

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 30, 2021									
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	78	3,788	3,778			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	169	3,819	3,808			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	260	3,851	3,840			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	351	3,886	3,875			-
INDEX (25MMN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	78	3,788	3,778			3
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	169	3,819	3,808			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	260	3,851	3,840			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	351	3,886	3,875			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	78	41.20	40.49	7	288,440	60
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	169	41.87	41.26			36
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	260	42.68	42.21			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	351	43.53	42.90			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	78	44.20	46.00	9	397,820	16
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	169	45.09	46.09	1	45,090	14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	260	47.11	48.76			-
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	351	48.06	49.73			-
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	78	43.00	44.20	2	86,000	7
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	169	43.05	45.05	1	43,050	28
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	260	44.90	45.91			5
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	351	45.80	46.83			-
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	78	181.00	183.00	6	108,600	23
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	169	186.70	186.45			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	260	190.30	190.05			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	351	194.10	193.85			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	78	452.60	437.75			36
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	169	461.25	446.10			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	260	470.10	454.65			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	351	479.55	463.80			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	78	9.90	10.14	1	9,900	20
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	169	10.25	10.20			15
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	260	10.44	10.53			5
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	351	10.65	10.74			-

Total Volumes	
Today	Previous
27	29

Total Value	
Today	Previous
978 900	759 200

Total Open Interest	
Today	Previous
277	281

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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