

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 24, 2021
INDEX										
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	24	3,693	3,589				1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	115	3,723	3,619				-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	206	3,765	3,660				-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	297	3,819	3,712				-
SINGLE STOCK FUTURE (SCOM)										
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	24	41.06	39.18		27	1,108,760	123
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	115	39.09	39.49		31	1,212,000	75
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	206	42.69	40.36				-
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	297	43.74	41.37				4
SINGLE STOCK FUTURE (EQTY)										
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	24	41.62	41.50		4	166,480	19
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	115	43.41	42.47				15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	206	44.36	43.40				14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	297	45.46	44.48				14
SINGLE STOCK FUTURE (KCBG)										
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	24	41.80	40.30		3	125,410	18
16-Sep-21	KE7000001074	September 18, 2020	September 16, 2021	115	42.80	41.96				13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	206	43.74	42.88				13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	297	44.82	43.95				5
SINGLE STOCK FUTURE (EABL)										
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	24	175.70	174.70		4	70,290	22
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	115	175.00	178.05		10	175,000	11
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	206	188.10	181.95				-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	297	192.75	186.50				-
SINGLE STOCK FUTURE (BATK)										
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	24	473.65	471.85				4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	115	479.15	477.40				3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	206	489.70	487.95				3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	297	501.80	500.10				-
SINGLE STOCK FUTURE (ABSA)										
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	24	9.06	9.11		1	9,060	89
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	115	8.39	8.40				1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	206	8.57	8.58				1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	297	8.79	8.80				15

Total Volumes	
Today	Previous
80	92

Total Value	
Today	Previous
2 867 000	2 864 400

Total Open Interest	
Today	Previous
463	450

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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