

## 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	63	3,511	3,458			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	154	3,538	3,485			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	245	3,574	3,520			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	336	3,616	3,562			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	63	34.50	35.50	5	172,500	13
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	154	37.60	36.17			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	245	36.98	35.52			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	336	37.82	36.33			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	63	36.80	36.00	5	184,000	19
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	154	38.06	37.82			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	245	38.86	38.60			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	336	39.74	39.48			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	63	37.20	38.33	10	372,000	17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	154	38.32	39.05			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	245	36.58	37.33			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	336	37.42	38.18			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	63	152.95	154.20			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	154	151.85	157.10	5	75,925	18
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	245	159.05	160.40			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	336	162.65	164.05			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	63	394.35	390.15			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	154	371.45	367.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	245	379.25	374.85			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	336	387.90	383.40			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	63	9.50	9.53	5	47,500	36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	154	9.68	9.57			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	245	8.97	8.99			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	336	9.17	9.20			-

Total Volumes	
Today	Previous
30	7

Total Value	
Today	Previous
851 925	199 140

Total Open Interest	
Today	Previous
187	180

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

SSF- 1000 below Kes.10  
100 above Kes.100

**Nominal:**

INDEX-100

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