

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 27, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	21	3.670	3.714			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	112	3.699	3.743			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	203	3.740	3.785			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	294	3.793	3.839			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	21	40.24	41.18	10	402,400	125
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	112	41.50	42.50	3	124,500	39
16-Dec-21	KE7000001462	December 18, 2020	December 16, 2021	203	41.19	42.72			4
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	294	42.21	43.77			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	21	43.63	42.83			23
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	112	44.46	42.99			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	203	45.43	45.49			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	294	46.55	44.02			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	21	42.46	42.60	3	127,400	20
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	112	42.92	43.95			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	203	43.86	44.92			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	294	44.94	46.03			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	21	184.00	180.50	1	18,400	16
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	112	189.30	184.50			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	203	193.45	188.50			6
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	294	198.20	193.20			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	21	466.40	469.20			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	112	471.70	462.65			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	203	482.00	485.00			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	294	493.90	497.00			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	21	9.66	9.28	3	28,990	96
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	112	8.83	8.51			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	203	9.03	8.70			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	294	9.25	8.91			15

Total Volumes	
Today	Previous
20	108

Total Value	
Today	Previous
701,690	4,442,735

Total Open Interest	
Today	Previous
402	401

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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