

**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	52	3,917	3,902			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	143	3,945	3,930			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	234	3,975	3,959			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	325	4,008	3,993			-
INDEX (25MN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	52	3,917	3,902			5
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	143	3,945	3,930			-
17-Mar-22	KE7000004098	March 18, 2021	March 17, 2022	234	3,975	3,959			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	325	4,008	3,993			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	52	42.20	42.23			53
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	143	42.97	42.99			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	234	43.76	43.79			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	325	44.60	44.63			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	52	48.72	48.25			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	143	49.60	49.12			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	234	50.52	50.03			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	325	51.49	50.99			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	52	45.15	44.92			18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	143	45.96	45.00			18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	234	46.81	46.58			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	325	47.71	47.48			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	52	187.40	186.00			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	143	190.80	189.40			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	234	194.35	192.90			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	325	198.05	196.60			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	52	463.30	457.25			12
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	143	471.65	465.55			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	234	480.40	474.15			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	325	489.65	483.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	52	9.95	9.94	1	9,950	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	143	9.91	10.12			20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	234	10.10	10.31	20	202,000	45
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	325	10.29	10.51			5

Total Volumes	
Today	Previous
21	15

Total Value	
Today	Previous
211,950	675,000

Total Open Interest	
Today	Previous
298	278

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

INDEX-100

**Nominal:**

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