

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	21	3,266	3,265			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	112	3,289	3,288			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	203	3,315	3,314			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	294	3,349	3,348			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	21	32.07	31.78			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	112	32.65	32.66			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	203	33.27	33.28			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	294	33.98	33.99			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	21	35.43	35.73			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	112	36.28	36.38			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	203	36.96	37.08			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	294	37.75	37.86			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	21	37.88	37.69			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	112	38.57	38.38			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	203	39.30	39.10			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	294	40.14	39.93			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	21	155.30	155.35			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	112	158.15	158.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	203	161.15	161.20			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	294	164.55	164.60			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	21	372.30	370.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	112	379.05	377.60			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	203	386.25	384.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	294	394.45	392.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	21	9.36	9.42			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	112	9.53	9.59			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	203	9.71	9.78			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	294	9.92	9.98			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

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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