

**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 14, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	64	3,871	3,855			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	155	3,900	3,883			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	246	3,931	3,915			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	337	3,966	3,949			-
INDEX (25MN)									
16-Sep-21	KE7000003876	September 18, 2020	September 16, 2021	64	3,871	3,825			5
16-Dec-21	KE7000003983	December 18, 2020	December 16, 2021	155	3,900	3,883			-
17-Mar-22	KE7000004098	March 19, 2021	March 17, 2022	246	3,931	3,915			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	337	3,966	3,949			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	64	41.79	41.17	2	83,590	71
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	155	41.46	41.46	10	414,600	37
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	246	42.81	42.24			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	337	43.65	43.08			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	64	48.60	48.51			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	155	49.49	49.40			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	246	50.43	50.33			1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	337	51.42	51.33			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	64	45.06	45.02			18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	155	45.89	46.06			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	246	46.76	46.93			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	337	47.68	47.85			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	64	186.80	190.20	11	205,500	9
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	155	192.90	193.70			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	246	196.55	197.40			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	337	200.45	201.30			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	64	442.55	442.65			22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	155	450.70	450.80			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	246	459.20	459.30			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	337	468.30	468.40			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	64	9.99	10.12	5	49,960	31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	155	10.23	10.40			20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	246	10.42	10.49			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	337	10.63	10.69			-

Total Volumes	
Today	Previous
28	25

Total Value	
Today	Previous
753 650	850 160

Total Open Interest	
Today	Previous
302	302

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.

SSE- 1000 below Kes 100

100 above Kes.100

**Nominal:**

INDEX-100

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