

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	51	3,890	3,917			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	142	3,918	3,945			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	233	3,948	3,975			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	324	3,981	4,008			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	51	3,890	3,917			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	142	3,918	3,945			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	233	3,948	3,975			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	324	3,981	4,008			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	51	42.05	42.20	3	126,150	50
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	142	41.93	42.97			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	233	42.71	43.76			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	324	43.53	44.60			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	51	48.50	48.72	1	48,500	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	142	49.75	49.60			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	233	50.67	50.52			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	324	51.64	51.49			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	51	45.34	45.15			18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	142	45.00	45.96	1	45,000	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	233	47.01	46.81			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	324	47.92	47.71			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	51	185.35	187.40			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	142	188.70	190.80			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	233	192.20	194.35			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	324	195.90	198.05			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	51	469.50	463.30			12
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	142	478.00	471.65			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	233	486.80	480.40			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	324	496.20	489.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	51	9.81	9.95			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	142	9.99	9.91			20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	233	10.10	10.10	15	151,500	30
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	324	10.37	10.29			5

Total Volumes	
Today	Previous
20	21

Total Value	
Today	Previous
371,150	211,950

Total Open Interest	
Today	Previous
280	298

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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