

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 27, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	50	3,832	3,828		18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	141	3,864	3,861		-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	232	3,900	3,897		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	323	3,947	3,943		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	50	49.80	50.30	2	99,600	48
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	141	50.50	50.50	1	50,500	11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	232	52.31	52.31	1	52,310	7
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	323	53.48	53.49			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	50	167.25	167.30			28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	141	170.55	170.55	1	17,055	17
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	232	174.00	174.00	1	17,400	16
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	323	177.90	177.95			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	50	10.23	10.16			41
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	141	10.24	10.24	1	10,240	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	232	10.45	10.45	1	10,450	18
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	323	10.88	10.83			-

Total Open Interest	
Today	Previous
918	927

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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