

## DERIVATIVES PRICELIST

DERIVATIVES INDEX									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 27, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	51	3,186	3,190			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	142	3,212	3,216			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	233	3,237	3,241			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	324	3,270	3,275			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	51	30.80	30.75			30
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	142	31.39	31.30			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	233	31.99	31.89			-
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	324	32.67	32.57			5
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	51	34.63	34.73			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	142	35.29	35.40			4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	233	35.96	36.08			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	324	36.73	36.84			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	51	35.84	36.14			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	142	36.53	36.84			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	233	37.22	37.54			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	324	38.01	38.34			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	51	154.75	154.75			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	142	157.70	157.75			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	233	160.70	160.75			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	324	164.10	164.15			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	51	352.30	352.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	142	359.05	359.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	233	365.90	365.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	324	373.65	373.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	51	9.46	9.46			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	142	9.64	9.65			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	233	9.83	9.83			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	324	10.04	10.04			-

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	61 500

Total Open Interest	
Today	Previous
69	69

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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