

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 1, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	77	3,256	3,267			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	168	3,279	3,289			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	259	3,306	3,316			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	350	3,341	3,351			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	77	30.16	30.06			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	168	30.70	30.61			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	259	31.30	31.20			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	350	31.97	31.87			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	77	36.94	37.15			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	168	37.61	37.82			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	259	38.34	38.55			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	350	39.16	39.39			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006132	December 20, 2019	December 17, 2020	77	38.56	39.00			7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	168	39.26	39.27			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	259	40.03	40.03			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	350	40.89	40.90			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	77	165.20	171.30			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	168	168.20	174.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	259	171.45	177.80			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	350	175.15	181.60			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	77	352.40	352.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	168	358.80	358.60			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	259	365.75	365.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	350	373.65	373.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	77	9.94	9.94			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	168	10.12	10.12			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	259	10.31	10.32			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	350	10.54	10.54			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	39 000

Total Open Interest	
Today	Previous
54	54

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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