

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 23, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	55	3,902	3,903			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	146	3,930	3,932			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	237	3,959	3,962			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	328	3,993	3,997			-
INDEX (25MN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	55	3,902	3,903			5
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	146	3,930	3,932			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	237	3,959	3,962			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	328	3,993	3,997			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	55	42.23	42.35			53
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	146	42.99	43.01			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	237	43.79	43.81			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	328	44.63	44.67			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	55	48.25	48.41			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	146	49.12	49.29			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	237	50.03	50.21			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	328	50.99	51.19			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	55	44.92	45.13			18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	146	45.00	45.95	15	675,000	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	237	46.58	46.81			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	328	47.48	47.73			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	55	186.00	185.55			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	146	189.40	188.90			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	237	192.90	192.45			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	328	196.60	196.20			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	55	457.25	465.30			12
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	146	465.55	465.70			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	237	474.15	474.35			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	328	483.30	483.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	55	9.94	9.96			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	146	10.12	10.15			20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	237	10.31	10.20			25
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	328	10.51	10.54			5

Total Volumes	
Today	Previous
15	33

Total Value	
Today	Previous
675.000	796.350

Total Open Interest	
Today	Previous
278	288

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

INDEX-100

Nominal:

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