

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 19, 2021
INDEX (N25I)										
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	28	4,027	4,173				1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	119	4,056	4,096				-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	210	4,088	4,129				-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	301	4,119	4,160				-
INDEX (25MN)										
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	28	4,027	4,066				5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	119	4,056	4,096				-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	210	4,088	4,129				-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	301	4,119	4,160				-
SINGLE STOCK FUTURE (SCOM)										
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	28	43.98	44.34				20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	119	44.79	44.00				24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	210	45.63	46.00				-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	301	46.48	46.86				-
SINGLE STOCK FUTURE (EQTY)										
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	28	52.40	52.75				28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	119	53.37	52.42				22
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	210	54.37	56.20				3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	301	55.38	57.25				1
SINGLE STOCK FUTURE (KCBG)										
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	28	47.83	49.63	3	143,500		33
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	119	49.18	48.50				18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	210	50.11	51.73				14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	301	51.04	52.69				1
SINGLE STOCK FUTURE (EABL)										
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	28	180.50	180.55				17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	119	183.85	183.85				16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	210	187.30	187.35				-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	301	190.75	190.80				-
SINGLE STOCK FUTURE (BATK)										
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	28	457.85	458.90				7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	119	466.25	467.35				3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	210	475.00	476.15				-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	301	483.85	485.00				-
SINGLE STOCK FUTURE (ABSA)										
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	28	10.28	10.00				31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	119	10.47	10.22				16
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	210	10.67	10.51				33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	301	10.86	10.76				5

Total Volumes	
Today	Previous
3	29

Total Value	
Today	Previous
143 500	1 140 270

Total Open Interest	
Today	Previous
298	300

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

Nominal:

INDEX-100

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