

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	ATM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 5, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	43	3,634	3,693	1	363,400	1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	134	3,725	3,726			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	225	3,721	3,772			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	316	3,831	3,832			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	43	40.25	39.80	2	80,500	124
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	134	41.18	39.50			10
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	225	41.11	41.38			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	316	42.19	42.47			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	43	40.14	39.00			30
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	134	39.15	40.63	15	587,250	15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	225	41.87	41.56			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	316	39.15	42.65	14	548,100	14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	43	40.69	40.30			23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	134	41.49	41.14			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	225	42.44	42.09			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	316	43.56	43.19			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	43	170.45	171.25			22
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	134	173.80	174.60			3
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	225	177.80	178.65			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	316	182.45	183.30			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	43	461.00	461.10			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	134	466.60	452.20			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	225	477.30	453.50			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	316	489.85	455.30			3
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	43	8.72	8.81			46
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	134	7.98	8.02			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	225	8.16	8.21			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	316	8.38	8.42			1

Total Volumes	
Today	Previous
32	70

Total Value	
Today	Previous
1,579,250	2,762,090

Total Open	Interest
Today	Previous
368	339

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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