

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 11, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	36	3,934	3,939			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	127	3,963	3,968			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	218	3,994	3,999			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	309	4,025	4,030			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	36	3,939	3,939	1	39,390	6
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	127	3,963	3,968			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	218	3,994	3,999			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	309	4,025	4,030			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	36	42.96	42.75	1	42,960	35
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	127	43.93	42.75			25
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	218	44.75	44.76			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	309	45.59	45.60			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	36	50.35	50.48	1	50,350	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	127	51.40	49.50			20
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	218	52.36	52.38			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	309	53.34	51.50			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	36	46.67	46.66	2	93,340	32
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	127	47.67	46.20			17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	218	48.55	48.41			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	309	49.47	49.32			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	36	179.75	180.05			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	127	183.10	183.35			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	218	186.50	186.80			1
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	309	190.00	190.30			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	36	448.95	448.50			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	127	457.20	456.80			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	218	465.75	465.30			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	309	474.50	474.05			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	36	9.96	9.84			32
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	127	10.15	10.03			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	218	10.34	10.21			43
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	309	10.53	10.40			5

Total Volumes	
Today	Previous
5	19

Total Value	
Today	Previous
226 040	840 830

Total Open Interest	
Today	Previous
314	314

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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