

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 21, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	87	3,230	3,251			-
18-Mar-21	KE6000007986	March 20, 2021	March 18, 2021	178	3,251	3,271			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	269	3,277	3,298			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	360	3,311	3,332			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	87	28.92	29.04			10
18-Mar-21	KE6000007655	March 20, 2021	March 18, 2021	178	29.43	29.55			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	269	29.99	30.12			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	360	30.63	31			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	87	36.51	36.69			10
18-Mar-21	KE6000007549	March 20, 2021	March 18, 2021	178	37.16	37.33			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	269	37.87	38.06			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	360	38.68	39			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	87	37.54	37.46			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	178	38.20	38.12			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	269	38.94	38.86			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	360	39.77	40			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	87	163.80	170.50			3
18-Mar-21	KE6000007742	March 20, 2020	March 18, 2021	178	166.65	173.50			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	269	169.90	176.85			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	360	173.50	181			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	87	337.20	334.95			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	178	343.15	340.80			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	269	349.80	347.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	360	357.25	355			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	87	9.98	9.99			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	178	10.16	10.16			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	269	10.35	10.36			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	360	10.57	11			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

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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