

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 6, 2021
INDEX (N25I)									
16-Sep-21	KE7000009748	September 18, 2020	September 16, 2021	10	3.905	3.931			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	101	3.930	3.957			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	192	3.960	3.988			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	283	3.991	4.018			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	10	3.905	3.931			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	101	3.930	3.957			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	192	3.960	3.988			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	283	3.991	4.018			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	10	42.19	42.21			24
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	101	42.93	42.95			524
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	192	43.73	43.76			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	283	44.54	44.57			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	10	49.25	51.04			24
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	101	50.11	50.85			18
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	192	51.04	51.80			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	283	52.00	52.77			6
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	10	46.47	46.86	2	92,940	40
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	101	47.10	47.69			18
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	192	47.98	48.58			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	283	48.88	49.49			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	10	171.40	175.70			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	101	174.40	178.80			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	192	177.65	182.15			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	283	180.95	185.55			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	10	460.95	462.35			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	101	468.95	470.50			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	192	477.75	479.30			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	283	486.65	488.25			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	10	10.43	10.42	2	20,860	38
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	101	10.59	10.75			33
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	192	10.79	10.95			33
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	283	11.00	11.00	21	231,000	2

Total Volumes	
Today	Previous
25	27

Total Value	
Today	Previous
344,800	496,620

Total Open Interest	
Today	Previous
855	874

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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