

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
July 8, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	70	3,879	3,816			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	161	3,910	3,874			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	252	3,942	3,906			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	343	3,978	3,941			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	70	3,879	3,810			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	161	3,910	3,874			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	252	3,942	3,906			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	343	3,978	3,941			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE70000009875	September 18, 2020	September 16, 2021	70	40.96	41.60			63
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	161	41.73	41.74			36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	252	42.53	42.54			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	343	43.37	43.38			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE70000009982	September 18, 2020	September 16, 2021	70	49.58	46.50			27
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	161	50.51	47.56			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	252	51.47	49.96			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	343	52.50	50.95			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	70	45.25	43.95	3	135,750	18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	161	46.90	45.16			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	252	47.80	46.02			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	343	48.75	46.94			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	70	186.65	181.60	2	37,330	21
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	161	192.75	190.45			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	252	196.40	194.10			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	343	200.30	197.95			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	70	443.50	442.25	20	887,000	22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	161	455.35	450.55			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	252	464.05	459.15			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	343	473.30	468.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	70	10.12	9.89			32
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	161	10.31	10.31			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	252	10.50	10.51			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	343	10.71	10.72			-

Total Volumes	
Today	Previous
25	27

Total Value	
Today	Previous
1,060.080	980.100

Total Open Interest	
Today	Previous
300	311

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

Nominal:

INDEX-100

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