

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 7, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	71	3,241	3,227			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	162	3,263	3,250			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	253	3,290	3,277			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	344	3,325	3,312			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	71	30.84	30.29			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	162	31.40	30.84			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	253	32.00	31.43			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	344	32.69	32.11			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	71	35.38	36.00			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	162	36.03	36.55			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	253	36.73	37.26			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	344	37.52	38.06			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	71	37.36	37.42			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	162	38.04	38.10			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	253	38.78	38.84			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	344	39.61	39.68			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	71	163.25	162.80			3
18-Mar-21	KE6000007620	March 20, 2020	March 18, 2021	162	166.25	165.75			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	253	169.45	168.95			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	344	173.10	172.60			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	71	361.40	364.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	162	368.00	370.65			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	253	375.10	377.80			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	344	383.20	385.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	71	9.60	9.67			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	162	9.78	9.84			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	253	9.97	10.03			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	344	10.18	10.25			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	36,000

Total Open	Interest
Today	Previous
55	55

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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