

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 7, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	70	3,931	3,912	8	314,500	10
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	161	3,912	3,940			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	252	3,947	3,975			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	343	3,988	4,017			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	70	49.93	50.00			44
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	161	50.00	50.00	1	50,000	10
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	252	51.01	52.01	1	51,010	8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	343	52.94	53.11			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	70	167.10	169.05			28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	161	167.95	171.95	1	16,795	17
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	252	170.35	175.35	1	17,035	16
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	343	177.15	179.10			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	70	10.38	10.40			40
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	161	10.27	10.27	1	10,270	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	252	10.43	10.83	1	10,430	5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	343	11.01	11.06			-

Total Open Interest	
Today	Previous
871	859

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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