAXSB | 26-Mar-20 | 0 | 751.8 | 0 | 0 | 747.35 | 0 | - | - |
| Bajaj Auto Futures | DBAJAJAUTO | 26-Mar-20 | 0 | 3275.35 | 0 | 0 | 3112.15 | 0 | - | - |
| Bajaj Auto Futures | DBAJAJAUTO | 27-Feb-20 | 0 | 3229.65 | 0 | 0 | 3097.85 | 0 | - | - |
| Bajaj Auto Futures | DBAJAJAUTO | 30-Jan-20 | 0 | 3292.45 | 0 | 0 | 3083.6 | 0 | - | - |
| Bajaj Finance Futures | DBAJFINANCE | 30-Jan-20 | 0 | 4083.45 | 0 | 0 | 4165.7 | 0 | - | - |
| Bajaj Finance Futures | DBAJFINANCE | 27-Feb-20 | 0 | 4144.75 | 0 | 0 | 4184.95 | 0 | - | - |
| Bajaj Finance Futures | DBAJFINANCE | 26-Mar-20 | 0 | 4201.8 | 0 | 0 | 4204.25 | 0 | - | - |
| Bank of Baroda Futures | DBANKBARODA | 26-Mar-20 | 0 | 101.4 | 0 | 0 | 93.25 | 0 | - | - |
| Bank of Baroda Futures | DBANKBARODA | 27-Feb-20 | 0 | 107.5 | 0 | 0 | 92.8 | 0 | - | - |
| Bank of Baroda Futures | DBANKBARODA | 30-Jan-20 | 0 | 98.55 | 0 | 0 | 92.4 | 0 | - | - |
| Bharti Airtel Futures | DBHARTIARTL | 30-Jan-20 | 521.75 | 513.6 | 523.1 | 513.6 | 514.55 | 27 | 4 | -9 |
| Bharti Airtel Futures | DBHARTIARTL | 27-Feb-20 | 0 | 441.2 | 0 | 0 | 516.95 | 0 | - | - |
| Bharti Airtel Futures | DBHARTIARTL | 26-Mar-20 | 0 | 464 | 0 | 0 | 519.35 | 0 | - | - |
| Bosch Futures | DBOSCHLTD | 26-Mar-20 | 0 | 15595 | 0 | 0 | 15024.4 | 0 | - | - |
| Bosch Futures | DBOSCHLTD | 27-Feb-20 | 0 | 16378.45 | 0 | 0 | 14955.4 | 0 | - | - |
| Bosch Futures | DBOSCHLTD | 30-Jan-20 | 0 | 15517.85 | 0 | 0 | 14886.75 | 0 | - | - |
| BPCL Futures | DBPCL | 30-Jan-20 | 0 | 533.85 | 0 | 0 | 467.9 | 0 | - | - |
| BPCL Futures | DBPCL | 27-Feb-20 | 0 | 515.3 | 0 | 0 | 470.05 | 0 | - | - |
| BPCL Futures | DBPCL | 26-Mar-20 | 0 | 484.95 | 0 | 0 | 472.25 | 0 | - | - |
| Cipla Futures | DCIPLA | 26-Mar-20 | 0 | 485.95 | 0 | 0 | 468.9 | 0 | - | - |
| Cipla Futures | DCIPLA | 27-Feb-20 | 0 | 473.25 | 0 | 0 | 466.75 | 0 | - | - |
| Cipla Futures | DCIPLA | 30-Jan-20 | 0 | 473.3 | 0 | 0 | 464.6 | 0 | - | - |
| Coal India Futures | DCOALINDIA | 30-Jan-20 | 0 | 210.4 | 0 | 0 | 193.4 | 0 | - | - |
| Coal India Futures | DCOALINDIA | 27-Feb-20 | 0 | 208 | 0 | 0 | 194.3 | 0 | - | - |
| Coal India Futures | DCOALINDIA | 26-Mar-20 | 0 | 201.9 | 0 | 0 | 195.2 | 0 | - | - |
| Dr Reddys Labs Futures | DDRREDDY | 26-Mar-20 | 0 | 2939.55 | 0 | 0 | 3219.3 | 0 | - | - |
| Dr Reddys Labs Futures | DDRREDDY | 27-Feb-20 | 0 | 3007.75 | 0 | 0 | 3204.5 | 0 | - | - |
| Dr Reddys Labs Futures | DDRREDDY | 30-Jan-20 | 0 | 2821.85 | 0 | 0 | 3189.8 | 0 | - | - |
| Eicher Motors Futures | DEICHERMOT | 30-Jan-20 | 0 | 22851 | 0 | 0 | 21102.15 | 0 | - | - |
| Eicher Motors Futures | DEICHERMOT | 27-Feb-20 | 0 | 23332 | 0 | 0 | 21199.5 | 0 | - | - |
| Eicher Motors Futures | DEICHERMOT | 26-Mar-20 | 0 | 22197.75 | 0 | 0 | 21297.3 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|--------------------------------|-------------|-----------|--------|---------|--------|---------|---------|-----|-----|------|
| Facebook Inc Futures | DFB | 23-Mar-20 | 0 | 194.84 | 0 | 0 | 215.78 | 0 | - | - |
| Facebook Inc Futures | DFB | 24-Feb-20 | 0 | 194.84 | 0 | 0 | 215.78 | 0 | - | - |
| GAIL India Futures | DGAIL | 27-Feb-20 | 0 | 127.1 | 0 | 0 | 127.4 | 0 | - | - |
| GAIL India Futures | DGAIL | 26-Mar-20 | 0 | 121.55 | 0 | 0 | 127.95 | 0 | - | - |
| GAIL India Futures | DGAIL | 30-Jan-20 | 0 | 139.2 | 0 | 0 | 126.8 | 0 | - | - |
| Alphabet Inc Futures | DGOOGL | 24-Feb-20 | 0 | 1328 | 0 | 0 | 1438.6 | 0 | - | - |
| Alphabet Inc Futures | DGOOGL | 23-Mar-20 | 0 | 1328 | 0 | 0 | 1438.6 | 0 | - | - |
| HCL Tech Futures | DHCLTECH | 26-Mar-20 | 0 | 569 | 0 | 0 | 610.15 | 0 | - | - |
| HCL Tech Futures | DHCLTECH | 30-Jan-20 | 0 | 567.1 | 0 | 0 | 604.55 | 0 | - | - |
| HCL Tech Futures | DHCLTECH | 27-Feb-20 | 0 | 569.25 | 0 | 0 | 607.35 | 0 | - | - |
| HDFC Futures | DHDFC | 27-Feb-20 | 0 | 2333.8 | 0 | 0 | 2407.65 | 0 | - | - |
| HDFC Futures | DHDFC | 30-Jan-20 | 2441.1 | 2410 | 2441.1 | 2410 | 2396.6 | 18 | 5 | - |
| HDFC Futures | DHDFC | 26-Mar-20 | 0 | 2449.05 | 0 | 0 | 2418.75 | 0 | - | - |
| HDFC Bank Ltd Futures | DHDFCB | 26-Mar-20 | 0 | 1308.5 | 0 | 0 | 1224.8 | 0 | - | - |
| HDFC Bank Ltd Futures | DHDFCB | 27-Feb-20 | 1225 | 1222 | 1225 | 1222 | 1219.2 | 2 | 2 | 2 |
| HDFC Bank Ltd Futures | DHDFCB | 30-Jan-20 | 1231.9 | 1216.25 | 1231.9 | 1216.25 | 1213.6 | 5 | 14 | 2 |
| Hero MotoCorp Futures | HEROMOTOCO | 27-Feb-20 | 0 | 2491.95 | 0 | 0 | 2467.9 | 0 | - | - |
| Hero MotoCorp Futures | HEROMOTOCO | 30-Jan-20 | 0 | 2741.7 | 0 | 0 | 2456.55 | 0 | - | - |
