

DERIVATIVES PRICELIST

DEBIT FINANCIALS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										September 17, 2021
INDEX (N25I)										
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	90	4,037	3,987				-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	181	4,068	4,018				-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	272	4,103	4,052				-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	363	4,145	3,965				-
INDEX (25MMN)										
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	90	4,020	3,987	1	40,200		1
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	181	4,068	4,018				-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	272	4,103	4,052				-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	363	4,145	3,965				-
SINGLE STOCK FUTURE (SCOM)										
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	90	43.36	43.35	2	86,720		530
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	181	44.72	44.17				-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	272	45.61	45.03				-
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	363	46.57	42.65				-
SINGLE STOCK FUTURE (EQTY)										
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	90	52.87	52.86	2	105,740		33
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	181	55.13	53.85				9
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	272	53.55	54.90	2	107,100		6
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	363	57.40	52.00				-
SINGLE STOCK FUTURE (KCBG)										
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	90	47.55	47.34	2	95,100		22
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	181	48.20	48.62	10	482,000		24
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	272	51.25	49.56				11
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	363	52.34	46.95				-
SINGLE STOCK FUTURE (EABL)										
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	90	178.85	177.85				16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	181	182.20	181.20				15
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	272	185.80	184.75				-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	363	189.70	175.00				-
SINGLE STOCK FUTURE (BATK)										
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	90	457.40	462.50				3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	181	465.85	471.15				-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	272	475.05	480.30				-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	363	485.05	455.00				-
SINGLE STOCK FUTURE (ABSA)										
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	90	10.63	10.62	1	10,630		37
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	181	10.72	10.82				36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	272	10.93	11.03				5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	363	11.16	10.45				-

Total Volumes	
Today	Previous
20	170

Total Value	
Today	Previous
927,490	6,489,590

Total Open Interest	
Today	Previous
748	731

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

Nominal:

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