

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 3, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	44	3,166	3,172			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	135	3,191	3,197			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	226	3,216	3,223			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	317	3,250	3,256			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	44	31.15	31.05	3	93,450	30
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	135	32.02	32.03			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	226	32.63	32.64			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	317	33.33	33.34			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	44	32.93	33.54			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	135	33.56	34.18			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	226	34.20	34.84			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	317	34.93	35.58			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	44	35.80	35.10	1	35,800	7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	135	35.46	35.77			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	226	36.14	36.46			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	317	36.91	37.23			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	44	151.80	151.35			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	135	154.70	154.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	226	157.65	157.20			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	317	161.05	160.55			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	44	337.85	337.90			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	135	344.30	344.40			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	226	350.85	350.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	317	358.35	358.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	44	9.27	9.33			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	135	9.45	9.51			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	226	9.63	9.69			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	317	9.83	9.90			-

Total Volumes	
Today	Previous
4	1

Total Value	
Today	Previous
129,250	31,050

Total Open Interest	
Today	Previous
71	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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