

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 6, 2022

INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	70	3,831	3,819			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	161	3,870	3,857			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	252	3,919	3,907			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	343	3,981	3,969			-

SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	70	53.68	53.69			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	161	54.81	54.82			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	252	56.10	56.12			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	343	57.58	57.60			-

SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	70	162.80	165.90			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	161	166.20	169.35			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	252	170.15	173.35			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	343	174.60	177.95			-

SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	70	11.95	11.90			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	161	12.20	12.15			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	252	12.49	12.44			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	343	12.82	12.77			-

Total Open Interest	
Today	Previous
272	272

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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