

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 12, 2022

INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	64	3,718	3,760			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	155	3,756	3,799			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	246	3,804	3,847			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	337	3,865	3,909			-

SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	64	50.81	52.59			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	155	51.89	53.71			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	246	53.10	54.97			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	337	54.52	56.44			-

SINGLE STOCK FUTURE (EABL)								
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	64	161.75	162.80		18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	155	165.20	166.25		17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	246	169.05	170.15		-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	337	173.60	177.20		2

SINGLE STOCK FUTURE (ABSA)								
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	64	12.13	12.04		44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	155	12.39	12.29		19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	246	12.68	12.58		1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	337	13.02	12.92		-

Total Open Interest	
Today	Previous
286	285

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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