

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	27	3,589	3,551			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	118	3,619	3,585			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	209	3,660	3,627			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	300	3,712	3,680			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	27	39.18	39.13	10	391,800	119
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	118	39.49	38.40			75
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	209	40.36	39.76			4
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	300	41.37	40.76			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	27	41.50	41.20	34	1,411,300	19
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	118	42.47	42.02			15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	209	43.40	42.96			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	300	44.48	44.04			14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	27	40.30	40.80	20	806,000	19
16-Sep-21	KE7000001104	September 18, 2020	September 16, 2021	118	41.96	41.51			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	209	42.88	42.43			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	300	43.95	43.50			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	27	174.70	173.45			22
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	118	178.05	177.85			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	209	181.95	181.80			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	300	186.50	186.35			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	27	471.85	470.70			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	118	477.40	476.55			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	209	487.95	487.15			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	300	500.10	499.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	27	9.11	9.05	28	255,300	89
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	118	8.40	8.32			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	209	8.58	8.50			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	300	8.80	8.72			15

Total Volumes	
Today	Previous
92	48

Total Value	
Today	Previous
2 864 400	2 061 625

Total Open Interest	
Today	Previous
450	442

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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