

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 9, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	69	3,874.	3,879			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	160	3,904.	3,910			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	251	3,937.	3,942			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	342	3,972.	3,978			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	69	3,876.	3,879			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	160	3,906.	3,910			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	251	3,937.	3,942			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	342	3,972.	3,978			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	69	41.55	40.96	2	83,100	62
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	160	41.40	41.73	15	621,000	27
17-Mar-22	KE7000002983	March 19, 2021	March 17, 2022	251	42.33	42.53			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	342	43.17	43.37			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000000982	September 18, 2020	September 16, 2021	69	47.58	49.58	1	47,580	28
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	160	48.10	50.51	1	48,100	15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	251	51.43	51.47			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	342	52.44	52.50			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	69	46.02	45.25			18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	160	45.30	46.90	1	45,300	28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	251	47.75	47.80			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	342	48.70	48.75			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	69	189.60	186.65			21
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	160	193.10	192.75			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	251	196.75	196.40			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	342	200.65	200.30			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	69	450.30	443.50			22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	160	458.65	455.35			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	251	467.30	464.05			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	342	476.55	473.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	69	9.90	10.12	1	9,900	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	160	10.35	10.31			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	251	10.55	10.50			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	342	10.76	10.71			-

Total Volumes	
Today	Previous
21	25

Total Value	
Today	Previous
854,980	1,060,080

Total Open Interest	
Today	Previous
290	300

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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