

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 26, 2021

INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	20	3,670	3,637			2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	111	3,698	3,664			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	202	3,735	3,700			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	293	3,783	3,746			-

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	20	10.93	10.93	1	10,930	43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	111	11.19	11.14			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	202	11.42	11.37			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	293	11.69	11.63			-

Total Open Interest	
Today	Previous
865	866

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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