

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
June 24, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	84	3,755	3,773			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	175	3,788	3,806			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	266	3,824	3,842			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	357	3,865	3,883			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	84	3,755	3,773			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	175	3,788	3,806			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	266	3,824	3,842			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	357	3,865	3,883			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	84	41.02	41.18	6	246,150	60
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	175	41.45	41.66			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	266	42.29	42.51			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	357	43.20	43.43			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	84	46.40	46.26			16
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	175	46.50	46.50	51	2,371,500	14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	266	48.27	48.12			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	357	49.31	49.16			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	84	44.32	44.02			7
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	175	43.50	44.89	8	348,000	27
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	266	46.11	45.80			-
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	357	47.10	46.79			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	84	182.75	187.85			7
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	175	186.35	191.55			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	266	190.10	195.45			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	357	194.20	199.65			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	84	435.05	432.50			36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	175	443.65	441.90			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	266	452.65	450.90			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	357	462.35	460.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	84	9.86	10.12	11	108,500	15
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	175	10.23	10.46			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	266	10.44	10.67			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	357	10.66	10.90			-

Total Volumes	
Today	Previous
76	21

Total Value	
Today	Previous
3,074,150	859,820

Total Open	Interest
Today	Previous
227	218

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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