

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 6, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	10	3,535	3,535	1	35,350	1
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	101	3,525	3,561			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	192	3,560	3,596			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	283	3,605	3,642			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	10	46.00	47.20	2	92,000	25
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	101	45.89	47.55			14
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	192	46.84	48.54			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	283	47.94	49.68			4

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	10	150.00	150.25	2	30,000	12
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	101	151.40	153.05			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	192	154.55	156.25			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	283	158.20	159.90			-

SINGLE STOCK FUTURE (ABSA)							
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	10	10.82	11.07	43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	101	11.01	11.27	40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	192	11.24	11.51	19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	283	11.51	11.70	1

Total Open Interest	
Today	Previous
853	857

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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