

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	23	3,726	3,589			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	114	3,757	3,619			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	205	3,799	3,660			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	296	3,853	3,712			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	23	42.40	39.18	12	508,910	123
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	114	42.50	39.49	1	42,500	74
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	205	43.72	40.36			4
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	296	44.80	41.37			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	23	42.17	41.50	5	210,880	18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	114	42.99	42.47			15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	205	43.94	43.40			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	296	45.02	44.48			14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	23	42.39	40.30			18
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	114	43.20	41.96			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	205	44.14	42.88			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	296	45.24	43.95			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	23	178.70	174.70	2	35,740	20
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	114	181.00	178.05	5	90,500	6
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	205	189.10	181.95			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	296	193.75	186.50			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	23	466.30	471.85			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	114	471.65	477.40			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	205	482.00	487.95			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	296	493.90	500.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	23	9.27	9.11	1	9,270	90
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	114	8.51	8.40			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	205	8.70	8.58			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	296	8.91	8.80			15

Total Volumes	
Today	Previous
26	80

Total Value	
Today	Previous
897 800	2 867 000

Total Open Interest	
Today	Previous
455	463

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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