

## 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	84	3,361	3,349			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	175	3,388	3,376			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	266	3,423	3,410			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	357	3,466	3,452			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	84	34.52	34.53			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	175	35.18	35.19			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	266	35.92	35.92			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	357	36.76	36.75			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	84	35.13	35.13	3	105,390	24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	175	35.85	35.81			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	266	36.61	36.56			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	357	37.46	37.40			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	84	37.45	37.47	2	74,900	17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	175	38.28	38.19			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	266	39.09	38.99			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	357	40.00	39.88			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	84	158.40	152.25			30
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	175	161.40	160.40			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	266	164.80	163.75			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	357	168.65	167.50			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	84	390.90	396.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	175	398.35	403.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	266	406.75	412.05			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	357	416.20	421.55			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	84	9.77	9.30			27
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	175	9.95	9.25			25
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	266	10.16	9.76			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	357	10.40	9.99			-

Total Volumes	
Today	Previous
5	15

Total Value	
Today	Previous
180 290	168 875

Total Open Interest	
Today	Previous
162	159

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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