

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
<b>INDEX</b>									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	65	3,566	3,547			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	156	3,600	3,581			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	247	3,646	3,627			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	338	3,706	3,686			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	65	37.07	36.70			55
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	156	36.42	36.33			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	247	36.90	37.19	15	553,500	17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	338	38.28	38.18			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	65	38.00	38.14	5	190,000	20
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	156	39.27	38.92			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	247	37.85	39.83	6	227,100	14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	338	41.27	40.90			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	65	41.37	41.12			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	156	38.66	37.75			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	247	39.57	39.32			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	338	40.63	40.38			5
<b>SINGLE STOCK FUTURE (EABL)</b>									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	65	171.65	167.65			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	156	175.20	171.10			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	247	179.30	175.10			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	338	184.10	179.80			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	65	440.15	404.15	1	44,015	-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	156	412.40	412.50			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	247	422.10	422.25			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	338	433.40	433.55			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	65	8.96	8.98			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	156	8.23	8.25			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	247	8.42	8.45			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	338	8.65	8.67			5

Total Volumes	
Today	Previous
27	12

Total Value	
Today	Previous
1,014,615	450,900

Total Open Interest	
Today	Previous
258	235

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

SSF- 1000 below Kes.100

100 above Kes.100

Nominal:

INDEX-100

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