

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	65	3,855	3,848			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	156	3,883	3,876			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	247	3,915	3,907			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	338	3,949	3,942			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	65	3,825	3,848	2	76,500	5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	156	3,883	3,876			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	247	3,915	3,907			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	338	3,949	3,942			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	65	41.17	41.84	14	576,480	70
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	156	41.46	41.42			27
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	242	42.24	42.20			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	338	43.08	43.03			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	65	48.51	48.27			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	156	49.40	48.10			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	247	50.33	51.03			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	338	51.33	52.03			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	65	45.02	45.02	3	135,060	18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	156	46.06	45.30			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	247	46.93	46.94			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	338	47.85	47.86			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	65	190.20	186.60			20
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	156	193.70	189.90			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	247	197.40	193.50			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	338	201.30	197.30			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	65	442.65	436.90			22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	156	450.80	444.95			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	247	459.30	453.40			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	338	468.40	462.35			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	65	10.12	9.91	1	10,120	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	156	10.40	10.40	5	52,000	20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	247	10.49	10.59			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	338	10.69	10.80			-

Total Volumes	
Today	Previous
25	27

Total Value	
Today	Previous
850 160	493 670

Total Open Interest	
Today	Previous
302	286

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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