

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	23	3,249	3,257			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	114	3,273	3,280			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	205	3,299	3,306			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	296	3,333	3,341			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	23	31.78	31.95			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	114	32.36	32.67			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	205	32.97	33.29			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	296	33.68	34.00			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	23	35.74	35.64			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	114	36.39	36.30			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	205	37.08	36.99			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	296	37.87	37.78			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	23	37.29	36.89			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	114	37.97	37.57			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	205	38.70	38.29			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	296	39.52	39.10			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	23	155.35	155.35			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	114	158.20	158.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	205	161.20	161.25			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	296	164.65	164.70			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	23	370.85	370.90			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	114	377.70	377.75			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	205	384.85	384.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	296	393.05	393.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	23	9.42	9.56			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	114	9.60	9.74			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	205	9.78	9.93			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	296	9.99	10.14			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	31 950 000

Total Open Interest	
Today	Previous
85	85

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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