

## 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 20, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	57	3,453	3,472			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	148	3,482	3,345			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	239	3,517	3,537			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	330	3,560	3,580			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	57	36.19	36.75			13
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	148	36.89	37.46			8
16-Sep-21	KE70000009875	September 18, 2020	September 16, 2021	239	36.26	36.84			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	330	37.09	37.69			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	57	36.55	36.90	5	182,750	10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	148	38.33	37.62			4
16-Sep-21	KE70000009982	September 18, 2020	September 16, 2021	239	39.13	38.40			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	330	40.03	39.28			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	57	36.16	36.30	8	289,300	25
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	148	36.78	37.00			14
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	239	35.02	35.23			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	330	35.82	36.05			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	57	151.65	152.45			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	148	154.55	155.40			18
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	239	157.80	158.65			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	330	161.40	162.25			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	57	397.70	397.80			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	148	375.10	375.20			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	239	383.00	383.10			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	330	391.80	391.90			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	57	9.59	9.59			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	148	9.77	9.78			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	239	9.06	9.07			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	330	9.27	9.27			-

Total Volumes	
Today	Previous
13	2

Total Value	
Today	Previous
472 050	669 000

Total Open Interest	
Today	Previous
196	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

**Nominal:**

INDEX-100

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