

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 23, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	55	3,646	3,634			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	146	3,680	3,670			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	237	3,726	3,716			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	328	3,787	3,776			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	55	39.00	38.98	2	78,000	80
16-Sep-21	KE7000000975	September 18, 2020	September 16, 2021	146	38.55	38.87	70	2,698,500	30
16-Dec-21	KE7000001465	December 18, 2020	December 16, 2021	237	39.44	39.78			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	328	40.50	40.83			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	55	38.75	38.17	3	116,260	22
16-Sep-21	KE7000000982	September 18, 2020	September 16, 2021	146	40.26	39.09			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	237	41.20	40.00			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	328	42.30	41.06			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	55	38.47	41.36			23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	146	39.24	39.30			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	237	40.15	40.21			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	328	41.22	41.28			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	55	171.60	171.00			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	146	175.05	175.10			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	237	179.10	179.15			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	328	183.90	183.90			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	55	437.85	436.95			3
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	146	443.10	446.00			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	237	453.45	456.35			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	328	465.60	468.40			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	55	8.80	8.69			45
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	146	8.06	7.96	1		1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	237	8.25	8.15			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	328	8.47	8.37			1

Total Volumes	
Today	Previous
75	33

Total Value	
Today	Previous
2,892,760	1,107,460

Total Open Interest	
Today	Previous
287	284

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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