

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 8, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	69	3,940	3,931	5	197,000	15
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	160	3,879	3,912			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	251	3,914	3,947			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	342	3,956	3,988			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	69	49.94	49.93	2	99,880	46
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	160	50.00	50.00	1	50,000	11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	251	51.01	51.01	1	51,010	9
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	342	53.01	52.94			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	69	165.00	167.10	1	16,500	28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	160	167.95	167.95	1	16,795	18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	251	170.35	170.35	1	17,035	17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	342	176.95	177.15			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	69	10.22	10.38	5	51,100	43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	160	10.27	10.27	1	10,270	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	251	10.43	10.43	1	10,430	6
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	342	11.01	11.01			-

Total Open Interest	
Today	Previous
890	871

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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