

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 9, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	37	3,780	3,754			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	128	3,811	3,794			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	219	3,847	3,822			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	310	3,895	3,869			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	37	50.50	50.50	2	101,000	50
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	128	53.04	51.51			11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	219	54.13	52.57			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	310	55.38	53.79			4

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	37	165.90	166.20			25
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	128	169.10	169.40			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	219	172.55	172.85			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	310	176.55	176.85			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	37	10.46	10.31			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	128	10.66	10.30			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	219	10.88	10.72			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	310	11.13	10.97			-

Total Open Interest	
Today	Previous
890	890

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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