

**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									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	2	3,627	3,619			2
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	93	3,650	3,642			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	184	3,687	3,679			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	275	3,735	3,727			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	2	37.20	37.37	15	558,000	66
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	93	38.05	38.01			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	184	37.45	37.40			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	275	38.34	38.30			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	2	40.00	40.02	6	240,000	20
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	93	40.05	40.71	6	240,300	10
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	184	41.60	41.56			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	275	42.59	38.35			11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	2	40.00	39.67	10	400,000	16
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	93	40.65	38.00			27
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	184	38.94	38.66			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	275	39.89	38.00			8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	2	175.05	175.05			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	93	178.05	178.10			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	184	181.75	181.80			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	275	186.10	186.15			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	2	484.10	480.20			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	93	462.15	458.20			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	184	471.90	467.85			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	275	483.10	478.95			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	2	9.45	9.36	6	56,700	17
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	93	9.48	9.53			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	184	8.77	8.81			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	275	8.89	9.02			-

Total Volumes	
Today	Previous
43	22

Total Value	
Today	Previous
1 495 000	838 100

Total Open Interest	
Today	Previous
287	282

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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