

**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 24, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	23	4,120	4,079	1	412,000	1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	114	4,116	4,109			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	205	4,147	4,140			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	296	4,179	4,171			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	23	4,049	4,079	1	40,490	4
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	114	4,116	4,109			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	205	4,147	4,140			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	296	4,179	4,171			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	23	44.50	45.06	1	44,500	20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	114	45.87	45.88			24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	205	46.73	46.74			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	296	47.59	47.60			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	23	53.13	53.13			28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	114	51.50	51.50	2	103,000	18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	205	55.09	55.11			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	296	56.12	56.13			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	23	48.27	47.97			37
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	114	49.14	47.50			17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	205	50.05	49.91			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	296	50.98	50.83			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	23	178.90	180.45			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	114	182.15	183.70			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	205	185.55	187.15			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	296	189.00	190.60			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	23	467.10	470.15			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	114	475.55	478.70			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	205	484.40	487.60			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	296	493.40	496.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	23	10.48	10.29	2	20,960	33
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	114	10.35	10.30	20	207,000	16
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	205	10.97	10.71			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	296	11.17	10.91			5

Total Volumes	
Today	Previous
27	22

Total Value	
Today	Previous
827,950	974,320

Total Open Interest	
Today	Previous
298	315

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<sub>eq</sub> 100

100 above Kes.100

**Nominal:**

INDEX-100

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