

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 17, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	30	4,073	3,973			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	121	4,104	4,004			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	212	4,136	4,035			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	303	4,167	4,066			-
INDEX (25MNN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	30	3,949	3,973	1	39,490	5
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	121	4,104	4,004			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	212	4,136	4,035			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	303	4,167	4,066			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	30	44.00	43.62	15	660,000	20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	121	45.88	43.97			24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	212	46.74	45.40			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	303	47.61	46.24			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	30	52.06	51.25	4	208,250	28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	121	52.12	52.12	1	52,120	22
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	212	55.17	53.10			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	303	56.20	54.09			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	30	49.28	47.84	15	739,200	33
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	121	48.22	48.22	1	48,220	17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	212	51.95	48.62			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	303	52.91	51.01			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	30	180.55	179.65			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	121	183.90	180.85			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	212	187.35	184.30			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	303	190.85	187.70			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	30	454.95	454.00			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	121	463.35	462.45			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	212	472.10	471.15			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	303	480.85	479.90			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	30	10.15	9.75	2	20,300	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	121	10.22	9.94			16
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	212	10.41	10.20			43
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	303	10.60	10.39			5

Total Volumes	
Today	Previous
39	44

Total Value	
Today	Previous
1,767,580	1,774,055

Total Open Interest	
Today	Previous
307	308

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:

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