

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 20, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	27	3,254	3,240			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	118	3,278	3,263			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	209	3,305	3,289			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	300	3,339	3,323			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	27	32.09	31.55			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	118	32.69	32.13			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	209	33.32	32.74			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	300	34.03	33.44			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	27	35.45	36.06			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	118	36.11	36.73			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	209	36.80	37.43			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	300	37.59	38.22			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	27	36.31	36.06			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	118	36.98	36.73			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	209	37.69	37.43			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	300	38.49	38.22			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	27	155.45	155.45			3
18-Mar-21	KE6000007620	March 20, 2020	March 18, 2021	118	158.35	158.35			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	209	161.35	161.35			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	300	164.80	164.80			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	27	371.05	370.90			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	118	378.00	377.75			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	209	385.20	384.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	300	393.45	393.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	27	9.61	9.79			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	118	9.79	9.97			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	209	9.97	10.16			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	300	10.19	10.38			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
85	85

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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