

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 29, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	48	3,859	3,855		18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	139	3,891	3,888		-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	230	3,928	3,925		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	321	3,977	3,971		-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	48	50.09	50.07			48
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	139	49.51	50.51	1	49,510	11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	230	49.81	52.31	1	49,810	8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	321	53.29	53.25			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	48	167.25	166.20			28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	139	168.55	170.55	1	16,855	19
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	230	169.00	174.00	1	16,900	18
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	321	177.95	176.75			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	48	10.28	10.28			41
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	139	10.24	10.24	1	10,240	37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	230	10.45	10.45	1	10,450	20
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	321	10.94	10.93			-

Total Open Interest	
Today	Previous
934	925

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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