

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	22	3,714	3,726			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	113	3,743	3,757			-
16-Dec-21	KE7000001548	December 18, 2020	December 16, 2021	204	3,785	3,799			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	295	3,839	3,853			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	22	41.18	42.40	10	411,800	123
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	113	42.50	42.50	35	1,487,500	39
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	204	42.72	43.72			4
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	295	43.77	44.80			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	22	42.83	42.17	7	299,820	23
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	113	42.99	42.99	15	644,850	-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	204	45.49	43.94			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	295	44.02	45.02	14	616,280	-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	22	42.60	42.39	4	170,420	18
16-Sep-21	KE7000001194	September 18, 2020	September 16, 2021	113	43.95	43.20			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	204	44.92	44.14			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	295	46.03	45.24			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	22	180.50	178.70	5	90,250	22
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	113	184.50	181.00			6
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	204	188.50	189.10			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	295	193.20	193.75			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	22	469.20	466.30			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	113	462.65	471.65	15	693,975	3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	204	485.00	482.00			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	295	497.00	493.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	22	9.28	9.27	3	27,840	93
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	113	8.51	8.51			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	204	8.70	8.70			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	295	8.91	8.91			15

Total Volumes	
Today	Previous
108	26

Total Value	
Today	Previous
4 442 735	897 800

Total Open Interest	
Today	Previous
401	455

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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