

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									October 19, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	59	3,212	3,216			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	150	3,238	3,241			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	241	3,264	3,268			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	332	3,298	3,302			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	59	30.34	30.36			28
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	150	30.92	30.94			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	241	31.51	31.53			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	332	32.19	32.21			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	59	34.83	35.00			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	150	35.49	35.93			4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	241	36.17	36.62			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	332	36.94	37.40			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	59	36.29	36.52			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	150	36.99	37.22			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	241	37.70	37.93			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	332	38.50	38.74			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	59	163.25	164.40			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	150	166.40	167.55			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	241	169.60	170.75			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	332	173.20	174.40			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	59	352.75	352.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	150	359.55	358.70			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	241	366.40	365.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	332	374.25	373.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	59	9.58	9.70			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	150	9.76	9.89			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	241	9.95	10.08			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	332	10.16	10.29			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	30 000

Total Open Interest	
Today	Previous
68	68

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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