

## 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	8	3,290	3,286			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	99	3,310	3,306			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	190	3,337	3,333			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	281	3,371	3,367			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	8	32.50	33.03	4	130,000	31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	99	33.55	33.61			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	190	34.19	34.25			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	281	34.91	34.97			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	8	34.73	34.73			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	99	35.33	35.08			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	190	36.01	36.02			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	281	36.77	36.78			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	8	36.98	36.84			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	99	37.63	37.25			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	190	38.34	38.20			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	281	39.15	39.00			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	8	155.10	152.90			11
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	99	157.80	155.55			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	190	160.85	158.55			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	281	164.20	161.85			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	8	389.05	389.10			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	99	395.85	395.90			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	190	403.40	403.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	281	411.90	412.00			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	8	9.71	9.62			13
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	99	9.88	9.96			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	190	10.07	10.15			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	281	10.28	10.37			-

Total Volumes	
Today	Previous
4	46

Total Value	
Today	Previous
130 000	1 240 700

Total Open Interest	
Today	Previous
118	118

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:**

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