

## DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 30, 2020
<b>INDEX</b>									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	78	3,267	3,260			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	169	3,289	3,283			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	260	3,316	3,310			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	351	3,351	3,345			-
<b>SINGLE STOCK FUTURE (\$COM)</b>									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	78	30.06	30.17			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	169	30.61	30.72			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	260	31.20	31.31			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	351	31.87	31.99			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	78	37.15	37.11			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	169	37.82	37.78			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	260	38.55	38.51			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	351	39.39	39.34			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	78	39.00	38.58	1	39.000	7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	169	39.27	39.28			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	260	40.03	40.04			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	351	40.90	40.91			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	78	171.30	172.10			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	169	174.40	175.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	260	177.80	178.60			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	351	181.60	182.45			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	78	352.25	354.10			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	169	358.60	360.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	260	365.55	367.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	351	373.45	375.45			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	78	9.94	10.02			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	169	10.12	10.20			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	260	10.32	10.40			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	351	10.54	10.63			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
39,000	-

Total Open Interest	
Today	Previous
54	53

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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