

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	41	3,201	3,183			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	132	3,226	3,208			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	223	3,252	3,233			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	314	3,286	3,267			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	41	31.47	30.86			26
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	132	32.06	32.01			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	223	32.67	32.62			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	314	33.37	33.31			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	41	35.19	34.83			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	132	35.85	35.50			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	223	36.54	36.17			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	314	37.32	36.94			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	41	34.79	34.58			7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	132	35.44	35.24			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	223	36.12	35.91			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	314	36.89	36.67			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	41	151.55	151.00			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	132	154.40	153.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	223	157.35	156.80			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	314	160.70	160.15			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	41	351.85	351.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	132	358.45	358.50			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	223	365.35	365.35			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	314	373.15	373.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	41	9.55	9.43			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	132	9.73	9.61			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	223	9.92	9.79			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	314	10.13	10.00			-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	154 300

Total Open Interest	
Today	Previous
67	67

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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