securit exchan	nge							next NSE Derivatives Market	
		Listing	DERIVATIVES Expiry	PRICELIST Days to	MTM	Previous	Total Volume	Total	Open Interest
Contract Type	ISIN	Date	Date	Expiry	Price	Price	Contracts	Value	Contracts November 23, 20
IDEX (N25I)									
16-Dec-21	KE700001540	December 18, 2020	December 16, 2021	23	3,670	3,682			-
17-Mar-22	KE700002878	March 19, 2021	March 17, 2022	114	3,698	3,710			-
16-Jun-22 15-Sep-22	KE700004213 KE700005657	June 18, 2021 September 17, 2021	June 16, 2022 September 15, 2022	205 296	3,735 3,781	3,747 3,794			-
IDEX (25MN) 16-Dec-21	KE700003983	June 18, 2021	December 16, 2021	23	3,670	3,682			
17-Mar-22	KE700003783	June 18, 2021	March 17, 2022	114	3,678	3,710			
16-Jun-22	KE700004106	June 18, 2021	June 16, 2022	205	3,735	3,747			
15-Sep-22	KE700005434	September 17, 2021	September 15, 2022	296	3,781	3,794			-
INGLE STOCK FUTURE (SC	.∪W)								
16-Dec-21	KE700001656	December 18, 2020	December 16, 2021	23	38.00	39.41	23	874,000	5
17-Mar-22	KE700002985	March 19, 2021	March 17, 2022	114	38.38	38.80		3, ,,,,,,,	
16-Jun-22	KE700004320	June 18, 2021	June 16, 2022	205	39.19	39.61			
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	296	40.10	40.54			
INGLE STOCK FUTURE (EG	DTY)								
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	23	51.93	52.19			
17-Mar-22	KE700003090	March 19, 2021	March 17, 2022	114	52.90	53.16			
16-Jun-22	KE700004437	June 18, 2021	June 16, 2022	205	54.00	54.28			
15-Sep-22	KE700005988	September 17, 2021	September 15, 2022	296	55.26	55.54			
INGLE STOCK FUTURE (KO	CBG)								
16-Dec-21	KE700001870	December 18, 2020	December 16, 2021	23	44.86	45.39	T		
17-Mar-22	KE700003108	March 19, 2021	March 17, 2022	114	45.69	45.96			
16-Jun-22	KE700004544	June 18, 2021	June 16, 2022	205	45.42	46.92	1	45,420	
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	296	47.73	48.01	L		
NGLE STOCK FUTURE (EA	ABL)								
16-Dec-21	KE700001987	December 18, 2020	December 16, 2021	23	158.05	158.55			
17-Mar-22	KE700003215	March 19, 2021	March 17, 2022	114	160.95	161.50			
16-Jun-22	KE700004650	June 18, 2021	June 16, 2022	205	164.35	164.90			
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	296	168.15	168.75			<u>-</u>
INGLE STOCK FUTURE (BA	ATK)								
16-Dec-21	KE700002092	December 18, 2020	December 16, 2021	23	425.45	425.30			
17-Mar-22	KE700003322	March 19, 2021	March 17, 2022	114	433.40	433.20			-
16-Jun-22	KE700004767	June 18, 2021	June 16, 2022	205	442.45	442.30			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	296	452.75	452.60			_
INGLE STOCK FUTURE (AB	ΙΔ)								
16-Dec-21	KE700002100	December 16, 2020	December 16, 2021	23	10.79	10.49	Γ	I	
17-Mar-22	KE700003439	March 19, 2021	March 17, 2022	114	10.99	10.68	+		
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	205	11.22	10.91	+		
15-Sep-22	KE700006432	September 17, 2021	September 15, 2022	296	11.48	11.16			
			<u> </u>	•	•		-	•	
	Total \	Volumes		Total Val	ue		Total Open	Interest	
	Today	Previous		Today	Previous		Today	Previous	
	24	44		919,420	1,758,210		867	871	
	· ·				_			_	

Average Traded Price: Means the Volume Weighted Traded Price

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.

SSF- 1000 below Kes.100 100 above Kes.100 INDEX-100 MINI-INDEX - 10

Nominal:

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