

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
July 12, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	66	3,848	3,876			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	157	3,876	3,906			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	248	3,907	3,937			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	339	3,942	3,972			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	66	3,848	3,876			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	157	3,876	3,906			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	248	3,907	3,937			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	339	3,942	3,972			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	66	41.84	41.55	1	41,840	62
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	157	41.42	41.40			27
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	248	42.20	42.33			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	339	43.03	43.17			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	66	48.27	47.58	2	96,550	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	157	48.10	48.10	1	48,100	15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	248	51.03	51.43			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	339	52.03	52.44			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	66	45.02	46.02	1	45,020	17
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	157	45.30	45.30	1	45,300	28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	248	46.94	47.75			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	339	47.86	48.70			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	66	186.60	189.60	1	18,660	20
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	157	189.90	193.10			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	248	193.50	196.75			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	339	197.30	200.65			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	66	436.90	450.30			22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	157	444.95	458.65			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	248	453.40	467.30			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	339	462.35	476.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	66	9.91	9.90	20	198,200	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	157	10.40	10.35			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	248	10.59	10.55			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	339	10.80	10.76			-

Total Volumes	
Today	Previous
27	21

Total Value	
Today	Previous
493 670	854 980

Total Open Interest	
Today	Previous
286	290

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

Nominal:

INDEX-100

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