

## 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 29, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	80	3,549	3,686			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	171	3,584	3,723			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	262	3,631	3,771			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	353	3,691	3,833			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	80	37.70	38.57			40
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	171	37.07	38.30			30
16-Dec-21	KE7000001456	December 18, 2020	December 16, 2021	262	37.95	39.21			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	353	38.97	40.26			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	80	38.10	41.63			18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	171	38.89	42.50			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	262	39.81	43.51			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	353	40.88	44.67			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	80	39.98	41.73			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	171	37.26	39.05			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	262	40.11	39.98	5	200,550	13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	353	40.50	41.06	5	202,500	5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	80	160.80	170.30			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	171	164.15	173.85			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	262	168.05	178.00			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	353	172.55	182.75			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	80	409.70	416.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	171	418.25	424.80			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	262	428.20	434.95			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	353	439.70	446.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	80	8.60	8.90	2	17,200	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	171	8.03	8.27			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	262	8.22	8.46			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	353	9.00	8.69	5	45,000	1

Total Volumes	
Today	Previous
17	6

Total Value	
Today	Previous
465,250	172,100

Total Open Interest	
Today	Previous
212	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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