| Hero MotoCorp Futures | HEROMOTOCO | 26-Mar-20 | 0 | 2469.2 | 0 | 0 | 2479.3 | 0 | - | - |
| Hindalco Ind Futures | DHINDALCO | 26-Mar-20 | 0 | 219.5 | 0 | 0 | 200.15 | 0 | - | - |
| Hindalco Ind Futures | DHINDALCO | 30-Jan-20 | 201.75 | 200.6 | 201.75 | 199.85 | 198.3 | 5 | 15 | 3 |
| Hindalco Ind Futures | DHINDALCO | 27-Feb-20 | 0 | 206.2 | 0 | 0 | 199.25 | 0 | - | - |
| HPCL Futures | DHINDPETRO | 27-Feb-20 | 244 | 244.5 | 244.5 | 244 | 242.2 | 150 | 150 | 150 |
| HPCL Futures | DHINDPETRO | 30-Jan-20 | 246.95 | 242.05 | 247 | 242.05 | 241.1 | 248 | 159 | -149 |
| HPCL Futures | DHINDPETRO | 26-Mar-20 | 0 | 266.45 | 0 | 0 | 243.3 | 0 | - | - |
| Hindustan Unilever Futures | DHINDUNILVR | 26-Mar-20 | 0 | 1975.65 | 0 | 0 | 2081.1 | 0 | - | - |
| Hindustan Unilever Futures | DHINDUNILVR | 30-Jan-20 | 0 | 2205.5 | 0 | 0 | 2062.05 | 0 | - | - |
| Hindustan Unilever Futures | DHINDUNILVR | 27-Feb-20 | 0 | 2108.9 | 0 | 0 | 2071.55 | 0 | - | - |
| Indiabulls HSG Finance Futures | DIBULHSGFIN | 27-Feb-20 | 0 | 338.25 | 0 | 0 | 324.55 | 0 | - | - |
| Indiabulls HSG Finance Futures | DIBULHSGFIN | 30-Jan-20 | 0 | 209.5 | 0 | 0 | 323.05 | 0 | - | - |
| Indiabulls HSG Finance Futures | DIBULHSGFIN | 26-Mar-20 | 0 | 314.75 | 0 | 0 | 326.05 | 0 | - | - |
| ICICI Bank Ltd Futures | DICICIBC | 26-Mar-20 | 0 | 549.3 | 0 | 0 | 542.4 | 0 | - | - |
| ICICI Bank Ltd Futures | DICICIBC | 30-Jan-20 | 542.55 | 535.9 | 545.1 | 534 | 537.45 | 54 | 15 | -3 |
| ICICI Bank Ltd Futures | DICICIBC | 27-Feb-20 | 544.5 | 544.45 | 544.5 | 544.45 | 539.9 | 3 | 3 | 3 |
| IndusInd Bank Futures | DINDUSINDBK | 30-Jan-20 | 0 | 1331.45 | 0 | 0 | 1271.6 | 0 | - | - |
| IndusInd Bank Futures | DINDUSINDBK | 26-Mar-20 | 0 | 1544.75 | 0 | 0 | 1283.4 | 0 | - | - |
| IndusInd Bank Futures | DINDUSINDBK | 27-Feb-20 | 0 | 1584.6 | 0 | 0 | 1277.5 | 0 | - | - |
| Infosys Ltd Futures | DINFO | 27-Feb-20 | 0 | 709.15 | 0 | 0 | 781.95 | 0 | - | - |
| Infosys Ltd Futures | DINFO | 26-Mar-20 | 0 | 744.45 | 0 | 0 | 785.55 | 0 | - | - |
| Infosys Ltd Futures | DINFO | 30-Jan-20 | 784.7 | 779.05 | 784.7 | 778.35 | 778.35 | 5 | 9 | 1 |
| Bharti Infratel Futures | DINFRATEL | 30-Jan-20 | 0 | 192.3 | 0 | 0 | 241.95 | 0 | - | - |
| Bharti Infratel Futures | DINFRATEL | 26-Mar-20 | 0 | 259.15 | 0 | 0 | 244.15 | 0 | - | - |
| Bharti Infratel Futures | DINFRATEL | 27-Feb-20 | 0 | 259.25 | 0 | 0 | 243.05 | 0 | - | - |
| IOC Futures | DIOC | 27-Feb-20 | 0 | 133.95 | 0 | 0 | 118.05 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|---------------------------------|-------------|-----------|---------|---------|---------|---------|---------|----|----|----|
| IOC Futures | DIOC | 26-Mar-20 | 0 | 129.35 | 0 | 0 | 118.6 | 0 | - | - |
| IOC Futures | DIOC | 30-Jan-20 | 0 | 148.8 | 0 | 0 | 117.5 | 0 | - | - |
| ITC Futures | DITC | 30-Jan-20 | 236.9 | 236.9 | 236.9 | 236.9 | 234.7 | 1 | 7 | 1 |
| ITC Futures | DITC | 26-Mar-20 | 0 | 242.35 | 0 | 0 | 236.85 | 0 | - | - |
| ITC Futures | DITC | 27-Feb-20 | 0 | 249.25 | 0 | 0 | 235.75 | 0 | - | - |
| JP Morgan Chase Futures | DJPM | 23-Mar-20 | 0 | 129.17 | 0 | 0 | 132.91 | 0 | - | - |
| JP Morgan Chase Futures | DJPM | 24-Feb-20 | 0 | 129.17 | 0 | 0 | 132.91 | 0 | - | - |
| Kotak Mahindra Bank Futures | DKOTAKBANK | 27-Feb-20 | 0 | 1631.8 | 0 | 0 | 1626.35 | 0 | - | - |
| Kotak Mahindra Bank Futures | DKOTAKBANK | 26-Mar-20 | 0 | 1737.25 | 0 | 0 | 1633.85 | 0 | - | - |
| Kotak Mahindra Bank Futures | DKOTAKBANK | 30-Jan-20 | 0 | 1596.35 | 0 | 0 | 1618.9 | 0 | - | - |
| Larsen Toubro Ltd Futures | DLT | 30-Jan-20 | 1347.95 | 1347.1 | 1361.2 | 1347.1 | 1349.05 | 12 | 11 | - |
| Larsen Toubro Ltd Futures | DLT | 26-Mar-20 | 0 | 1320.6 | 0 | 0 | 1361.5 | 0 | - | - |
| Larsen Toubro Ltd Futures | DLT | 27-Feb-20 | 1360 | 1360 | 1360 | 1360 | 1355.25 | 1 | 1 | 1 |
| Lupin Futures | DLUPIN | 27-Feb-20 | 0 | 812 | 0 | 0 | 755.6 | 0 | - | - |
| Lupin Futures | DLUPIN | 26-Mar-20 | 0 | 776.65 | 0 | 0 | 759.1 | 0 | - | - |
| Lupin Futures | DLUPIN | 30-Jan-20 | 0 | 755.45 | 0 | 0 | 752.15 | 0 | - | - |
| Mahindra N Mahindra Futures | DMNM | 30-Jan-20 | 0 | 614.85 | 0 | 0 | 578.5 | 0 | - | - |
| Mahindra N Mahindra Futures | DMNM | 26-Mar-20 | 0 | 535.45 | 0 | 0 | 583.85 | 0 | - | - |
| Mahindra N Mahindra Futures | DMNM | 27-Feb-20 | 0 | 550 | 0 | 0 | 581.15 | 0 | - | - |
| Microsoft Corporation Futures | DMSFT | 24-Feb-20 | 0 | 149.65 | 0 | 0 | 163.32 | 0 | - | - |
| Microsoft Corporation Futures | DMSFT | 23-Mar-20 | 0 | 149.65 | 0 | 0 | 163.32 | 0 | - | - |
