

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 16, 2021

INDEX (25MN)								
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	30	3,762	3,785		-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	121	3,793	3,816		1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	212	3,831	3,855		-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	303	3,878	3,903		-

SINGLE STOCK FUTURE (EQTY)

SINGLE STOCK FUTURE (KCBG)

SINGLE STOCK FUTURE (EABL)

SINGLE STOCK FUTURE (BATK)

SINGLE STOCK FUTURE (ABSA)

16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	30	10.39	10.45		43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	121	10.59	10.65		40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	212	10.81	10.87		19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	303	11.07	11.12		-

Total Open Interest	
Today	Previous
876	877

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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