

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 4, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	73	3.424	3.430			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	164	3.451	3.458			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	255	3.485	3.492			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	346	3.529	3.536			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	73	34.70	34.73			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	164	35.35	35.38			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	255	34.69	36.13			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	346	35.49	36.96			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	73	36.72	37.06			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	164	37.42	37.76			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	255	38.20	38.55			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	346	39.08	39.45			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	73	38.15	38.63	5	190,750	12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	164	39.64	39.36			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	255	37.92	40.19			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	346	38.81	41.12			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	73	156.00	156.35			30
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	164	158.95	159.35			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	255	162.25	162.65			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	346	166.00	166.45			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	73	365.70	366.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	164	342.30	372.90			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	255	349.50	380.75			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	346	357.60	389.60			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	73	9.64	9.79			27
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	164	9.83	9.98			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	255	9.11	10.19			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	346	9.33	10.43			-

Total Volumes	
Today	Previous
5	-

Total Value	
Today	Previous
190 750	-

Total Open Interest	
Today	Previous
162	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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