

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	31	3,564	3,589			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	122	3,596	3,622			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	213	3,638	3,665			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	304	3,692	3,721			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	31	39.23	39.66	21	823,910	124
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	122	39.02	39.46			10
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	213	39.89	40.36			14
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	304	40.90	41.40			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	31	40.75	41.15	2	81,500	43
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	122	41.89	41.98			15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	213	42.83	42.93			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	304	43.91	44.03			14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	31	41.00	41.50	2	82,000	15
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	122	42.00	43.01			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	213	43.80	43.98	10	438,000	13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	304	44.02	45.11			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	31	173.10	173.10	2	34,620	15
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	122	175.65	176.55			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	213	179.60	180.55			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	304	184.10	185.20			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	31	473.95	473.35			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	122	479.90	479.35			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	213	490.70	490.15			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	304	503.10	502.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	31	8.93	8.80	16	142,900	61
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	122	8.18	8.11			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	213	8.36	8.29			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	304	8.58	8.50			15

Total Volumes	
Today	Previous
53	34

Total Value	
Today	Previous
1 602 930	1 230 980

Total Open Interest	
Today	Previous
375	387

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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