

## DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
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	69	3,231	3,213			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	160	3,255	3,235			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	251	3,282	3,262			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	342	3,317	3,296			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	69	30.41	30.37			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	160	30.98	30.93			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	251	31.57	31.53			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	342	32.25	32.20			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	69	36.00	34.47	1	36,000	11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	160	35.92	36.00			4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	251	36.61	35.77			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	342	37.40	36.54			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	69	37.49	37.40			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	160	38.19	38.09			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	251	38.92	38.82			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	342	39.76	39.66			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	69	166.40	163.20			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	160	169.50	166.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	251	172.80	169.40			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	342	176.50	173.05			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	69	348.50	353.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	160	355.00	360.20			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	251	361.85	367.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	342	369.65	375.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	69	9.50	9.54			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	160	9.67	9.72			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	251	9.86	9.90			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	342	10.07	10.12			-

Total Volumes	
Today	Previous
1	4

Total Value	
Today	Previous
36 000	144 000

Total Open Interest	
Today	Previous
60	59

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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