

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 3, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	43	3,800	3,812	18	684,000	18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	134	3,857	3,843			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	225	3,893	3,880			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	316	3,941	3,927			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	43	50.34	50.12			50
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	134	51.30	51.31			11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	225	52.35	52.36			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	316	53.54	53.56			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	43	169.95	168.15	5	84,975	25
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	134	173.65	171.35			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	225	177.15	174.85			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	316	181.20	178.85			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	43	10.18	10.17	2	20,360	43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	134	10.41	10.37			37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	225	10.63	10.58			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	316	10.87	10.82			-

Total Open Interest	
Today	Previous
931	938

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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