

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
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	76	3,251	3,256			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	167	3,273	3,279			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	258	3,301	3,306			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	349	3,336	3,341			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	76	30.36	30.16			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	167	30.91	30.70			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	258	31.51	31.30			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	349	32.20	31.97			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	76	36.38	36.94			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	167	37.04	37.61			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	258	37.77	38.34			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	349	38.58	39.16			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	76	38.25	38.56	1	38,250	8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	167	38.50	39.26	2	77,000	2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	258	39.40	40.03			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	349	40.25	40.89			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	76	163.20	165.20			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	167	166.15	168.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	258	169.35	171.45			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	349	173.05	175.15			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	76	360.05	352.40			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	167	366.55	358.80			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	258	373.70	365.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	349	381.80	373.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	76	9.92	9.94			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	167	10.10	10.12			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	258	10.29	10.31			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	349	10.52	10.54			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
115,250	-

Total Open Interest	
Today	Previous
55	54

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

Nominal:

INDEX-100

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