

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
INDEX										September 24, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	84	3,231	3,227			-	
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	175	3,252	3,248			-	
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	266	3,278	3,274			-	
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	357	3,312	3,308			-	
SINGLE STOCK FUTURE (\$COM)										
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	84	30.00	29.00	3	90,000	19	
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	175	29.51	29.52			-	
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	266	30.08	30.09			5	
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	357	30.72	30.73			-	
SINGLE STOCK FUTURE (EQTY)										
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	84	36.00	36.34	1	36,000	10	
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	175	36.77	36.99			-	
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	266	37.48	37.70			-	
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	357	38.28	38.50			-	
SINGLE STOCK FUTURE (KCBG)										
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	84	37.66	37.52			6	
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	175	38.33	38.18			2	
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	266	39.07	38.92			-	
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	357	39.90	39.75			-	
SINGLE STOCK FUTURE (EABL)										
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	84	165.20	162.95			3	
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	175	168.10	165.85			-	
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	266	171.35	169.00			-	
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	357	175.00	172.60			-	
SINGLE STOCK FUTURE (BATK)										
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	84	347.85	345.15			-	
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	175	354.05	351.30			-	
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	266	360.85	358.05			-	
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	357	368.50	365.65			-	
SINGLE STOCK FUTURE (ABSA)										
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	84	10.03	10.02			1	
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	175	10.21	10.19			-	
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	266	10.41	10.39			-	
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	357	10.63	10.61			-	

Total Volumes	
Today	Previous
4	-

Total Value	
Today	Previous
126,000	-

Total Open Interest	
Today	Previous
46	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

INDEX-100

Nominal:

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