

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 2, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	45	3,172	3,172			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	136	3,197	3,197			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	227	3,223	3,223			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	318	3,256	3,257			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	45	31.05	31.04	1	31,050	30
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	136	32.03	31.64			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	227	32.64	32.25			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	318	33.34	32.94			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	45	33.54	34.11			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	136	34.18	34.77			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	227	34.84	35.43			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	318	35.58	36.19			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	45	35.10	35.27			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	136	35.77	35.95			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	227	36.46	36.64			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	318	37.23	37.42			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	45	151.35	151.20			3
18-Mar-21	KE6000007562	March 20, 2020	March 18, 2021	136	154.25	154.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	227	157.20	157.05			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	318	160.55	160.40			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	45	337.90	344.15			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	136	344.40	350.75			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	227	350.95	357.45			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	318	358.45	365.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	45	9.33	9.50			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	136	9.51	9.68			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	227	9.69	9.87			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	318	9.90	10.08			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
31,050	-

Total Open Interest	
Today	Previous
72	72

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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