

## 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	42	3,183	3,162			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	133	3,208	3,187			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	224	3,233	3,212			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	315	3,267	3,245			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	42	30.86	31.00	5	154,300	26
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	133	32.01	31.92			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	224	32.62	32.52			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	315	33.31	33.22			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	42	34.83	33.50			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	133	35.50	33.61			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	224	36.17	34.25			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	315	36.94	34.97			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	42	34.58	34.59			7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	133	35.24	35.25			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	224	35.91	35.92			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	315	36.67	36.68			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	42	151.00	151.30			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	133	153.90	154.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	224	156.80	157.10			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	315	160.15	160.45			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	42	351.80	346.85			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	133	358.50	353.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	224	365.35	360.20			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	315	373.10	367.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	42	9.43	9.29			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	133	9.61	9.47			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	224	9.79	9.65			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	315	10.00	9.85			-

Total Volumes	
Today	Previous
5	7

Total Value	
Today	Previous
154 300	219 500

Total Open Interest	
Today	Previous
67	71

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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