

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
June 21, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	87	3,776	3,760			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	178	3,809	3,802			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	269	3,845	3,838			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	360	3,887	3,880			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	87	40.85	40.85	1	40,850	29
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	178	41.84	41.82			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	269	42.69	42.67			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	360	43.61	43.59			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	87	45.87	44.89			13
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	178	46.77	46.39			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	269	47.72	47.33			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	360	48.75	48.35			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	87	42.90	43.26	4	171,600	7
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	178	44.55	44.11			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	269	45.45	45.00			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	360	46.43	45.98			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	87	193.00	190.70			7
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	178	196.80	195.90			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	269	200.80	199.90			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	360	205.15	204.20			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	87	451.50	454.50	8	361,200	26
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	178	461.00	463.40			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	269	470.40	472.80			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	360	480.55	483.05			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	87	10.36	9.35			3
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	178	10.57	9.54			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	269	10.78	9.73			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	360	11.01	10.10			5
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	87	3,762	3,770	2	75,240	3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	178	3,809	3,802			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	269	3,845	3,838			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	360	3,887	3,880			-

Total Volumes	
Today	Previous
15	13

Total Value	
Today	Previous
648,890	652,050

Total Open Interest	
Today	Previous
179	167

Abhr

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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