

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 15, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	63	3.902	3.871	1	390.200	1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	154	3.944	3.900			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	245	3.975	3.931			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	336	4.011	3.966			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	63	3.914	3.871			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	154	3.944	3.900			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	245	3.975	3.931			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	336	4.011	3.966			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	63	42.11	41.79	18	758,050	65
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	154	42.88	41.46			37
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	245	43.69	42.81			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	336	44.55	43.65			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	63	49.04	48.60			26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	154	49.95	49.49			15
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	245	50.89	50.43	1		1
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	336	51.89	51.42			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	63	45.41	45.06			18
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	154	46.24	45.89			28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	245	47.12	46.76	5		5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	336	48.05	47.68			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	63	190.15	186.80			9
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	154	193.65	192.90			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	245	197.30	196.55			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	336	201.20	200.45			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	63	446.00	442.55			22
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	154	454.20	450.70			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	245	462.80	459.20			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	336	471.90	468.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	63	10.10	9.99			31
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	154	10.29	10.23			20
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	245	10.48	10.42			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	336	10.69	10.63			-

Total Volumes	
Today	Previous
19	28

Total Value	
Today	Previous
1,148,250	753,650

Total Open Interest	
Today	Previous
296	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.

SSF- 1000 below Kes.100

100 above Kes.100

Nominal:

INDEX-100

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