

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									November 10, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	37	3,211	3,180			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	128	3,235	3,204			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	219	3,261	3,229			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	310	3,295	3,263			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	37	31.09	30.90			26
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	128	31.68	31.48			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	219	32.28	32.08			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	310	32.97	32.76			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	37	34.57	34.57	1	34,570	11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	128	35.82	35.21			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	219	36.50	35.89			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	310	37.28	36.65			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	37	36.17	35.57			7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	128	36.84	36.24			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	219	37.55	36.93			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	310	38.35	37.72			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	37	156.45	152.20			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	128	159.40	155.05			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	219	162.40	158.00			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	310	165.90	161.40			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	37	351.60	337.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	128	358.20	343.90			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	219	365.00	350.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	310	372.80	357.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	37	9.64	9.61			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	128	9.83	9.79			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	219	10.01	9.97			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	310	10.23	10.19			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
34 570	-

Total Open Interest	
Today	Previous
68	67

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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