| Maruti Suzuki Ltd Futures | DMSIL | 27-Feb-20 | 0 | 7350 | 0 | 0 | 7184.15 | 0 | - | - |
| Maruti Suzuki Ltd Futures | DMSIL | 26-Mar-20 | 0 | 7438.1 | 0 | 0 | 7217.3 | 0 | - | - |
| Maruti Suzuki Ltd Futures | DMSIL | 30-Jan-20 | 7150.75 | 7170 | 7211 | 7150.75 | 7151.15 | 13 | 13 | -1 |
| NTPC Futures | DNTPC | 30-Jan-20 | 0 | 124.15 | 0 | 0 | 113.2 | 0 | - | - |
| NTPC Futures | DNTPC | 26-Mar-20 | 0 | 116.95 | 0 | 0 | 114.25 | 0 | - | - |
| NTPC Futures | DNTPC | 27-Feb-20 | 0 | 120 | 0 | 0 | 113.7 | 0 | - | - |
| ONGC Futures | DONGC | 27-Feb-20 | 0 | 140 | 0 | 0 | 117.85 | 0 | - | - |
| ONGC Futures | DONGC | 26-Mar-20 | 0 | 127.85 | 0 | 0 | 118.35 | 0 | - | - |
| ONGC Futures | DONGC | 30-Jan-20 | 0 | 143.65 | 0 | 0 | 117.3 | 0 | - | - |
| Power Grid Futures | DPOWERGRID | 30-Jan-20 | 0 | 201.15 | 0 | 0 | 193.05 | 0 | - | - |
| Power Grid Futures | DPOWERGRID | 26-Mar-20 | 0 | 189.95 | 0 | 0 | 194.85 | 0 | - | - |
| Power Grid Futures | DPOWERGRID | 27-Feb-20 | 0 | 201.15 | 0 | 0 | 193.95 | 0 | - | - |
| Reliance Industries Ltd Futures | DRIL | 27-Feb-20 | 1524.05 | 1524.05 | 1524.05 | 1524.05 | 1514 | 3 | 3 | 3 |
| Reliance Industries Ltd Futures | DRIL | 26-Mar-20 | 0 | 1569.75 | 0 | 0 | 1521 | 0 | - | - |
| Reliance Industries Ltd Futures | DRIL | 30-Jan-20 | 1510.3 | 1508.85 | 1520.95 | 1505.3 | 1507.05 | 58 | 78 | 30 |
| State Bank of India Futures | DSBIN | 30-Jan-20 | 320.65 | 316.5 | 321.9 | 316.5 | 316.3 | 18 | 27 | 14 |
| State Bank of India Futures | DSBIN | 26-Mar-20 | 0 | 336.45 | 0 | 0 | 319.25 | 0 | - | - |
| State Bank of India Futures | DSBIN | 27-Feb-20 | 0 | 355 | 0 | 0 | 317.75 | 0 | - | - |
| Sun Pharma Futures | DSUNPHARMA | 27-Feb-20 | 0 | 465 | 0 | 0 | 450.6 | 0 | - | - |
| Sun Pharma Futures | DSUNPHARMA | 26-Mar-20 | 0 | 436.2 | 0 | 0 | 452.7 | 0 | - | - |
| Sun Pharma Futures | DSUNPHARMA | 30-Jan-20 | 445.95 | 449.05 | 449.05 | 445.95 | 448.55 | 8 | 5 | -1 |
| Tata Motors DVR Futures | DTATAMTRDVR | 30-Jan-20 | 0 | 82.85 | 0 | 0 | 75.55 | 0 | - | - |
| Tata Motors DVR Futures | DTATAMTRDVR | 26-Mar-20 | 0 | 74.7 | 0 | 0 | 76.25 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|---------------------------|-------------|-----------|---------|---------|---------|---------|---------|----|----|---|
| Tata Motors DVR Futures | DTATAMTRDVR | 27-Feb-20 | 0 | 75 | 0 | 0 | 75.9 | 0 | - | - |
| Tata Power Futures | DTATAPOWER | 27-Feb-20 | 0 | 58 | 0 | 0 | 61 | 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 | 60.7 | 0 | - | - |
| Tata Steel Futures | DTATASTEEL | 30-Jan-20 | 473.15 | 467.65 | 473.15 | 467.65 | 462.6 | 4 | 3 | 2 |
| Tata Steel Futures | DTATASTEEL | 26-Mar-20 | 0 | 454.9 | 0 | 0 | 466.9 | 0 | - | - |
| Tata Steel Futures | DTATASTEEL | 27-Feb-20 | 0 | 440 | 0 | 0 | 464.75 | 0 | - | - |
| TCS Ltd Futures | DTCS | 27-Feb-20 | 0 | 2100 | 0 | 0 | 2179.95 | 0 | - | - |
| TCS Ltd Futures | DTCS | 26-Mar-20 | 0 | 2248.9 | 0 | 0 | 2190.05 | 0 | - | - |
| TCS Ltd Futures | DTCS | 30-Jan-20 | 2191.75 | 2176.65 | 2191.75 | 2169.95 | 2169.95 | 7 | 11 | 1 |
| Tech Mahindra Futures | DTECHM | 30-Jan-20 | 0 | 749.3 | 0 | 0 | 791.75 | 0 | - | - |
| Tech Mahindra Futures | DTECHM | 26-Mar-20 | 0 | 783.7 | 0 | 0 | 799.1 | 0 | - | - |
| Tech Mahindra Futures | DTECHM | 27-Feb-20 | 0 | 780 | 0 | 0 | 795.4 | 0 | - | - |
| Tata Motors Ltd Futures | DTTMT | 27-Feb-20 | 0 | 170 | 0 | 0 | 183.1 | 0 | - | - |
| Tata Motors Ltd Futures | DTTMT | 26-Mar-20 | 0 | 178.2 | 0 | 0 | 183.95 | 0 | - | - |
| Tata Motors Ltd Futures | DTTMT | 30-Jan-20 | 183 | 182.2 | 185.8 | 182 | 182.25 | 30 | 15 | 9 |
| Ultratech Cement Futures | DULTRACEMCO | 30-Jan-20 | 0 | 4200.7 | 0 | 0 | 4678.5 | 0 | - | - |
| Ultratech Cement Futures | DULTRACEMCO | 26-Mar-20 | 0 | 4159 | 0 | 0 | 4721.75 | 0 | - | - |
| Ultratech Cement Futures | DULTRACEMCO | 27-Feb-20 | 0 | 4350 | 0 | 0 | 4700.05 | 0 | - | - |
| UPL Futures | DUPL | 27-Feb-20 | 0 | 600 | 0 | 0 | 539.9 | 0 | - | - |
| UPL Futures | DUPL | 26-Mar-20 | 0 | 577.65 | 0 | 0 | 542.4 | 0 | - | - |
| UPL Futures | DUPL | 30-Jan-20 | 0 | 604.7 | 0 | 0 | 537.45 | 0 | - | - |
| Vedanta Futures | DVEDL | 30-Jan-20 | 152.2 | 150.25 | 152.2 | 150.25 | 148.9 | 3 | 22 | 3 |
| Vedanta Futures | DVEDL | 26-Mar-20 | 0 | 150.3 | 0 | 0 | 150.3 | 0 | - | - |
| Vedanta Futures | DVEDL | 27-Feb-20 | 0 | 150.35 | 0 | 0 | 149.6 | 0 | - | - |
| Wipro Futures | DWIPRO | 27-Feb-20 | 0 | 244 | 0 | 0 | 246.55 | 0 | - | - |
| Wipro Futures | DWIPRO | 26-Mar-20 | 0 | 256.1 | 0 | 0 | 247.7 | 0 | - | - |
