

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 27, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	20	4,092	4,090			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	111	4,121	4,118			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	202	4,152	4,149			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	293	4,184	4,181			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	20	4,092	4,070			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	111	4,121	4,118			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	202	4,152	4,149			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	293	4,184	4,181			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	20	44.19	44.55	5	220,960	23
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	111	45.25	45.35			24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	202	46.10	46.19			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	293	46.96	47.05			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	20	53.55	53.33	2	107,100	28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	111	55.35	55.09			18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	202	56.39	56.11			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	293	57.44	57.15			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	20	48.66	48.40			37
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	111	49.54	49.27			15
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	202	50.46	50.19			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	293	51.40	51.12			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	20	178.90	178.35			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	111	182.10	181.55			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	202	185.50	184.95			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	293	188.95	188.35			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	20	467.05	467.00			7
16-Dec-21	KE7000002029	December 18, 2020	December 16, 2021	111	475.45	475.35			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	202	484.35	484.20			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	293	493.40	493.20			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	20	11.02	11.05			38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	111	11.00	11.17	21	231,000	33
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	202	11.43	11.38			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	293	11.65	11.59			-

Total Volumes	
Today	Previous
28	9

Total Value	
Today	Previous
559,060	255,950

Total Open Interest	
Today	Previous
331	314

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

MINI-INDEX - 10

Nominal:

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