

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 23, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	85	3,773	3,788			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	174	3,804	3,821			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	267	3,842	3,857			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	358	3,883	3,899			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	85	3,773	3,788			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	176	3,806	3,821			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	267	3,842	3,857			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	358	3,883	3,899			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	85	41.18	41.19	9	370,700	54
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	176	41.66	41.83			22
17-Mar-22	KE7000002930	March 19, 2021	March 17, 2022	267	42.51	42.68			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	358	43.43	43.60			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	85	46.26	45.16			16
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	176	46.50	47.18	1	46,500	14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	267	48.12	48.13			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	358	49.16	49.17			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	85	44.02	43.93			7
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	176	44.89	44.80			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	267	45.80	45.70			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	358	46.79	46.69			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	85	187.85	188.00			7
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	176	191.55	195.75			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	267	195.45	199.70			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	358	199.65	204.00			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	85	432.50	440.85	10	432,500	36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	176	441.90	449.55			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	267	450.90	458.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	358	460.60	468.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	85	10.12	10.18	1	10,120	4
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	176	10.46	10.51			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	267	10.67	10.73			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	358	10.90	10.96			-

Total Volumes	
Today	Previous
21	24

Total Value	
Today	Previous
859,820	893,770

Total Open Interest	
Today	Previous
218	198

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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