

## 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									October 23, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	55	3,218	3,218			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	146	3,244	3,244			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	237	3,270	3,270			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	328	3,304	3,303			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	55	30.63	30.88	2	61,260	28
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	146	31.78	31.47			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	237	32.39	32.07			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	328	33.07	32.75			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	55	34.75	34.75	2	69,500	10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	146	35.27	35.42			4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	237	35.94	36.10			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	328	36.71	36.86			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	55	37.14	36.52	2	74,290	8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	146	37.02	37.22			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	237	37.73	37.93			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	328	38.53	38.74			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	55	158.15	161.15			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	146	161.20	164.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	237	164.25	167.40			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	328	167.75	170.95			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	55	351.80	351.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	146	358.55	358.55			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	237	365.45	365.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	328	373.20	373.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	55	9.57	9.53			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	146	9.75	9.71			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	237	9.94	9.90			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	328	10.15	10.11			-

Total Volumes	
Today	Previous
6	-

Total Value	
Today	Previous
205.050	-

Total Open Interest	
Today	Previous
67	68

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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