

## 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	2	3,292	3,306			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	93	3,311	3,325			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	184	3,338	3,352			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	275	3,372	3,386			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	2	33.06	32.97			31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	93	33.62	33.73			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	184	34.26	34.37			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	275	34.98	35.09			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	2	35.01	34.95			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	93	35.60	35.61			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	184	36.28	36.29			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	275	37.04	37.05			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	2	36.91	36.96			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	93	37.53	37.59			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	184	38.25	38.31			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	275	39.05	39.11			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	2	151.50	152.30			12
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	93	152.00	154.85	10	152,000	10
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	184	152.10	157.80	10	152,100	10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	275	160.30	161.15			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	2	392.30	396.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	93	398.95	403.35			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	184	406.55	411.05			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	275	415.10	419.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000008323	December 23, 2019	December 17, 2020	2	9.34	9.45			13
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	93	9.50	9.50			2
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	184	9.68	9.68			10
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	275	9.88	9.89			-

Total Volumes	
Today	Previous
20	21

Total Value	
Today	Previous
304 100	412 150

Total Open Interest	
Today	Previous
171	151

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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