

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 14, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	64	3,589	3,566			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	155	3,624	3,600			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	246	3,670	3,644			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	337	3,730	3,706			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	64	37.51	37.07			55
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	155	36.88	36.42			30
16-Dec-21	KE7000001456	December 18, 2020	December 16, 2021	246	37.75	36.90			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	337	38.76	38.28			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	64	38.50	38.00	6	231,000	20
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	155	39.52	39.27			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	246	40.45	37.85			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	337	41.52	41.27			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	64	41.81	41.37			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	155	39.11	38.66			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	246	40.04	39.57			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	337	41.11	40.63			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	64	171.10	171.65			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	155	166.20	175.20	1	16,620	-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	246	178.70	179.30			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	337	183.50	184.10			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	64	460.15	440.15	1	46,015	1
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	155	412.55	412.40			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	246	422.25	422.10			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	337	433.55	433.40			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	64	8.86	8.96			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	155	8.12	8.23	1		1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	246	8.31	8.42			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	337	8.54	8.65			1

Total Volumes	
Today	Previous
8	27

Total Value	
Today	Previous
293,635	1,014,615

Total Open Interest	
Today	Previous
260	258

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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