

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	73	3,811	3,796			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	164	3,841	3,826			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	255	3,873	3,857			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	346	3,908	3,893			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	73	3,811	3,796			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	164	3,841	3,826			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	255	3,873	3,857			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	346	3,908	3,893			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	73	41.00	41.26	1	41,000	63
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	164	41.76	41.73			36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	255	42.56	42.53			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	346	43.40	43.38			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	73	44.97	45.62	15	674,590	28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	164	47.96	45.00			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	255	49.12	49.12	9	442,080	1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	346	49.85	50.10			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	73	43.23	43.06			12
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	164	44.04	43.86			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	255	44.88	44.70			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	346	45.78	45.59			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	73	181.45	178.40	2	36,290	25
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	164	190.30	186.80			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	255	193.90	190.35			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	346	197.80	194.15			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	73	451.55	452.35			36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	164	460.05	460.85			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	255	468.85	469.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	346	478.15	479.00			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	73	9.54	9.50	22	210,020	18
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	164	9.72	9.70			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	255	9.90	9.89			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	346	10.10	10.08			-

Total Volumes	
Today	Previous
49	15

Total Value	
Today	Previous
1 403 980	507 120

Total Open Interest	
Today	Previous
299	297

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 Ker 100

100 above Kes,100

**Nominal:**

INDEX-100

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