

DERIVATIVES PRICELIST

EXERCISES									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 22, 2021
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	85	3,719	3,691			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	176	3,757	3,729			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	267	3,804	3,776			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	358	3,864	3,835			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	85	3,719	3,691			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	176	3,757	3,729			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	267	3,804	3,776			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	358	3,864	3,835			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	85	39.27	38.67			20
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	176	40.10	39.44			2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	267	41.04	40.41			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	358	42.11	41.46			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	85	49.94	49.80			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	176	50.99	50.85			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	267	52.18	52.04			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	358	53.55	53.40			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	85	45.47	45.38			36
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	176	46.43	46.33			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	267	47.51	47.42			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	358	48.75	48.66			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	85	167.10	159.55			20
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	176	170.65	167.85			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	267	174.65	171.75			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	358	179.20	176.25			-
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	85	442.95	442.05			-
16-Jun-22	KE7000004747	June 18, 2021	June 16, 2022	176	452.30	451.40			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	267	462.90	461.95			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	358	474.95	474.00			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	85	11.38	11.38			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	176	11.62	11.62			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	267	11.89	11.89			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	358	12.20	12.21			-

Total Volumes	
Today	Previous
-	33

Total Value	
Today	Previous
-	1.254.700

Total Open Interest	
Today	Previous
220	220

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 Kes: 100

100 above Kes-100

INDEX-100

INDEX-100
MINI-INDEX - 10

Nominal:

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