

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 17, 2021

INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	90	3,648	3,647			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	181	3,685	3,684			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	272	3,731	3,730			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	363	3,790	3,624			-

SINGLE STOCK FUTURE (EQTY)

SINGLE STOCK FUTURE (KCBG)

SINGLE STOCK FUTURE (EABL)

SINGLE STOCK FUTURE (BATK)

SINGLE STOCK FUTURE (ABSA)

17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	90	11.39	11.19		40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	181	11.63	11.43		19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	272	11.91	11.70		1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	363	12.22	11.00		-

Total Open Interest	
Today	Previous
217	217

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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