

## 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	52	3,190	3,190			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	143	3,216	3,216			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	234	3,241	3,241			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	325	3,275	3,275			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	52	30.75	30.75	2	61,500	30
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	143	31.30	31.30			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	234	31.89	31.89			-
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	325	32.57	32.57			5
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	52	34.73	34.73			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	143	35.40	35.40			4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	234	36.08	36.08			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	325	36.84	36.84			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	52	36.14	36.14			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	143	36.84	36.84			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	234	37.54	37.54			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	325	38.34	38.34			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	52	154.75	154.75			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	143	157.75	157.75			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	234	160.75	160.75			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	325	164.15	164.15			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	52	352.35	352.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	143	359.10	359.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	234	365.95	365.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	325	373.75	373.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	52	9.46	9.46			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	143	9.65	9.65			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	234	9.83	9.83			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	325	10.04	10.04			-

Total Volumes	
Today	Previous
2	6

Total Value	
Today	Previous
61 500	205 050

Total Open Interest	
Today	Previous
69	67

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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