

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									November 25, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	22	3,265	3,249			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	113	3,288	3,273			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	204	3,314	3,299			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	295	3,348	3,333			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	22	31.78	31.78	3	95,340	32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	113	32.66	32.36			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	204	33.28	32.97			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	295	33.99	33.68			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	22	35.73	35.74			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	113	36.38	36.39			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	204	37.08	37.08			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	295	37.86	37.87			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	22	37.69	37.29			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	113	38.38	37.97			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	204	39.10	38.70			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	295	39.93	39.52			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	22	155.35	155.35			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	113	158.20	158.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	204	161.20	161.20			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	295	164.60	164.65			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	22	370.80	370.85			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	113	377.60	377.70			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	204	384.75	384.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	295	392.95	393.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	22	9.42	9.42			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	113	9.59	9.60			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	204	9.78	9.78			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	295	9.98	9.99			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
95 340	-

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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