

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	43	3,162	3,166			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	134	3,187	3,191			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	225	3,212	3,216			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	316	3,245	3,250			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	43	31.00	31.15	6	186,000	30
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	134	31.92	32.02			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	225	32.52	32.63			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	316	33.22	33.33			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	43	33.50	32.93	1	33,500	10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	134	33.61	33.56			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	225	34.25	34.20			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	316	34.97	34.93			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	43	34.59	35.80			7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	134	35.25	35.46			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	225	35.92	36.14			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	316	36.68	36.91			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	43	151.30	151.80			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	134	154.20	154.70			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	225	157.10	157.65			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	316	160.45	161.05			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	43	346.85	337.85			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	134	353.45	344.30			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	225	360.20	350.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	316	367.85	358.35			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	43	9.29	9.27			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	134	9.47	9.45			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	225	9.65	9.63			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	316	9.85	9.83			-

Total Volumes	
Today	Previous
7	4

Total Value	
Today	Previous
219 500	129 250

Total Open Interest	
Today	Previous
71	71

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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