

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 25, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	22	4,070	4,120			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	113	4,098	4,116			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	204	4,129	4,147			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	295	4,160	4,179			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	22	4,070	4,049			4
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	113	4,098	4,116			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	204	4,129	4,147			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	295	4,160	4,179			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	22	44.00	44.50	2	88,000	22
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	113	45.51	45.87			24
17-Mar-22	KE7000002983	March 19, 2021	March 17, 2022	204	46.35	46.73			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	295	47.21	47.59			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000000982	September 18, 2020	September 16, 2021	22	53.12	53.13			28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	113	51.51	51.50	1	51,510	18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	204	55.08	55.09			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	295	56.11	56.12			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	22	48.36	48.27			37
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	113	49.23	49.14			15
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	204	50.15	50.05			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	295	50.83	50.98	10	508,300	11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	22	177.95	178.90	2	35,590	17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	113	179.30	182.15			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	204	182.65	185.55			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	295	186.05	189.00			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	22	468.05	467.10			7
16-Dec-21	KE7000002029	December 18, 2020	December 16, 2021	113	476.50	475.55			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	204	485.35	484.40			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	295	494.35	493.40			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	22	10.49	10.48	5	52,450	38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	113	10.76	10.35			16
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	204	10.96	10.97			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	295	11.17	11.17			-

Total Volumes	
Today	Previous
20	27

Total Value	
Today	Previous
735.850	827.950

Total Open Interest	
Today	Previous
313	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

INDEX-100

INDEX-100
MINI-INDEX - 10

Nominal:

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