

## 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 16, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	31	3,973	3,949			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	122	4,004	3,979			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	213	4,035	4,010			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	304	4,066	4,041			-
INDEX (25MN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	31	3,973	3,949			6
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	122	4,004	3,979			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	213	4,035	4,010			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	304	4,066	4,041			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	31	43.62	43.16	29	1,265,090	20
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	122	43.97	43.97	1	43,970	24
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	213	45.40	44.80			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	304	46.24	45.63			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000000982	September 18, 2020	September 16, 2021	31	51.25	51.19	4	205,000	28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	122	52.12	52.15			21
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	213	53.10	53.13			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	304	54.09	54.12			1
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	31	47.84	47.33	2	95,680	34
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	122	48.22	48.22	1	48,220	17
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	213	48.62	49.12	1	48,620	14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	304	51.01	50.04			1
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	31	179.65	179.65	1	17,965	17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	122	180.85	183.05			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	213	184.30	186.45			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	304	187.70	189.95			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	31	454.00	451.20			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	122	462.45	459.65			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	213	471.15	468.30			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	304	479.90	477.00			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	31	9.75	9.82	1	9,750	31
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	122	9.94	10.00	4	39,760	16
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	213	10.20	10.19			43
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	304	10.39	10.38			-

Total Volumes	
Today	Previous
44	-

Total Value	
Today	Previous
1,774,055	-

Total Open Interest	
Today	Previous
308	316

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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