

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 2, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	15	3,281	3,253			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	106	3,303	3,275			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	197	3,329	3,301			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	288	3,363	3,334			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	15	32.00	31.95	1	32,000	31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	106	33.59	32.93			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	197	34.22	33.55			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	288	34.95	34.27			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	15	35.36	35.11			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	106	35.98	35.73			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	197	36.66	36.41			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	288	37.44	37.19			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	15	37.06	37.26			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	106	37.71	37.93			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	197	38.43	38.64			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	288	39.24	39.47			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	15	155.25	153.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	106	157.95	155.95			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	197	160.95	158.90			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	288	164.40	162.30			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	15	380.60	375.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	106	387.30	382.30			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	197	394.65	389.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	288	403.05	397.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	15	9.37	9.80			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	106	9.54	9.97			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	197	9.72	10.16			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	288	9.93	10.38			-

Total Volumes	
Today	Previous
1	1

Total Value	
Today	Previous
32,000	31,950

Total Open	Interest
Today	Previous
84	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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