

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	72	3,816	3,811			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	163	3,846	3,841			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	254	3,878	3,873			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	345	3,914	3,908			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	72	3,816	3,811			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	163	3,846	3,841			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	254	3,878	3,873			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	345	3,914	3,908			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	72	40.88	41.00			63
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	163	41.64	41.76			36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	254	42.44	42.56			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	345	43.29	43.40			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	72	47.37	44.97			28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	163	48.26	47.96			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	254	49.18	49.12			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	345	50.16	49.85			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	72	43.34	43.23	2	86,680	14
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	163	44.29	44.04			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	254	45.14	44.88			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	345	46.04	45.78			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	72	181.55	181.45	1	18,155	24
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	163	190.50	190.30			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	254	194.15	193.90			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	345	198.00	197.80			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	72	445.60	451.55	2	89,120	38
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	163	458.40	460.05			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	254	467.15	468.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	345	476.45	478.15			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	72	9.54	9.54	21	200,540	32
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	163	9.98	9.72			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	254	10.17	9.90			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	345	10.38	10.10			-

Total Volumes	
Today	Previous
26	49

Total Value	
Today	Previous
394,495	1,403,980

Total Open Interest	
Today	Previous
316	299

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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