

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									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	86	3,332	3,309			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	177	3,359	3,336			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	268	3,393	3,370			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	359	3,435	3,411			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	86	34.38	33.83			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	177	35.04	34.48			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	268	35.77	35.20			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	359	36.60	36.01			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	86	35.14	35.15			21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	177	35.81	35.82			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	268	36.57	36.57			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	359	37.41	37.42			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	86	37.00	37.33	5	185,000	17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	177	38.20	38.05			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	268	39.00	38.85			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	359	39.90	39.74			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	86	152.35	152.60			25
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	177	155.25	155.55			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	268	158.50	158.80			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	359	162.15	162.45			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	86	396.10	396.20			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	177	403.65	403.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	268	412.15	412.25			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	359	421.65	421.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	86	9.34	9.21			22
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	177	9.52	9.52			20
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	268	9.72	9.73			-
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	359	9.95	9.95			-

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
185 000	46 050

Total Open Interest	
Today	Previous
144	139

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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