

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 14, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	63	3,855	3,925		18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	154	3,882	3,870		-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	245	3,917	3,905		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	336	3,959	3,947		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	63	49.81	49.72			46
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	154	49.85	49.85	1	49,850	12
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	245	50.90	50.90	1	50,900	10
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	336	52.83	52.73			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	63	164.05	165.40	2	32,810	26
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	154	166.95	166.95	1	16,695	19
16-Jun-22	KE70000004650	June 18, 2021	June 16, 2022	245	168.35	168.35	1	16,835	18
15-Sep-22	KE70000006218	September 17, 2021	September 15, 2022	336	174.85	175.40			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	63	10.37	10.22			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	154	10.37	10.37	1	10,370	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	245	10.61	10.61	1	10,610	7
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	336	10.99	10.84			-

Total Open Interest	
Today	Previous
917	912

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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