

## 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									February 2, 2021
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	44	3.437	3.419			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	135	3.464	3.446			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	226	3.499	3.481			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	317	3.543	3.525			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	44	35.81	35.41			17
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	135	36.49	36.08			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	226	35.84	35.43			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	317	36.68	36.26			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	44	37.52	37.48			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	135	38.23	38.19			5
16-Sep-21	KE7000009782	September 18, 2020	September 16, 2021	226	39.03	38.99			-
16-Dec-21	KE7000001963	December 18, 2020	December 16, 2021	317	39.94	39.89			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	44	36.15	36.02	5	180,750	26
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	135	36.64	36.70			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	226	34.87	34.93			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	317	35.68	35.75			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	44	153.85	155.00	11	169,270	27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	135	158.80	156.25			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	226	162.15	159.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	317	165.90	163.25			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	44	418.00	411.55			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	135	395.60	389.05			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	226	403.95	397.20			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	317	413.35	406.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	44	9.26	9.11	8	74,080	23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	135	9.13	9.28			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	226	8.41	8.56			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	317	8.61	8.76			-

Total Volumes	
Today	Previous
24	9

Total Value	
Today	Previous
424 100	139 500

Total Open Interest	
Today	Previous
189	208

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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