| Wipro Futures | DWIPRO | 30-Jan-20 | 0 | 262.9 | 0 | 0 | 245.45 | 0 | - | - |
| Yes Bank Futures | DYESBANK | 30-Jan-20 | 0 | 45.45 | 0 | 0 | 42.4 | 0 | 16 | - |
| Yes Bank Futures | DYESBANK | 26-Mar-20 | 0 | 52 | 0 | 0 | 42.8 | 0 | - | - |
| Yes Bank Futures | DYESBANK | 27-Feb-20 | 0 | 71.4 | 0 | 0 | 42.6 | 0 | - | - |
| Zee Entertainment Futures | DZEEL | 27-Feb-20 | 0 | 315 | 0 | 0 | 280.35 | 0 | - | - |
| Zee Entertainment Futures | DZEEL | 26-Mar-20 | 0 | 301.75 | 0 | 0 | 281.6 | 0 | - | - |
| Zee Entertainment Futures | DZEEL | 30-Jan-20 | 0 | 264.2 | 0 | 0 | 279.05 | 0 | - | - |

DGCX Hydrocarbons

| Contract Name | Contract Code | Expiry | Opening Price | Closing Price | High | Low | Settlement Price | Volume | Open Interest | Change in OI |
|-------------------------|---------------|-----------|---------------|---------------|------|-----|------------------|--------|---------------|--------------|
| Brent Crude Oil Futures | DBRC | 29-Apr-21 | 0 | 56.5 | 0 | 0 | 54.88 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 25-Feb-21 | 0 | 57 | 0 | 0 | 55.08 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Mar-21 | 0 | 56.5 | 0 | 0 | 54.98 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Oct-20 | 0 | 65.43 | 0 | 0 | 55.57 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 27-Nov-20 | 0 | 61 | 0 | 0 | 55.41 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Dec-20 | 0 | 62 | 0 | 0 | 55.28 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|----------------------------|-------|-----------|-------|-------|-------|-------|-------|-----|-----|-----|
| Brent Crude Oil Futures | DBRC | 28-Jan-21 | 0 | 60.1 | 0 | 0 | 55.17 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Jan-20 | 59.41 | 59.44 | 59.44 | 58.94 | 59.32 | 12 | 56 | -11 |
| Brent Crude Oil Futures | DBRC | 27-Feb-20 | 58.61 | 58.61 | 58.61 | 58.61 | 58.58 | 1 | 42 | 1 |
| Brent Crude Oil Futures | DBRC | 30-Mar-20 | 0 | 62.79 | 0 | 0 | 58 | 0 | 40 | - |
| Brent Crude Oil Futures | DBRC | 29-Apr-20 | 0 | 72.83 | 0 | 0 | 57.51 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 28-May-20 | 0 | 72.83 | 0 | 0 | 56.99 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Jun-20 | 0 | 55.24 | 0 | 0 | 56.62 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 30-Jul-20 | 0 | 55.24 | 0 | 0 | 56.33 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 27-Aug-20 | 0 | 64.1 | 0 | 0 | 56.02 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Sep-20 | 0 | 64.1 | 0 | 0 | 55.79 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 29-Jun-21 | 0 | 60.15 | 0 | 0 | 54.8 | 0 | - | - |
| Brent Crude Oil Futures | DBRC | 27-May-21 | 0 | 58.52 | 0 | 0 | 54.88 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Apr-21 | 0 | 51.58 | 0 | 0 | 50.4 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 21-Jun-21 | 0 | 51.84 | 0 | 0 | 50.19 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Jul-21 | 0 | 52.33 | 0 | 0 | 50.08 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Oct-20 | 0 | 57.65 | 0 | 0 | 51.53 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Feb-20 | 52.87 | 53.04 | 53.4 | 52.2 | 53.14 | 159 | 102 | -23 |
| WTI Crude Oil Futures | DWTI | 19-Mar-20 | 52.92 | 53.2 | 53.42 | 52.32 | 53.18 | 33 | 25 | 4 |
| WTI Crude Oil Futures | DWTI | 20-Apr-20 | 52.75 | 52.99 | 52.99 | 52.52 | 53.13 | 4 | 10 | - |
| WTI Crude Oil Futures | DWTI | 18-May-20 | 0 | 58.02 | 0 | 0 | 52.97 | 0 | 25 | - |
| WTI Crude Oil Futures | DWTI | 19-Jun-20 | 0 | 49.65 | 0 | 0 | 52.73 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 20-Jul-20 | 0 | 54.84 | 0 | 0 | 52.44 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Aug-20 | 0 | 57.65 | 0 | 0 | 52.11 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 21-Sep-20 | 0 | 57.65 | 0 | 0 | 51.8 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Nov-20 | 0 | 80.4 | 0 | 0 | 51.27 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-21 | 0 | 68.75 | 0 | 0 | 50.31 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-Nov-21 | 0 | 57.13 | 0 | 0 | 49.81 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-22 | 0 | 56.4 | 0 | 0 | 49.5 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-Nov-22 | 0 | 55.74 | 0 | 0 | 49.54 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-23 | 0 | 54.23 | 0 | 0 | 49.63 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 17-Nov-23 | 0 | 52.56 | 0 | 0 | 49.94 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 20-May-24 | 0 | 52.56 | 0 | 0 | 50.17 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Nov-24 | 0 | 55.2 | 0 | 0 | 50.6 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-May-25 | 0 | 55.11 | 0 | 0 | 50.81 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Jan-21 | 0 | 53.25 | 0 | 0 | 50.84 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-Dec-20 | 0 | 52.19 | 0 | 0 | 51.05 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Nov-25 | 0 | 53.58 | 0 | 0 | 51.18 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Mar-21 | 0 | 51.58 | 0 | 0 | 50.51 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 19-Feb-21 | 0 | 52.09 | 0 | 0 | 50.66 | 0 | - | - |
