

## 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									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	10	3,293	3,313			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	101	3,314	3,334			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	192	3,341	3,361			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	283	3,375	3,396			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	10	33.00	32.50	5	165,000	31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	101	33.62	34.15			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	192	34.26	34.80			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	283	34.98	35.54			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	10	34.79	35.10			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	101	35.40	35.73			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	192	36.08	36.41			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	283	36.84	37.18			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	10	36.94	36.75			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	101	37.59	37.41			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	192	38.31	38.13			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	283	39.12	38.93			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	10	154.00	154.95	10	154,000	11
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	101	156.85	157.70			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	192	159.85	160.75			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	283	163.25	164.15			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	10	390.65	400.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	101	397.50	407.70			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	192	405.15	415.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	283	413.70	424.30			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	10	9.65	9.77	10	96,500	10
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	101	9.96	9.95			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	192	10.15	10.14			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	283	10.37	10.35			-

Total Volumes	
Today	Previous
25	4

Total Value	
Today	Previous
415,500	130,000

Total Open Interest	
Today	Previous
101	84

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:**

INDEX-100

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