

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 5, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	42	3,872	3,865			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	133	3,902	3,895			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	224	3,931	3,924			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	315	3,963	3,956			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	42	3,872	3,865			6
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	133	3,902	3,895			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	224	3,931	3,924			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	315	3,963	3,956			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	42	41.62	41.26	4	166,500	42
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	133	41.00	41.00	1	41,000	18
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	224	43.02	42.87			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	315	43.84	43.69			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	42	49.07	49.37	1	49,070	24
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	133	49.01	49.00	10	490,100	19
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	224	51.52	51.21			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	315	52.50	52.19			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	42	46.70	46.45			24
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	133	45.86	45.85	1	45,860	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	224	48.44	48.19			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	315	49.36	49.11			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	42	179.00	180.70	1	17,900	18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	133	182.75	184.05			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	224	186.10	187.45			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	315	189.65	191.05			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	42	448.85	453.95			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	133	457.20	462.40			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	224	465.60	470.90			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	315	474.50	479.90			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	42	9.87	9.81			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	133	10.06	10.00			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	224	10.24	10.18			37
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	315	10.44	10.37			5

Total Volumes	
Today	Previous
18	18

Total Value	
Today	Previous
810.430	754.550

Total Open Interest	
Today	Previous
296	293

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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