

**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	62	3,644	3,632			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	153	3,683	3,667			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	244	3,730	3,713			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	335	3,791	3,774			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	62	38.07	37.83	13	495,000	39
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	153	38.32	37.95	20	766,500	30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	244	39.10	38.84			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	335	40.15	39.88			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	62	38.76	38.75	1	38,760	21
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	153	40.07	39.77			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	244	41.01	40.70			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	335	42.11	41.78			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	62	42.44	41.62			23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	153	39.77	39.62			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	244	40.71	40.55			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	335	41.80	41.64			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	62	171.75	169.40			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	153	175.35	175.35			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	244	179.45	179.45			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	335	184.25	184.25			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	62	471.95	471.95	1	47,195	3
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	153	416.50	416.05			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	244	426.25	425.80			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	335	437.70	437.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	62	8.89	8.89			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	153	8.16	8.20			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	244	8.35	8.40			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	335	8.58	8.62			-

Total Volumes	
Today	Previous
35	34

Total Value	
Today	Previous
1 347 455	1 156 465

Total Open Interest	
Today	Previous
246	254

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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