

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 11, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	37	3.635	3.740			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	128	3.668	3.774			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	219	3.712	3.819			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	310	3.769	3.878			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	37	40.19	40.33	3	120,570	128
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	128	40.23	40.49			10
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	219	41.14	41.42			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	310	42.20	42.49			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	37	40.99	41.05	6	245,950	41
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	128	42.10	41.91			15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	219	43.06	42.86			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	310	44.17	43.96			14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	37	42.00	42.64	2	84,000	19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	128	43.54	43.50			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	219	44.53	44.48			23
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	310	45.67	45.63			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	37	172.70	172.70			22
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	128	176.15	176.20			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	219	180.15	180.20			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	310	184.75	184.85			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	37	473.85	472.70			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	128	479.80	478.65			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	219	490.70	489.50			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	310	495.15	502.15	3	148,545	-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	37	8.83	8.83			46
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	128	8.09	8.09			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	219	8.27	8.28			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	310	8.49	8.49			15

Total Volumes	
Today	Previous
14	28

Total Value	
Today	Previous
599,065	1,143,640

Total Open	Interest
Today	Previous
396	396

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

Nominal:

INDEX-100

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