

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 4, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	42	3,488	3,466			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	133	3,516	3,494			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	224	3,551	3,529			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	315	3,596	3,574			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	42	37.00	35.80	1	37,000	23
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	133	37.80	37.40			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	224	37.19	36.78			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	315	38.05	37.64			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	42	37.46	37.46			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	133	38.16	38.17			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	224	38.96	38.97			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	315	39.86	39.87			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	42	36.75	36.80			21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	133	37.44	37.35			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	224	35.69	35.59			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	315	36.52	36.42			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	42	159.00	157.85	10	159,000	25
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	133	166.95	159.00			14
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	224	170.45	164.20			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	315	174.40	168.00			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	42	417.85	417.70			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	133	395.45	395.25			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	224	403.70	403.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	315	413.15	413.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	42	9.16	9.25			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	133	9.34	9.42			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	224	8.61	8.70			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	315	8.82	8.90			

Total Volumes	
Today	Previous
11	16

Total Value	
Today	Previous
196,000	518,100

Total Open Interest	
Today	Previous
185	188

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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