

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 23, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	85	3,227	3,230			-
18-Mar-21	KE6000007986	March 20, 2021	March 18, 2021	176	3,248	3,250			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	267	3,274	3,277			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	358	3,308	3,310			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	85	29.00	29.98			16
18-Mar-21	KE6000007655	March 20, 2021	March 18, 2021	176	29.52	29.57			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	267	30.09	30.15			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	358	30.73	30.79			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	85	36.34	36.50			10
18-Mar-21	KE6000007549	March 20, 2021	March 18, 2021	176	36.99	37.15			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	267	37.70	37.87			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	358	38.50	38.67			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	85	37.52	37.53			6
18-Mar-21	KE6000007432	March 20, 2021	March 18, 2021	176	38.18	38.19			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	267	38.92	38.93			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	358	39.75	39.76			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	85	162.95	162.75			3
18-Mar-21	KE6000007762	March 20, 2021	March 18, 2021	176	165.85	165.60			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	267	169.00	168.80			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	358	172.60	172.40			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	85	345.15	344.75			-
18-Mar-21	KE6000007325	March 20, 2021	March 18, 2021	176	351.30	350.85			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	267	358.05	357.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	358	365.65	365.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	85	10.02	9.98			1
18-Mar-21	KE6000007879	March 20, 2021	March 18, 2021	176	10.19	10.15			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	267	10.39	10.35			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	358	10.61	10.57			-

Total Volumes	
Today	Previous
-	6

Total Value	
Today	Previous
-	179 900

Total Open	Interest
Today	Previous
43	43

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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