

## 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	20	3,242	3,266			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	111	3,264	3,289			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	202	3,290	3,315			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	293	3,324	3,349			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	20	31.97	32.07			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	111	32.55	32.65			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	202	33.17	33.27			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	293	33.88	33.98			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	20	34.48	35.63			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	111	35.10	36.28			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	202	35.77	36.96			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	293	36.53	37.75			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	20	37.23	37.88			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	111	37.90	38.57			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	202	38.63	39.30			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	293	39.45	40.14			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	20	154.05	155.30			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	111	156.85	158.15			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	202	159.85	161.15			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	293	163.25	164.55			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	20	372.80	372.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	111	379.55	379.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	202	386.75	386.25			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	293	395.05	394.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	20	9.56	9.36			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	111	9.73	9.53			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	202	9.92	9.71			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	293	10.13	9.92			-

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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