

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	16	3,253	3,263			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	107	3,275	3,285			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	198	3,301	3,311			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	289	3,334	3,345			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	16	31.95	32.76	1	31,950	32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	107	32.93	33.34			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	198	33.55	33.98			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	289	34.27	34.70			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	16	35.11	34.66			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	107	35.73	35.28			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	198	36.41	35.95			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	289	37.19	36.72			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	16	37.26	37.07			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	107	37.93	37.73			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	198	38.64	38.45			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	289	39.47	39.26			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	16	153.25	153.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	107	155.95	156.00			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	198	158.90	158.95			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	289	162.30	162.35			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	16	375.60	372.65			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	107	382.30	379.30			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	198	389.55	386.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	289	397.85	394.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	16	9.80	9.56			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	107	9.97	9.73			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	198	10.16	9.91			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	289	10.38	10.12			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
31 950	-

Total Open Interest	
Today	Previous
85	85

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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