

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
August 10, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	37	3,939	3,937			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	128	3,968	3,966			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	219	3,999	3,997			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	310	4,030	4,028			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	37	3,939	3,937			6
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	128	3,968	3,966			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	219	3,999	3,997			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	310	4,030	4,028			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	37	42.75	42.31	5	213,750	35
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	128	42.75	41.75	10	427,500	25
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	219	44.76	44.77			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	310	45.60	45.61			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	37	50.48	50.49			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	128	49.50	51.42	1	49,500	20
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	219	52.38	52.38		52,380	3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	310	51.50	53.36	1	51,500	1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	37	46.66	46.82			32
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	128	46.20	47.69	1	46,200	17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	219	48.41	48.57			9
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	310	49.32	49.49			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	37	180.05	180.05			18
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	128	183.35	183.40			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	219	186.80	186.80			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	310	190.30	190.35			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	37	448.50	448.85			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	128	456.80	452.30			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	219	465.30	460.70			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	310	474.05	469.35			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	37	9.84	9.85			32
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	128	10.03	10.03			14
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	219	10.21	10.22			43
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	310	10.40	10.41			5

Total Volumes	
Today	Previous
19	21

Total Value	
Today	Previous
840.830	849.685

Total Open Interest	
Today	Previous
314	324

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:**

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