

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
July 1, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	77	3,804	3,788			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	168	3,835	3,819			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	259	3,867	3,851			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	350	3,903	3,886			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	77	3,804	3,788			3
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	168	3,835	3,819			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	259	3,867	3,851			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	350	3,903	3,886			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	77	41.66	41.20	23	958,260	65
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	168	42.43	41.87			36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	259	43.25	42.68			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	350	44.11	43.53			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	77	44.75	44.20	4	179,020	20
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	168	46.32	45.09			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	259	47.21	47.11			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	350	48.16	48.06			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	77	42.15	43.00	5	210,750	12
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	168	43.89	43.05			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	259	44.74	44.90	5		5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	350	45.63	45.80			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	77	182.40	181.00			23
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	168	185.85	186.70			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	259	189.45	190.30			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	350	193.25	194.10			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	77	452.50	452.60			36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	168	461.15	461.25			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	259	470.00	470.10			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	350	479.40	479.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	77	9.85	9.90	2	19,700	20
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	168	9.91	10.25			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	259	10.10	10.44			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	350	10.31	10.65			-

Total Volumes	
Today	Previous
34	27

Total Value	
Today	Previous
1 367 730	978 900

Total Open Interest	
Today	Previous
291	277

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

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.

SSE: 1000 below K_{eff} 100

100 above Kes 100

Nominal:

INDEX-100

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