

## DERIVATIVES PRICELIST

DERIVATIVES FUTURE CONTRACTS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 7, 2021
INDEX (N25I)									
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	9	3,893	3,905			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	100	3,917	3,930			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	191	3,947	3,960			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	282	3,977	3,991			-
INDEX (25MN)									
16-Sep-21	KE7000003876	June 18, 2021	September 16, 2021	9	3,893	3,905			5
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	100	3,917	3,930			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	191	3,947	3,960			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	282	3,977	3,991			-
SINGLE STOCK FUTURE (SCOM)									
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	9	42.00	42.19	2	84,000	24
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	100	42.36	42.93			524
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	191	43.15	43.73			-
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	282	43.95	44.54			-
SINGLE STOCK FUTURE (EQTY)									
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	9	49.46	49.25	7	346,220	26
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	100	50.00	50.11	5	250,000	21
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	191	50.88	51.04			3
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	282	51.83	52.00			6
SINGLE STOCK FUTURE (KCBG)									
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	9	46.80	46.47	2	93,600	41
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	100	46.00	47.10	6	276,000	20
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	191	48.08	47.98			14
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	282	48.97	48.88			11
SINGLE STOCK FUTURE (EABL)									
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	9	175.65	171.40			17
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	100	178.70	174.40			16
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	191	182.00	177.65			-
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	282	185.40	180.95			-
SINGLE STOCK FUTURE (BATK)									
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	9	464.15	460.95			7
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	100	472.20	468.95			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	191	481.00	477.75			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	282	490.00	486.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	9	10.30	10.43	5	51,540	42
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	100	10.49	10.59			33
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	191	10.88	10.79	6	65,300	36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	282	10.88	11.00			21

Total Volumes	
Today	Previous
33	25

Total Value	
Today	Previous
1,166,660	344,800

Total Open Interest	
Today	Previous
870	855

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

INDEX-100  
MINI-INDEX - 10

**Nominal:**

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