

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 18, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	90	3.251	3.232			-
18-Mar-21	KE6000007986	March 20, 2021	March 18, 2021	181	3.271	3.252			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	272	3.298	3.278			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	363	3.332	-			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	90	29.04	29.05			10
18-Mar-21	KE6000007655	March 20, 2021	March 18, 2021	181	29.55	29.55			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	272	30.12	30.12			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	363	30.76	-			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	90	36.69	36.60			10
18-Mar-21	KE6000007549	March 20, 2021	March 18, 2021	181	37.33	37.23			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	272	38.06	37.95			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	363	38.87	-			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	90	37.46	37.12			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	181	38.12	37.76			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	272	38.86	38.49			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	363	39.69	-			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	90	170.50	162.70			3
18-Mar-21	KE6000007742	March 20, 2020	March 18, 2021	181	173.50	165.50			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	272	176.85	168.70			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	363	180.60	-			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	90	334.95	333.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	181	340.80	339.25			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	272	347.40	345.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	363	354.80	-			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	90	9.99	10.05			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	181	10.16	10.22			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	272	10.36	10.42			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	363	10.58	-			-

Total Volumes	
Today	Previous
-	100

Total Value	
Today	Previous
-	2 866 325

Total Open	Interest
Today	Previous
37	37

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

Nominal:

INDEX-100

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