

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	1	3,768	3,758			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	92	3,792	3,782			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	183	3,828	3,817			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	274	3,871	3,861			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	1	41.95	41.61			124
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	92	41.75	41.41			29
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	183	42.60	42.25			22
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	274	43.54	43.18			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	1	44.11	44.25			21
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	92	44.87	44.93			9
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	183	45.78	45.84			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	274	46.79	46.85			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	1	42.90	42.41	1	42,900	21
16-Sep-21	KE7000001104	September 18, 2020	September 16, 2021	92	43.24	43.15			5
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	183	44.12	44.02			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	274	45.09	44.99			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	1	191.00	189.20			12
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	92	194.30	193.60			6
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	183	198.25	197.50			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	274	202.60	201.85			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	1	450.55	452.60			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	92	454.85	456.95			18
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	183	464.05	466.25			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	274	474.25	476.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	1	10.05	10.16			64
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	92	9.31	9.30			2
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	183	9.50	9.55			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	274	9.71	9.76			-

Total Volumes	
Today	Previous
1	7

Total Value	
Today	Previous
42 900	113 110

Total Open Interest	
Today	Previous
401	401

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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