| WTI Crude Oil Futures | DWTI | 18-May-26 | 0 | 51 | 0 | 0 | 51.33 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Oct-20 | 0 | 51.58 | 0 | 0 | 51.53 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Nov-20 | 0 | 55.35 | 0 | 0 | 51.27 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 21-Sep-20 | 0 | 51.58 | 0 | 0 | 51.8 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Aug-20 | 0 | 52.09 | 0 | 0 | 52.11 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | |
|----------------------------|-------|-----------|------|-------|-------|-------|-------|----|----|----|
| WTI Crude Oil Mini Futures | DWTIM | 18-May-20 | 0 | 60.48 | 0 | 0 | 52.97 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 20-Apr-20 | 0 | 58.25 | 0 | 0 | 53.13 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Jun-20 | 0 | 52.85 | 0 | 0 | 52.73 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 20-Jul-20 | 0 | 54.28 | 0 | 0 | 52.44 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Feb-20 | 52.8 | 53.05 | 53.15 | 52.33 | 53.14 | 15 | 11 | -1 |
| WTI Crude Oil Mini Futures | DWTIM | 19-Mar-20 | 0 | 58.25 | 0 | 0 | 53.18 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 19-Jan-21 | 0 | 55.35 | 0 | 0 | 50.84 | 0 | - | - |
| WTI Crude Oil Mini Futures | DWTIM | 18-Dec-20 | 0 | 56.3 | 0 | 0 | 51.05 | 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 | 5745 | 0 | - | - |
| Copper Futures | DCU | 26-Feb-20 | 5825 | 5735 | 5825 | 5715 | 5724.5 | 19 | 67 | -1 |
| Copper Futures | DCU | 26-Jun-20 | 0 | 6043 | 0 | 0 | 5763 | 0 | - | - |
| Copper Futures | DCU | 27-Aug-20 | 0 | 5722 | 0 | 0 | 5778.5 | 0 | - | - |
| Copper Futures | DCU | 25-Nov-20 | 0 | 6004 | 0 | 0 | 5798 | 0 | - | - |
| Gold Futures | DG | 25-Nov-20 | 0 | 1499 | 0 | 0 | 1612.6 | 0 | - | - |
| Gold Futures | DG | 28-Sep-20 | 0 | 1547 | 0 | 0 | 1606.1 | 0 | - | - |
| Gold Futures | DG | 29-Jul-20 | 0 | 1567.2 | 0 | 0 | 1599.6 | 0 | - | - |
| Gold Futures | DG | 27-May-20 | 1591.1 | 1591 | 1595.5 | 1590.5 | 1593.1 | 289 | 3 | 2 |
| Gold Futures | DG | 27-Mar-20 | 1585.7 | 1585.5 | 1591.7 | 1583 | 1586.6 | 299 | 568 | 196 |
| Gold Futures | DG | 29-Jan-20 | 1579.5 | 1578.6 | 1585.5 | 1576 | 1580.1 | 1382 | 710 | -58 |
| Spot Gold | DGSG | 31-Dec-20 | 0 | 1555.5 | 0 | 0 | 1583 | 0 | - | - |
| India Gold Quanto Futures | DIG | 30-Jan-20 | 0 | 39863 | 0 | 0 | 40605 | 0 | - | - |
| India Gold Quanto Futures | DIG | 30-Mar-20 | 0 | 33616 | 0 | 0 | 40596 | 0 | - | - |
| India Gold Quanto Futures | DIG | 28-May-20 | 0 | 32725 | 0 | 0 | 40917 | 0 | - | - |
| India Gold Quanto Futures | DIG | 30-Jul-20 | 0 | 35934 | 0 | 0 | 40938 | 0 | - | - |
| India Gold Quanto Futures | DIG | 29-Sep-20 | 0 | 40900 | 0 | 0 | 40959 | 0 | - | - |
| India Gold Quanto Futures | DIG | 27-Nov-20 | 0 | 38119 | 0 | 0 | 40980 | 0 | - | - |
| Silver Futures | DS | 25-Nov-20 | 0 | 17.135 | 0 | 0 | 18.18 | 0 | - | - |
| Silver Futures | DS | 27-Aug-20 | 0 | 18.41 | 0 | 0 | 18.18 | 0 | - | - |
| Silver Futures | DS | 26-Jun-20 | 0 | 15.44 | 0 | 0 | 18.18 | 0 | - | - |
| Silver Futures | DS | 28-Apr-20 | 0 | 15.095 | 0 | 0 | 18.18 | 0 | - | - |
| Silver Futures | DS | 26-Feb-20 | 18.3 | 18.3 | 18.3 | 18.3 | 18.09 | 1 | 36 | 1 |

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 | 10.05 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-130.29 | 0 | 8.19 | 0 | 0 | 9.63 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-130.72 | 0 | 7.79 | 0 | 0 | 9.2 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-131.15 | 0 | 7.38 | 0 | 0 | 8.77 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-131.58 | 0 | 6.98 | 0 | 0 | 8.34 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | | |
|----------------------|-------|-----------|-----------|---|------|---|---|------|---|----|---|
