

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	70	3,213	3,241			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	161	3,235	3,263			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	252	3,262	3,290			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	343	3,296	3,325			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	70	30.37	30.84			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	161	30.93	31.40			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	252	31.53	32.00			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	343	32.20	32.69			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	70	34.47	35.38			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	161	36.00	36.03	4	144,000	4
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	252	35.77	36.73			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	343	36.54	37.52			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	70	37.40	37.36			8
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	161	38.09	38.04			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	252	38.82	38.78			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	343	39.66	39.61			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	70	163.20	163.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	161	166.20	166.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	252	169.40	169.45			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	343	173.05	173.10			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	70	353.75	361.40			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	161	360.20	368.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	252	367.15	375.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	343	375.05	383.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	70	9.54	9.60			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	161	9.72	9.78			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	252	9.90	9.97			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	343	10.12	10.18			-

Total Volumes	
Today	Previous
4	-

Total Value	
Today	Previous
144,000	-

Total Open Interest	
Today	59
Previous	55

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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