

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 29, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	49	3,179	3,184			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	140	3,205	3,210			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	231	3,230	3,235			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	322	3,263	3,268			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	49	30.69	30.79			30
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	140	31.28	31.39			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	231	31.87	31.98			-
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	322	32.55	32.66			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	49	34.21	34.57			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	140	35.50	35.23	5	177,500	7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	231	35.53	35.90			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	322	36.28	36.66			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	49	35.77	35.98			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	140	36.46	36.67			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	231	37.15	37.37			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	322	37.94	38.16			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	49	154.70	153.95			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	140	157.65	156.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	231	160.65	159.90			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	322	164.05	163.30			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	49	344.10	352.20			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	140	350.70	359.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	231	357.35	365.80			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	322	364.95	373.55			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	49	9.48	9.46			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	140	9.66	9.64			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	231	9.84	9.83			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	322	10.05	10.03			-

Total Volumes	
Today	Previous
5	-

Total Value	
Today	Previous
177,500	-

Total Open Interest	
Today	Previous
72	69

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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