

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 12, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	35	3,268	3,282			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	126	3,293	3,307			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	217	3,319	3,333			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	308	3,353	3,367			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	35	31.60	31.50	3	94,800	32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	126	32.43	32.54			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	217	33.05	33.16			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	308	33.75	33.87			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	35	36.16	36.11			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	126	36.83	36.79			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	217	37.53	37.49			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	308	38.33	38.28			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	35	36.56	37.24			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	126	37.24	35.50			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	217	37.95	38.48			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	308	38.76	39.30			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	35	160.70	164.20			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	126	163.65	167.30			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	217	166.80	170.45			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	308	170.35	174.10			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	35	366.55	365.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	126	373.40	372.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	217	380.50	379.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	308	388.60	387.60			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	35	9.90	9.80			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	126	10.09	9.99			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	217	10.28	10.18			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	308	10.50	10.39			-

Total Volumes	
Today	Previous
3	11

Total Value	
Today	Previous
94 800	375 720

Total Open Interest	
Today	Previous
80	77

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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