

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 10, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	6	3,595	3,530			1
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	97	3,620	3,555			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	188	3,657	3,589			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	279	3,703	3,635			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	6	47.54	47.00			27
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	97	48.40	47.85			14
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	188	49.43	48.85			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	279	50.58	49.99			4

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	6	149.10	150.00			12
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	97	151.80	153.40			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	188	155.00	156.55			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	279	158.65	160.20			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	6	10.96	10.96	1	10,960	42
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	97	11.26	11.16			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	188	11.50	11.39			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	279	11.77	11.66			

Total Open Interest	
Today	Previous
854	855

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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