

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 26, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	83	3.686	3.730			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	174	3.723	3.768			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	265	3.771	3.817			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	356	3.833	3.879			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	83	38.57	39.66	4	154,300	40
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	174	38.30	39.08			30
16-Dec-21	KE7000001465	December 18, 2020	December 16, 2021	265	39.21	40.01			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	356	40.26	41.08			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	83	41.63	41.50			18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	174	42.50	43.39			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	265	43.51	44.41			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	356	44.67	45.60			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	83	41.73	42.65			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	174	39.05	39.99			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	265	39.98	40.94			8
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	356	41.06	42.04			-
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	83	170.30	170.60			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	174	173.85	174.15			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	265	178.00	178.25			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	356	182.75	183.00			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	83	416.10	415.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	174	424.80	424.15			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	265	434.95	434.20			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	356	446.70	445.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	83	8.90	9.08	2	17,800	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	174	8.27	8.35			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	265	8.46	8.55			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	356	8.69	8.78			-

Total Volumes	
Today	Previous
6	10

Total Value	
Today	Previous
172,100	415,000

Total Open	Interest
Today	Previous
197	197

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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