

## 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-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	6	3,296	3,280			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	97	3,370	3,300	1	337,000	1
17-Jun-21	KE6000008670	July 19, 2019	June 17, 2021	188	3,343	3,327			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	279	3,377	3,360			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	6	32.97	32.68			31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	97	33.54	33.24			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	188	34.18	32.63			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	279	34.91	34.59			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	6	35.02	34.80			12
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	97	35.63	35.33			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	188	36.31	36.00			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	279	37.08	36.76			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	6	37.03	37.03			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	97	37.15	37.67	10	371,500	12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	188	37.17	38.39	10	371,750	10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	279	39.20	39.19			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	6	154.85	154.00			12
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	97	157.50	157.80			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	188	160.50	160.80			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	279	163.90	164.20			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	6	390.25	390.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	97	397.00	397.55			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	188	404.55	405.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	279	413.10	413.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	6	9.57	9.73			13
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	97	9.73	9.75			2
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	188	9.80	10.08	10	98,000	10
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	279	10.13	10.30			-

Total Volumes	
Today	Previous
31	11

Total Value	
Today	Previous
1 178 250	298 150

Total Open Interest
Today
Previous

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

INDEX-100

**Nominal:**

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