

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)									June 22, 2021
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	86	3.788	3.776			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	177	3.821	3.809			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	268	3.857	3.845			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	359	3.899	3.887			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	86	41.19	40.85	17	700,300	45
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	177	41.83	41.84			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	268	42.68	42.69			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	359	43.60	43.61			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	86	45.16	45.87	3	135,500	16
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	177	47.18	46.77			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	268	48.13	47.72			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	359	49.17	48.75			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	86	43.93	42.90			7
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	177	44.80	44.55			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	268	45.70	45.45			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	359	46.69	46.43			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	86	188.00	193.00	2	37,600	7
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	177	195.75	196.80			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	268	199.70	200.80			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	359	204.00	205.15			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	86	440.85	451.50			26
16-Dec-21	KE7000002029	December 18, 2020	December 16, 2021	177	449.55	461.00			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	268	458.65	470.40			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	359	468.55	480.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	86	10.18	10.36	2	20,370	3
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	177	10.51	10.57			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	268	10.73	10.78			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	359	10.96	11.01			5
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	86	3.788	3.762			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	177	3.821	3.809			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	268	3.857	3.845			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	359	3.899	3.887			-

Total Volumes	
Today	Previous
24	15

Total Value	
Today	Previous
893,770	648,890

Total Open Interest	
Today	Previous
198	179

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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