

**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 19, 2021									
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	29	3,519	3,565			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	120	3,551	3,568			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	211	3,592	3,610			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	302	3,645	3,663			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	29	38.58	38.54	26	1,003,320	118
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	120	38.40	39.05	13	499,200	38
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	211	38.88	39.20			4
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	302	39.86	40.19			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	29	41.21	41.56			45
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	120	42.03	41.93			15
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	211	42.97	42.87			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	302	44.05	43.96			14
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	29	40.41	41.22			15
16-Sep-21	KE7000001074	September 18, 2020	September 16, 2021	120	41.21	42.04			13
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	211	42.13	42.98			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	302	43.19	44.06			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	29	173.00	173.95	2	34,600	17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	120	178.10	177.40			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	211	182.10	181.35			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	302	186.70	185.95			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	29	471.80	471.85			4
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	120	477.65	477.75			3
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	211	488.35	488.45			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	302	500.65	500.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	29	8.95	8.88			61
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	120	8.22	8.14			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	211	8.40	8.32			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	302	8.61	8.53			15

Total Volumes	
Today	Previous
41	37

Total Value	
Today	Previous
1 537 120	1 762 730

Total Open Interest	
Today	Previous
402	403

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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