

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 28, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	80	3,780	3,767			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	171	3,811	3,797			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	262	3,842	3,829			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	353	3,878	3,864			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	80	3,780	3,767			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	171	3,811	3,797			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	262	3,842	3,829			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	353	3,878	3,864			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	80	40.84	40.95	3	122,520	59
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	171	41.11	41.25			36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	262	41.91	40.80			10
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	353	42.75	42.83			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	80	46.49	47.29	7	325,480	18
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	171	46.59	48.19	1	46,590	14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	262	49.14	49.11			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	353	50.12	50.10			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	80	44.31	44.50	2	88,620	9
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	171	45.47	45.34			27
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	262	46.34	46.22			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	353	47.27	47.14			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	80	181.75	182.90	16	290,800	21
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	171	187.55	187.65			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	262	191.15	191.25			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	353	195.00	195.10			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	80	434.55	434.85			36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	171	442.80	443.10			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	262	451.35	451.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	353	460.40	460.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	80	10.11	10.07	6	60,680	21
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	171	10.33	10.26			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	262	10.53	10.46			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	353	10.74	10.67			-

Total Volumes	
Today	Previous
35	28

Total Value	
Today	Previous
934,690	1,104,280

Total Open Interest	
Today	Previous
274	251

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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