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-132.01 | 0 | 6.59 | 0 | 0 | 7.91 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-132.45 | 0 | 6.2 | 0 | 0 | 7.47 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-132.89 | 0 | 5.81 | 0 | 0 | 7.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-133.33 | 0 | 5.43 | 0 | 0 | 6.59 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-133.78 | 0 | 5.05 | 0 | 0 | 6.14 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-134.23 | 0 | 4.68 | 0 | 0 | 5.69 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-134.68 | 0 | 4.33 | 0 | 0 | 5.24 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-135.14 | 0 | 3.98 | 0 | 0 | 4.78 | 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 | 3.4 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-136.99 | 0 | 2.72 | 0 | 0 | 2.93 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-137.46 | 0 | 2.45 | 0 | 0 | 2.46 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-137.93 | 0 | 2.19 | 0 | 0 | 1.99 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-138.41 | 0 | 1.94 | 0 | 0 | 1.51 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-138.89 | 0 | 1.71 | 0 | 0 | 1.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-139.37 | 0 | 0.33 | 0 | 0 | 0.56 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-139.86 | 0 | 1.31 | 0 | 0 | 0.15 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | CE-140.35 | 0 | 1.14 | 0 | 0 | 0.01 | 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 27-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 | 0.09 | 0 | 64 | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-140.35 | 0.48 | 0.09 | 0.48 | 0.09 | 0.44 | 6 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-140.85 | 0 | 1.08 | 0 | 0 | 0.93 | 0 | 18 | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-141.34 | 0 | 3.74 | 0 | 0 | 1.42 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-141.84 | 0 | 4.11 | 0 | 0 | 1.92 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-142.35 | 0 | 4.5 | 0 | 0 | 2.43 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-142.86 | 0 | 4.91 | 0 | 0 | 2.94 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-143.37 | 0 | 5.33 | 0 | 0 | 3.45 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-143.88 | 0 | 5.77 | 0 | 0 | 3.96 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-144.40 | 0 | 6.23 | 0 | 0 | 4.48 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-144.93 | 0 | 6.7 | 0 | 0 | 5.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-145.45 | 0 | 7.18 | 0 | 0 | 5.53 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-145.99 | 0 | 7.68 | 0 | 0 | 6.07 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-146.52 | 0 | 8.17 | 0 | 0 | 6.6 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-147.06 | 0 | 8.69 | 0 | 0 | 7.14 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-147.60 | 0 | 9.21 | 0 | 0 | 7.68 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-148.15 | 0 | 9.74 | 0 | 0 | 8.23 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-148.70 | 0 | 10.27 | 0 | 0 | 8.78 | 0 | - | - |
| Indian Rupee Options | DINRO | 29-Jan-20 | PE-149.25 | 0 | 10.81 | 0 | 0 | 9.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-130.29 | 0 | 10.13 | 0 | 0 | 9.35 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-130.72 | 0 | 9.71 | 0 | 0 | 8.92 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-131.15 | 0 | 9.29 | 0 | 0 | 8.49 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-131.58 | 0 | 8.88 | 0 | 0 | 8.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-132.01 | 0 | 8.46 | 0 | 0 | 7.63 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-132.45 | 0 | 8.04 | 0 | 0 | 7.2 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-132.89 | 0 | 7.63 | 0 | 0 | 6.76 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-133.33 | 0 | 7.22 | 0 | 0 | 6.32 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-133.78 | 0 | 6.81 | 0 | 0 | 5.87 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | | |
|----------------------|-------|-----------|-----------|---|------|---|---|------|---|---|---|
