

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	90	3,760	3,790	1	376,000	1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	181	3,802	3,825			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	272	3,838	3,868			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	363	3,880	3,766			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	90	40.85	42.50	1	40,850	29
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	181	41.82	42.23			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	272	42.67	43.16			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	363	43.59	41.60			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	90	44.89	42.88	2	89,780	13
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	181	46.39	46.03			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	272	47.33	47.04			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	363	48.35	44.35			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	90	43.26	43.28			5
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	181	44.11	44.16			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	272	45.00	45.13			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	363	45.98	42.55			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	90	190.70	197.05	3	57,220	7
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	181	195.90	201.05			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	272	199.90	205.50			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	363	204.20	193.75			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	90	454.50	454.50			18
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	181	463.40	463.70			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	272	472.80	473.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	363	483.05	450.25			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	90	9.35	10.12			3
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	181	9.54	9.55			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	272	9.73	9.76			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	363	10.10	10.10	5	50,500	5
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	90	3,770	-	1	37,700	1
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	181	3,802	-			-

Total Volumes	
Today	Previous
13	264

Total Value	
Today	Previous
652 050	9 074 240

Total Open Interest	
Today	Previous
167	157

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

Nominal:

INDEX-100

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