

## 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	30	3,289	3,283			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	121	3,313	3,307			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	212	3,340	3,333			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	303	3,374	3,368			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	30	32.16	32.22			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	121	32.76	32.82			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	212	33.38	33.44			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	303	34.09	34.16			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	30	36.68	36.88			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	121	37.36	37.57			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	212	38.07	38.29			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	303	38.88	39.10			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	30	37.63	37.69			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	121	38.33	38.39			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	212	39.06	39.12			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	303	39.89	39.95			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	30	160.80	159.80			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	121	163.75	162.80			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	212	166.90	165.90			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	303	170.45	169.45			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	30	366.25	366.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	121	373.05	373.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	212	380.15	380.25			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	303	388.25	388.35			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	30	10.03	9.82			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	121	10.22	10.00			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	212	10.42	10.19			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	303	10.64	10.41			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
85	85

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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