

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 14, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009748	September 18, 2020	September 16, 2021	2	3,960	3,963			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	93	3,982	3,986			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	184	4,013	4,017			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	275	4,047	4,051			-
INDEX (25MAN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	2	3,960	3,963			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	93	3,982	3,986			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	184	4,013	4,017			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	275	4,047	4,051			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	2	42.46	42.41			39
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	93	43.17	43.12			526
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	184	43.98	43.93			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	275	44.83	44.79			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	2	50.55	50.25	1	50,550	34
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	93	52.37	52.17			31
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	184	53.35	51.55			9
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	275	54.39	54.93			6
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	2	46.76	46.81			41
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	93	47.54	47.00			20
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	184	48.43	48.49			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	275	49.38	49.44			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	2	175.00	174.80			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	93	177.95	177.70			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	184	181.25	181.05			15
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	275	184.80	184.60			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	2	455.55	461.10			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	93	463.15	468.85			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	184	471.85	477.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	275	481.05	486.95			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	2	10.46	10.45	22	230,160	26
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	93	10.78	10.63			36
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	184	10.98	10.83			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	275	11.20	11.04			-

Total Volumes	
Today	Previous
23	30

Total Value	
Today	Previous
280,710	1,491,740

Total Open Interest	
Today	Previous
897	913

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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