

## 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	80	3,361	3,361			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	171	3,388	3,388			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	262	3,422	3,423			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	353	3,465	3,466			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	80	34.60	34.52			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	171	35.25	35.18			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	262	35.99	35.92			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	353	36.83	36.76			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	80	35.51	35.13			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	171	36.18	35.85			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	262	36.94	36.61			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	353	37.80	37.46			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	80	38.10	37.45			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	171	38.82	38.28			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	262	39.63	39.09			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	353	40.55	40.00			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	80	155.20	158.40			30
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	171	158.15	161.40			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	262	161.45	164.80			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	353	165.20	168.65			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	80	395.15	390.90			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	171	402.65	398.35			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	262	411.10	406.75			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	353	420.65	416.20			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	80	9.56	9.77			27
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	171	9.20	9.95	5	46,000	30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	262	9.94	10.16			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	353	10.17	10.40			-

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
46 000	180 290

Total Open Interest	
Today	Previous
167	162

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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