

## 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 21, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	56	3,433	3,453			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	147	3,462	3,482			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	238	3,497	3,517			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	329	3,539	3,560			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	56	35.63	36.19			13
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	147	36.31	36.89			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	238	35.67	36.26			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	329	36.49	37.09			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	56	37.49	36.55			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	147	38.22	38.33			4
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	238	39.02	39.13			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	329	39.91	40.03			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	56	36.00	36.16	16	576,000	25
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	147	35.75	36.78	5	178,750	19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	238	35.69	35.02			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	329	36.51	35.82			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	56	151.60	151.65			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	147	154.55	154.55			18
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	238	157.80	157.80			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	329	161.40	161.40			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	56	395.60	397.70			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	147	372.95	375.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	238	380.80	383.00			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	329	389.55	391.80			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	56	9.57	9.59			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	147	9.75	9.77			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	238	9.04	9.06			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	329	9.25	9.27			-

Total Volumes	
Today	Previous
21	13

Total Value	
Today	Previous
754,750	472,050

Total Open	Interest
Today	Previous
201	196

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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