

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	ATM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
August 23, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	24	4,079	4,055			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	115	4,109	4,084			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	206	4,140	4,116			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	297	4,171	4,147			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	24	4,079	4,055			5
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	115	4,109	4,084			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	206	4,140	4,116			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	297	4,171	4,147			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	24	45.06	44.29			20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	115	45.88	45.40			24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	206	46.74	46.24			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	297	47.60	47.10			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	24	53.13	52.65			28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	115	51.50	53.00	10	515,000	18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	206	55.11	54.62			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	297	56.13	55.63			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	24	47.97	47.96	2	95,940	37
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	115	47.50	48.97	7	332,500	17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	206	49.91	49.88			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	297	50.83	50.81			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	24	180.45	180.50			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	115	183.70	183.80			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	206	187.15	187.25			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	297	190.60	190.70			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	24	470.15	466.85			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	115	478.70	475.40			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	206	487.60	484.25			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	297	496.65	493.25			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	24	10.29	10.18	2	20,580	33
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	115	10.30	10.20	1	10,300	32
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	206	10.71	10.56			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	297	10.91	10.76			5

Total Volumes	
Today	Previous
22	26

Total Value	
Today	Previous
974 320	455 560

Total Open Interest	
Today	Previous
315	317

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_{eq} 100

100 above Kes.100

Nominal:

INDEX-100

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