

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 2, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	44	3,812	3,830		18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	135	3,843	3,861		-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	226	3,880	3,898		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	317	3,927	3,946		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	44	50.12	50.11	2	100,240	50
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	135	51.31	49.51			11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	226	52.36	49.81			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	317	53.56	53.30			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	44	168.15	166.90			28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	135	171.35	167.55			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	226	174.85	168.00			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	317	178.85	177.55			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	44	10.17	10.17			41
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	135	10.37	10.24			37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	226	10.58	10.45			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	317	10.82	10.82			-

Total Open Interest	
Today	Previous
938	933

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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