

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 21, 2020
INDEX									
17-Dec-20	KE6000004210	December 20, 2020	December 17, 2020	57	3.207	3.212			-
18-Mar-21	KE6000007984	March 20, 2020	March 18, 2021	148	3.232	3.238			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	239	3.258	3.264			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	330	3.292	3.298			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	57	30.48	30.34			28
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	148	31.06	30.92			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	239	31.66	31.51			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	330	32.33	32.19			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	57	34.81	34.83			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	148	35.48	35.49			4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	239	36.16	36.17			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	330	36.93	36.94			-
SINGLE STOCK FUTURE (KC8G)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	57	37.20	36.29	2	74,400	8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	148	37.08	36.99			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	239	37.78	37.70			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	330	38.59	38.50			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	57	161.20	163.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	148	164.30	166.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	239	167.40	169.60			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	330	171.00	173.20			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	57	351.85	352.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	148	358.60	359.55			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	239	365.45	366.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	330	373.25	374.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	57	9.57	9.58			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	148	9.76	9.76			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	239	9.94	9.95			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	330	10.15	10.16			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
74,400	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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