

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	17	3,263	3,242			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	108	3,285	3,264			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	199	3,311	3,290			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	290	3,345	3,324			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	17	32.76	31.97			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	108	33.34	32.55			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	199	33.98	33.17			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	290	34.70	33.88			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	17	34.66	34.48			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	108	35.28	35.10			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	199	35.95	35.77			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	290	36.72	36.53			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	17	37.07	37.23			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	108	37.73	37.90			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	199	38.45	38.63			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	290	39.26	39.45			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	17	153.25	154.05			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	108	156.00	156.85			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	199	158.95	159.85			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	290	162.35	163.25			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	17	372.65	372.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	108	379.30	379.55			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	199	386.50	386.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	290	394.75	395.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	17	9.56	9.56			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	108	9.73	9.73			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	199	9.91	9.92			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	290	10.12	10.13			-

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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