

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 19, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	28	3,240	3,277			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	119	3,263	3,301			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	210	3,289	3,327			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	301	3,323	3,362			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	28	31.55	32.06			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	119	32.13	32.65			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	210	32.74	33.27			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	301	33.44	33.98			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	28	36.06	36.42			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	119	36.73	37.10			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	210	37.43	37.80			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	301	38.22	38.61			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	28	36.06	36.92			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	119	36.73	37.61			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	210	37.43	38.32			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	301	38.22	39.14			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	28	155.45	160.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	119	158.35	163.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	210	161.35	166.35			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	301	164.80	169.90			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	28	370.90	370.20			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	119	377.75	377.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	210	384.95	384.25			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	301	393.10	392.40			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	28	9.79	10.03			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	119	9.97	10.22			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	210	10.16	10.41			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	301	10.38	10.64			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
85	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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