

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 18, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	29	4,173	4,073	1	417,300	1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	120	4,094	4,104			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	211	4,129	4,136			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	302	4,160	4,167			-
INDEX (25MAN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	29	4,066	3,949			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	120	4,096	4,104			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	211	4,129	4,136			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	302	4,160	4,167			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	29	44.34	44.00			20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	120	44.00	45.88	1	44,000	24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	211	46.00	46.74			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	302	46.86	47.61			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	29	52.75	52.06	1	52,750	28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	120	52.42	52.12	1	52,420	22
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	211	56.20	55.17			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	302	57.25	56.20			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	29	49.63	49.28	7	347,430	35
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	120	48.50	48.22	1	48,500	18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	211	51.73	51.95			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	302	52.69	52.91			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	29	180.55	180.55			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	120	183.85	183.90			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	211	187.35	187.35			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	302	190.80	190.85			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	29	458.90	454.95			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	120	467.35	463.35			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	211	476.15	472.10			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	302	485.00	480.85			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	29	10.00	10.15	1	10,000	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	120	10.22	10.22	1	10,220	16
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	211	10.51	10.41	15	157,650	33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	302	10.76	10.60			-

Total Volumes	
Today	Previous
29	39

Total Value	
Today	Previous
1,140,270	1,767,580

Total Open Interest	
Today	Previous
300	307

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.

SSF- 1000 below Kes.100

100 above Kes.100

Nominal:

INDEX-100

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