

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	3	3,306	3,296			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	94	3,325	3,370			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	185	3,352	3,343			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	276	3,386	3,377			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	3	32.97	32.97	8	263,800	31
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	94	33.73	33.54			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	185	34.37	34.18			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	276	35.09	34.91			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	3	34.95	35.02	1	34,950	11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	94	35.61	35.63			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	185	36.29	36.31			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	276	37.05	37.08			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	3	36.96	37.03			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	94	37.59	37.15			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	185	38.31	37.17			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	276	39.11	39.20			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	3	152.30	154.85			12
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	94	154.85	157.50			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	185	157.80	160.50			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	276	161.15	163.90			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	3	396.60	390.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	94	403.35	397.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	185	411.05	404.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	276	419.70	413.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	3	9.45	9.57	12	113,400	13
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	94	9.50	9.73			2
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	185	9.68	9.80			10
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	276	9.89	10.13			-

Total Volumes	
Today	Previous
21	31

Total Value	
Today	Previous
412 150	1 178 250

Total Open Interest	
Today	Previous
151	152

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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