

DERIVATIVES PRICELIST

DERIVATIVES FOCUS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 8, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	9	3,286	3,293			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	100	3,306	3,314			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	191	3,333	3,341			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	282	3,367	3,375			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	9	33.03	33.00			31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	100	33.61	33.62			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	191	34.25	34.26			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	282	34.97	34.98			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	9	34.73	34.79			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	100	35.08	35.40	27	947,400	21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	191	36.02	36.08			21
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	282	36.78	36.84			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	9	36.84	36.94			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	100	37.25	37.59	4	149,000	5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	191	38.20	38.31			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	282	39.00	39.12			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	9	152.90	154.00			11
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	100	155.55	156.85			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	191	158.55	159.85			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	282	161.85	163.25			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	9	389.10	390.65			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	100	395.90	397.50			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	191	403.50	405.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	282	412.00	413.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	9	9.62	9.65	15	144,300	13
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	100	9.96	9.96			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	191	10.15	10.15			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	282	10.37	10.37			-

Total Volumes	
Today	Previous
46	25

Total Value	
Today	Previous
1,240.700	415.500

Total Open Interest	
Today	Previous
118	101

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 K or 100

100 above Kes.100

Nominal:

INDEX-100

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