

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 24, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	83	3,945	3,945			2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	174	3,976	3,976			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	265	4,010	4,010			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	356	4,051	4,051			-

SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	83	50.50	51.51	2	101,000	29
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	174	52.48	52.48			9
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	265	53.51	53.51			6
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	356	54.63	54.63			-

SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	83	176.05	176.05			17
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	174	179.40	179.40			15
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	265	182.90	182.90			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	356	186.75	186.75			-

SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	83	10.76	10.76			39
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	174	10.96	10.96			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	265	11.18	11.18			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	356	11.41	11.41			-

Total Open Interest	
Today	Previous
778	760

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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