

**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	63	3,632	3,589			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	154	3,667	3,624			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	245	3,713	3,670			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	336	3,774	3,730			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	63	37.83	37.51	12	454,010	51
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	154	37.95	36.88			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	245	38.84	37.75			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	336	39.88	38.76			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	63	38.75	38.50	4	155,000	20
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	154	39.77	39.52			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	245	40.70	40.45			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	336	41.78	41.52			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	63	41.62	41.81	5	208,110	23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	154	39.62	39.11			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	245	40.55	40.04			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	336	41.64	41.11			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	63	169.40	171.10	4	67,770	19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	154	175.35	166.20			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	245	179.45	178.70			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	336	184.25	183.50			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	63	471.95	460.15	5	235,995	2
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	154	416.05	412.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	245	425.80	422.25			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	336	437.20	433.55			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	63	8.89	8.86	4	35,580	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	154	8.20	8.12			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	245	8.40	8.31			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	336	8.62	8.54			-

Total Volumes	
Today	Previous
34	8

Total Value	
Today	Previous
1 156 465	293 635

Total Open Interest	
Today	Previous
256	260

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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