

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 23, 2020
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	85	3,349	3,332			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	176	3,376	3,359			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	267	3,410	3,393			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	358	3,452	3,435			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	85	34.53	34.38			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	176	35.19	35.04			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	267	35.92	35.77			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	358	36.75	36.60			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	85	35.13	35.14			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	176	35.81	35.81			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	267	36.56	36.57			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	358	37.40	37.41			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	85	37.47	37.00			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	176	38.19	38.20			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	267	38.99	39.00			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	358	39.88	39.90			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	85	152.25	152.35	5	76,125	30
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	176	160.40	155.25			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	267	163.75	158.50			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	358	167.50	162.15			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	85	396.00	396.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	176	403.60	403.65			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	267	412.05	412.15			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	358	421.55	421.65			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	85	9.30	9.34	5	46,500	27
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	176	9.25	9.52	5	46,250	25
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	267	9.76	9.72			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	358	9.99	9.95			-

Total Volumes	
Today	Previous
15	5

Total Value	
Today	Previous
168 875	185 000

Total Open Interest	
Today	Previous
159	144

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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