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-134.23 | 0 | 6.4 | 0 | 0 | 5.42 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-134.68 | 0 | 6 | 0 | 0 | 4.97 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-135.14 | 0 | 5.6 | 0 | 0 | 4.51 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-135.59 | 0 | 5.22 | 0 | 0 | 4.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-136.05 | 0 | 4.84 | 0 | 0 | 3.6 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-136.52 | 0 | 4.46 | 0 | 0 | 3.14 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-136.99 | 0 | 4.1 | 0 | 0 | 2.69 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-137.46 | 0 | 3.76 | 0 | 0 | 2.24 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-137.93 | 0 | 3.42 | 0 | 0 | 1.82 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-138.41 | 0 | 3.1 | 0 | 0 | 1.43 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-138.89 | 0 | 2.8 | 0 | 0 | 1.07 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-139.37 | 0 | 2.51 | 0 | 0 | 0.77 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-139.86 | 0 | 2.24 | 0 | 0 | 0.52 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-140.35 | 0 | 1.98 | 0 | 0 | 0.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-140.85 | 0 | 1.75 | 0 | 0 | 0.2 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-141.34 | 0 | 1.53 | 0 | 0 | 0.11 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-141.84 | 0 | 1.33 | 0 | 0 | 0.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-142.35 | 0 | 1.15 | 0 | 0 | 0.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | CE-142.86 | 0 | 0.99 | 0 | 0 | 0.01 | 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 27-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 | 0.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-137.46 | 0 | 0.8 | 0 | 0 | 0.05 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-137.93 | 0 | 0.93 | 0 | 0 | 0.1 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-138.41 | 0 | 1.09 | 0 | 0 | 0.19 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-138.89 | 0 | 1.26 | 0 | 0 | 0.31 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-139.37 | 0 | 1.46 | 0 | 0 | 0.49 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-139.86 | 0 | 1.67 | 0 | 0 | 0.73 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-140.35 | 0 | 1.91 | 0 | 0 | 1.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-140.85 | 0 | 2.17 | 0 | 0 | 1.4 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-141.34 | 0 | 2.44 | 0 | 0 | 1.8 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-141.84 | 0 | 2.74 | 0 | 0 | 2.3 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-142.35 | 0 | 3.06 | 0 | 0 | 2.81 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-142.86 | 0 | 3.41 | 0 | 0 | 3.32 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-143.37 | 0 | 3.77 | 0 | 0 | 3.83 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-143.88 | 0 | 4.15 | 0 | 0 | 4.34 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-144.40 | 0 | 4.55 | 0 | 0 | 4.86 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-144.93 | 0 | 4.98 | 0 | 0 | 5.39 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-145.45 | 0 | 5.41 | 0 | 0 | 5.91 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-145.99 | 0 | 5.87 | 0 | 0 | 6.45 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-146.52 | 0 | 6.34 | 0 | 0 | 6.98 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-147.06 | 0 | 6.82 | 0 | 0 | 7.52 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-147.60 | 0 | 7.32 | 0 | 0 | 8.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-148.15 | 0 | 7.83 | 0 | 0 | 8.61 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-148.70 | 0 | 8.35 | 0 | 0 | 9.16 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-149.25 | 0 | 8.87 | 0 | 0 | 9.71 | 0 | - | - |
| Indian Rupee Options | DINRO | 26-Feb-20 | PE-149.81 | 0 | 9.41 | 0 | 0 | 10.27 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-130.72 | 0 | 9.63 | 0 | 0 | 8.61 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-131.15 | 0 | 9.21 | 0 | 0 | 8.18 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-131.58 | 0 | 8.79 | 0 | 0 | 7.75 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-132.01 | 0 | 8.38 | 0 | 0 | 7.32 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-132.45 | 0 | 7.96 | 0 | 0 | 6.88 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-132.89 | 0 | 7.54 | 0 | 0 | 6.45 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-133.33 | 0 | 7.13 | 0 | 0 | 6.01 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-133.78 | 0 | 6.71 | 0 | 0 | 5.56 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-134.23 | 0 | 6.3 | 0 | 0 | 5.11 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-134.68 | 0 | 5.9 | 0 | 0 | 4.67 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-135.14 | 0 | 5.5 | 0 | 0 | 4.22 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-135.59 | 0 | 5.12 | 0 | 0 | 3.79 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-136.05 | 0 | 4.74 | 0 | 0 | 3.35 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | | |
