

**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	1	3,637	3,627			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	92	3,659	3,650			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	183	3,696	3,687			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	274	3,745	3,735			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	1	37.34	37.20	29	1,082,900	66
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	92	38.20	38.05			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	183	37.59	37.45			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	274	38.49	38.34			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	1	40.05	40.00	1	40,050	20
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	92	40.95	40.05			10
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	183	41.80	41.60			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	274	42.79	42.59			11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	1	40.11	40.00			16
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	92	40.79	40.65			27
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	183	39.11	38.96			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	274	40.04	39.89			8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	1	174.25	175.05			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	92	177.25	178.05			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	183	180.95	181.75			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	274	185.25	186.10			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	1	480.30	484.10			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	92	458.25	462.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	183	467.85	471.90			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	274	478.95	483.10			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	1	9.34	9.45			17
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	92	9.50	9.48			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	183	8.78	8.77			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	274	8.89	8.97			-

Total Volumes	
Today	Previous
30	43

Total Value	
Today	Previous
1 122 950	1 495 000

Total Open Interest	
Today	Previous
287	287

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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