

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	14	3,298	3,281			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	105	3,319	3,303			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	196	3,345	3,329			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	287	3,379	3,363			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	14	33.05	32.00			31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	105	33.63	33.59			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	196	34.27	34.22			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	287	34.99	34.95			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	14	35.45	35.36			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	105	36.08	35.98			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	196	36.76	36.66			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	287	37.54	37.44			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	14	37.05	37.06			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	105	37.71	37.71			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	196	38.42	38.43			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	287	39.24	39.24			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	14	155.20	155.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	105	157.95	157.95			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	196	160.95	160.95			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	287	164.35	164.40			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	14	381.05	380.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	105	387.75	387.30			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	196	395.10	394.65			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	287	403.45	403.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	14	9.71	9.37			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	105	9.89	9.54			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	196	10.07	9.72			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	287	10.29	9.93			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	32 000

Total Open Interest	
Today	Previous
84	84

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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