|----------------------|-------|-----------|-----------|---|------|---|---|------|---|---|---|
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-136.52 | 0 | 4.36 | 0 | 0 | 2.92 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-136.99 | 0 | 4 | 0 | 0 | 2.51 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-137.46 | 0 | 3.65 | 0 | 0 | 2.12 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-137.93 | 0 | 3.32 | 0 | 0 | 1.76 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-138.41 | 0 | 3 | 0 | 0 | 1.42 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-138.89 | 0 | 2.69 | 0 | 0 | 1.13 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-139.37 | 0 | 2.41 | 0 | 0 | 0.87 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-139.86 | 0 | 2.14 | 0 | 0 | 0.65 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-140.35 | 0 | 1.89 | 0 | 0 | 0.47 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-140.85 | 0 | 1.65 | 0 | 0 | 0.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-141.34 | 0 | 1.44 | 0 | 0 | 0.23 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-141.84 | 0 | 1.25 | 0 | 0 | 0.15 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-142.35 | 0 | 1.07 | 0 | 0 | 0.09 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-142.86 | 0 | 0.91 | 0 | 0 | 0.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-143.37 | 0 | 0.77 | 0 | 0 | 0.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-143.88 | 0 | 0.65 | 0 | 0 | 0.02 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | CE-144.40 | 0 | 0.54 | 0 | 0 | 0.01 | 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 | 0.02 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-135.59 | 0 | 0.38 | 0 | 0 | 0.04 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-136.05 | 0 | 0.45 | 0 | 0 | 0.06 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-136.52 | 0 | 0.55 | 0 | 0 | 0.1 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-136.99 | 0 | 0.65 | 0 | 0 | 0.16 | 0 | - | - |

Daily Market Information Sheet

Date 27-Jan-2020

| | | | | | | | | | | | |
|----------------------|-------|-----------|-----------|---|-------|---|---|-------|---|---|---|
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-137.46 | 0 | 0.77 | 0 | 0 | 0.24 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-137.93 | 0 | 0.91 | 0 | 0 | 0.35 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-138.41 | 0 | 1.07 | 0 | 0 | 0.49 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-138.89 | 0 | 1.24 | 0 | 0 | 0.67 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-139.37 | 0 | 1.43 | 0 | 0 | 0.89 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-139.86 | 0 | 1.65 | 0 | 0 | 1.16 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-140.35 | 0 | 1.89 | 0 | 0 | 1.48 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-140.85 | 0 | 2.15 | 0 | 0 | 1.83 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-141.34 | 0 | 2.43 | 0 | 0 | 2.22 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-141.84 | 0 | 2.73 | 0 | 0 | 2.72 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-142.35 | 0 | 3.06 | 0 | 0 | 3.23 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-142.86 | 0 | 3.41 | 0 | 0 | 3.74 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-143.37 | 0 | 3.78 | 0 | 0 | 4.25 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-143.88 | 0 | 4.17 | 0 | 0 | 4.76 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-144.40 | 0 | 4.57 | 0 | 0 | 5.28 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-144.93 | 0 | 5.01 | 0 | 0 | 5.81 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-145.45 | 0 | 5.45 | 0 | 0 | 6.33 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-145.99 | 0 | 5.91 | 0 | 0 | 6.87 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-146.52 | 0 | 6.39 | 0 | 0 | 7.4 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-147.06 | 0 | 6.88 | 0 | 0 | 7.94 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-147.60 | 0 | 7.37 | 0 | 0 | 8.48 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-148.15 | 0 | 7.89 | 0 | 0 | 9.03 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-148.70 | 0 | 8.41 | 0 | 0 | 9.58 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-149.25 | 0 | 8.94 | 0 | 0 | 10.13 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-149.81 | 0 | 9.48 | 0 | 0 | 10.69 | 0 | - | - |
| Indian Rupee Options | DINRO | 27-Mar-20 | PE-150.38 | 0 | 10.04 | 0 | 0 | 11.26 | 0 | - | - |