

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 27, 2021									
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	80	3,943	3,945			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	171	3,973	3,976			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	262	4,008	4,010			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	353	4,049	4,051			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	80	3,943	3,945			2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	171	3,973	3,976			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	262	4,008	4,010			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	353	4,049	4,051			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	80	42.50	42.58	1	42,500	539
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	171	43.24	43.38			7
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	262	43.68	44.23	26	1,135,930	14
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	353	45.02	45.16			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	80	51.23	51.51			29
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	171	52.18	52.48			9
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	262	53.21	53.51			6
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	353	54.33	54.63			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	80	47.68	47.90			39
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	171	49.28	48.80	7	345,000	22
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	262	49.52	49.76			11
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	353	50.57	50.81			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	80	176.50	176.05			17
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	171	179.75	179.40			15
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	262	183.30	182.90			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	353	187.20	186.75			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	80	453.45	452.10			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	171	461.85	460.60			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	262	470.95	469.65			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	353	480.90	479.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	80	10.75	10.76			39
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	171	10.95	10.96			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	262	11.17	11.18			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	353	11.40	11.41			-

Total Volumes	
Today	Previous
34	15

Total Value	
Today	Previous
1,523,430	676,110

Total Open Interest	
Today	Previous
793	778

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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