

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 17, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	29	3,742	3,762			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	120	3,772	3,793			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	211	3,810	3,831			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	302	3,857	3,878			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	29	51.71	51.72			35
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	120	52.70	52.71			11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	211	53.80	53.81			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	302	55.05	55.11			4

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	29	160.90	160.90	2	32,180	14
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	120	162.20	164.00			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	211	165.55	167.45			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	302	169.40	171.30			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	29	10.39	10.39			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	120	10.59	10.59			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	211	10.81	10.81			19
16-Sep-22	KE7000004432	September 13, 2021	September 16, 2022	203	11.07	11.07			

Total Open Interest	
Today	Previous
866	876

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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