

## 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 30, 2021              |              |                    |                    |                |           |                |                        |             |                         |
| INDEX (N25I)               |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000009768 | September 18, 2020 | September 16, 2021 | 48             | 3,892     | 3,911          |                        |             | 1                       |
| 16-Dec-21                  | KE7000001540 | December 18, 2020  | December 16, 2021  | 139            | 3,922     | 3,939          |                        |             | -                       |
| 17-Mar-22                  | KE7000002878 | March 19, 2021     | March 17, 2022     | 230            | 3,951     | 3,968          |                        |             | -                       |
| 16-Jun-22                  | KE7000004213 | June 18, 2021      | June 16, 2022      | 321            | 3,984     | 4,001          |                        |             | -                       |
| INDEX (25MN)               |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000003876 | June 18, 2021      | September 16, 2021 | 48             | 3,892     | 3,911          |                        |             | 6                       |
| 16-Dec-21                  | KE7000003983 | June 18, 2021      | December 16, 2021  | 139            | 3,922     | 3,939          |                        |             | -                       |
| 17-Mar-22                  | KE7000004098 | June 18, 2021      | March 17, 2022     | 230            | 3,951     | 3,968          |                        |             | -                       |
| 16-Jun-22                  | KE7000004106 | June 18, 2021      | June 16, 2022      | 321            | 3,984     | 4,001          |                        |             | -                       |
| SINGLE STOCK FUTURE (SCOM) |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000009875 | September 18, 2020 | September 16, 2021 | 48             | 41.45     | 41.27          | 4                      | 165,800     | 50                      |
| 16-Dec-21                  | KE7000001656 | December 18, 2020  | December 16, 2021  | 139            | 42.06     | 42.02          |                        |             | 22                      |
| 17-Mar-22                  | KE7000002985 | March 19, 2021     | March 17, 2022     | 230            | 42.84     | 42.79          |                        |             | -                       |
| 16-Jun-22                  | KE7000004320 | June 18, 2021      | June 16, 2022      | 321            | 43.66     | 43.62          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY) |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000009982 | September 18, 2020 | September 16, 2021 | 48             | 49.21     | 48.53          |                        |             | 26                      |
| 16-Dec-21                  | KE7000001763 | December 18, 2020  | December 16, 2021  | 139            | 50.13     | 50.34          |                        |             | 15                      |
| 17-Mar-22                  | KE7000003090 | March 19, 2021     | March 17, 2022     | 230            | 51.06     | 51.27          |                        |             | 1                       |
| 16-Jun-22                  | KE7000004437 | June 18, 2021      | June 16, 2022      | 321            | 52.03     | 52.26          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG) |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000001094 | September 18, 2020 | September 16, 2021 | 48             | 45.64     | 45.93          | 2                      | 91,280      | 22                      |
| 16-Dec-21                  | KE7000001870 | December 18, 2020  | December 16, 2021  | 139            | 46.85     | 46.75          |                        |             | 18                      |
| 17-Mar-22                  | KE7000003108 | March 19, 2021     | March 17, 2022     | 230            | 47.72     | 47.62          |                        |             | 5                       |
| 16-Jun-22                  | KE7000004544 | June 18, 2021      | June 16, 2022      | 321            | 48.63     | 48.53          |                        |             | 1                       |
| SINGLE STOCK FUTURE (EABL) |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000001102 | September 18, 2020 | September 16, 2021 | 48             | 179.80    | 185.80         | 12                     | 215,800     | 16                      |
| 16-Dec-21                  | KE7000001987 | December 18, 2020  | December 16, 2021  | 139            | 184.00    | 182.65         |                        |             | 15                      |
| 17-Mar-22                  | KE7000003215 | March 19, 2021     | March 17, 2022     | 230            | 187.40    | 192.65         |                        |             | -                       |
| 16-Jun-22                  | KE7000004650 | June 18, 2021      | June 16, 2022      | 321            | 191.00    | 196.35         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK) |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000001219 | September 18, 2020 | September 16, 2021 | 48             | 463.95    | 464.80         | 5                      | 231,975     | 7                       |
| 16-Dec-21                  | KE7000002092 | December 18, 2020  | December 16, 2021  | 139            | 473.10    | 473.20         |                        |             | 3                       |
| 17-Mar-22                  | KE7000003322 | March 19, 2021     | March 17, 2022     | 230            | 481.85    | 481.90         |                        |             | -                       |
| 16-Jun-22                  | KE7000004767 | June 18, 2021      | June 16, 2022      | 321            | 491.05    | 491.20         |                        |             | -                       |
| SINGLE STOCK FUTURE (ABSA) |              |                    |                    |                |           |                |                        |             |                         |
| 16-Sep-21                  | KE7000001326 | September 18, 2020 | September 16, 2021 | 48             | 10.00     | 10.01          |                        |             | 31                      |
| 16-Dec-21                  | KE7000002100 | December 16, 2020  | December 16, 2021  | 139            | 10.19     | 10.19          |                        |             | 14                      |
| 17-Mar-22                  | KE7000003439 | March 19, 2021     | March 17, 2022     | 230            | 10.38     | 10.38          |                        |             | 30                      |
| 16-Jun-22                  | KE7000004874 | June 18, 2021      | June 16, 2022      | 321            | 10.58     | 10.58          |                        |             | 5                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 23            | 21       |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 704,855     | 565,195  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 288                 | 293      |

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

**Nominal:**

INDEX 100

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