

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 31, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	16	4,018	4,077			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	107	4,045	4,104			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	198	4,075	4,136			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	289	4,107	4,167			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	16	4,018	4,077			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	107	4,045	4,104			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	198	4,075	4,136			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	289	4,107	4,167			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	16	42.96	43.78	4	171,860	24
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	107	44.25	44.56	500	22,125,000	524
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	198	44.24	44.35			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	289	45.07	46.24			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	16	53.10	54.10	2	106,200	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	107	54.29	55.07			18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	198	55.30	56.09			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	289	53.50	57.14	5	267,500	6
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	16	48.09	48.87	3	144,270	38
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	107	49.45	49.61			15
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	198	50.37	50.54			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	289	51.31	51.48			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	16	176.05	178.80			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	107	179.15	182.00			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	198	182.50	185.40			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	289	185.90	188.85			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	16	460.80	466.85			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	107	468.95	475.15			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	198	477.70	484.05			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	289	486.60	493.05			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	16	10.97	11.10			38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	107	11.16	11.22			33
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	198	11.37	11.43			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	289	11.58	11.64			5

Total Volumes	
Today	Previous
514	44

Total Value	
Today	Previous
22,814,830	1,856,190

Total Open Interest	
Today	Previous
836	332

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

INDEX-100
MINI-INDEX - 10

Nominal:

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