

**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 25, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	83	3,767	3,755			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	174	3,797	3,788			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	265	3,829	3,824			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	356	3,864	3,865			-
INDEX (25MN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	83	3,767	3,755			3
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	174	3,797	3,788			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	265	3,829	3,824			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	356	3,864	3,865			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	83	40.95	41.02	1	40,950	60
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	174	41.25	41.45	15	618,750	36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	265	40.80	42.29	10	408,000	10
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	356	42.83	43.20			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	83	47.29	46.40			16
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	174	48.19	46.50			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	265	49.11	48.27			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	356	50.10	49.31			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	83	44.50	44.32			7
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	174	45.34	43.50			27
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	265	46.22	46.11			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	356	47.14	47.10			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	83	182.90	182.75	2	36,580	7
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	174	187.65	186.35			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	265	191.25	190.10			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	356	195.10	194.20			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	83	434.85	435.05			36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	174	443.10	443.65			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	265	451.65	452.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	356	460.70	462.35			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	83	10.07	9.86			15
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	174	10.26	10.23			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	265	10.46	10.44			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	356	10.67	10.66			5

Total Volumes	
Today	Previous
28	76

Total Value	
Today	Previous
1,104,280	3,074,150

Total Open Interest	
Today	Previous
251	227

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  $K_{\text{eff}}$  100

100 above Kes.100

INDEX-100

**Nominal:**

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