

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 20, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	27	4,055	4,027			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	118	4,084	4,056			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	209	4,116	4,088			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	300	4,147	4,119			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	27	4,055	4,027			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	118	4,084	4,056			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	209	4,116	4,088			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	300	4,147	4,119			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	27	44.29	43.98	1	44,290	20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	118	45.40	44.79			24
17-Mar-22	KE7000002983	March 19, 2021	March 17, 2022	209	46.24	45.63			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	300	47.10	46.48			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	27	52.65	52.40			28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	118	53.00	53.37	1	53,000	23
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	209	54.62	54.37			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	300	55.63	55.38			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	27	47.96	47.83	3	143,900	35
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	118	48.97	49.18			18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	209	49.88	50.11			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	300	50.81	51.04			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	27	180.50	180.50			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	118	183.80	183.85			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	209	187.25	187.30			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	300	190.70	190.75			-
SINGLE STOCK FUTURE (BATAK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	27	466.85	457.85			7
16-Dec-21	KE7000002029	December 18, 2020	December 16, 2021	118	475.40	466.25			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	209	484.25	475.00			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	300	493.25	483.85			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	27	10.18	10.28			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	118	10.20	10.47	21	214,370	32
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	209	10.56	10.67			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	300	10.76	10.86			-

Total Volumes	
Today	Previous
26	3

Total Value	
Today	Previous
455.560	143.500

Total Open Interest	
Today	Previous
317	298

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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