

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
August 3, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	44	3,863	3,876			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	135	3,892	3,905			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	226	3,922	3,935			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	317	3,954	3,967			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	44	3,876	3,876	1	38,760	6
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	135	3,892	3,905			-
17-Mar-22	KE7000004098	March 18, 2021	March 17, 2022	226	3,922	3,935			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	317	3,954	3,967			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	44	41.23	41.18	7	288,610	50
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	135	41.00	42.42	1	41,000	21
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	226	42.83	43.20			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	317	43.64	44.02			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	44	49.28	48.22			25
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	135	49.00	50.10	1	49,000	15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	226	51.03	51.03	2	102,060	3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	317	52.10	52.00			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	44	46.06	45.97	4	184,260	24
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	135	47.07	45.85			17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	226	47.94	46.75			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	317	48.85	48.60			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	44	181.85	181.80	1	18,185	18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	135	179.70	186.70	1	17,970	16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	226	187.75	190.15			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	317	191.35	193.80			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	44	449.00	459.40			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	135	457.35	467.95			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	226	465.80	476.60			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	317	474.70	485.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	44	9.81	9.98	1	9,810	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	135	10.06	10.16			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	226	10.05	10.35	7	70,350	37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	317	10.44	10.55			5

Total Volumes	
Today	Previous
26	19

Total Value	
Today	Previous
820 005	793 500

Total Open Interest	
Today	Previous
303	292

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:

INDEX-100

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