

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 13, 2022

INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	63	3,679	3,718			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	154	3,716	3,756			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	245	3,763	3,804			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	336	3,823	3,865			-

SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	63	50.09	50.81	3	150,270	19
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	154	51.15	51.89			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	245	52.35	53.10			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	336	53.74	54.52			-

SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	63	158.75	161.75	2	31,750	18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	154	156.35	165.20			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	245	160.05	169.05			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	336	164.30	173.60			2

SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	63	11.93	12.13			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	154	12.18	12.39			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	245	12.47	12.68			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	336	12.80	13.02			-

Total Open Interest	
Today	Previous
294	286

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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