

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 15, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	62	3,879	3,855		18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	153	3,911	3,882		-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	244	3,948	3,917		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	335	3,993	3,959		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	62	50.03	49.81			46
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	153	50.98	49.85			12
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	244	52.02	50.90			10
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	335	53.17	52.83			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	62	166.50	164.05			26
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	153	169.65	166.95			19
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	244	173.10	168.35			18
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	335	176.95	174.85			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	62	10.26	10.37			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	153	10.45	10.37			35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	244	10.61	10.61	10	106,100	17
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	335	10.90	10.99			-

Total Open Interest	
Today	Previous
934	917

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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