

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 3, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	13	3,535	3,570		2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	104	3,561	3,596		1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	195	3,596	3,632		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	286	3,642	3,678		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	13	47.20	46.75	2	94,400	25
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	104	47.55	48.32			14
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	195	48.54	49.33			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	286	49.68	50.48			4

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	13	150.25	150.05			14
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	104	153.05	152.80			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	195	156.25	156.00			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	286	159.90	159.60			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	13	11.07	10.82			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	104	11.27	11.02			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	195	11.51	11.25			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	286	11.70	11.51	1	11,700	1

Total Open Interest	
Today	Previous
857	860

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

Nominal:

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