

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	7	3,280	3,290			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	98	3,300	3,310			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	189	3,327	3,337			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	280	3,360	3,371			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	7	32.68	32.50			31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	98	33.24	33.55			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	189	32.63	34.19	7	228,450	8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	280	34.59	34.91			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	7	34.80	34.73	1	34,800	12
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	98	35.33	35.33			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	189	36.00	36.01			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	280	36.76	36.77			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	7	37.03	36.98			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	98	37.67	37.63			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	189	38.39	38.34			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	280	39.19	39.15			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	7	154.00	155.10	1	15,400	12
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	98	157.80	157.80			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	189	160.80	160.85			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	280	164.20	164.20			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	7	390.80	389.05			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	98	397.55	395.85			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	189	405.10	403.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	280	413.65	411.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	7	9.73	9.71			13
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	98	9.75	9.88	2	19,500	2
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	189	10.08	10.07			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	280	10.30	10.28			-

Total Volumes	
Today	Previous
11	4

Total Value	
Today	Previous
298 150	130 000

Total Open Interest	
Today	Previous
125	118

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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