

## 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 30, 2020
INDEX										
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	78	3,401	3,379				1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	169	3,428	3,406				-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	260	3,462	3,440				-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	351	3,505	3,483				-
SINGLE STOCK FUTURE (\$COM)										
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	78	34.48	34.54				10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	169	35.13	35.19				8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	260	35.87	35.93				-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	351	36.70	36.76				-
SINGLE STOCK FUTURE (EQTY)										
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	78	36.81	35.60				24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	169	37.51	36.28				-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	260	38.30	37.04				-
16-Dec-21	KE7000001421	December 18, 2020	December 16, 2021	351	39.18	37.90				-
SINGLE STOCK FUTURE (KCBG)										
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	78	38.64	37.00				17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	169	39.37	39.12				10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	260	40.19	39.94				-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	351	41.13	40.87				-
SINGLE STOCK FUTURE (EABL)										
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	78	156.15	155.40				30
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	169	159.10	158.35				10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	260	162.45	161.70				-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	351	166.20	165.45				-
SINGLE STOCK FUTURE (BATK)										
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	78	388.65	395.55				-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	169	396.00	403.05				-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	260	404.30	411.50				-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	351	413.65	421.05				-
SINGLE STOCK FUTURE (ABSA)										
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	78	9.61	9.64				27
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	169	9.80	9.82				30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	260	10.00	10.02				-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	351	10.23	10.26				-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	185 000

Total Open Interest	
Today	Previous
167	167

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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