

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	83	3,252	3,231			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	174	3,274	3,252			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	265	3,301	3,278			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	356	3,336	3,312			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	83	30.00	30.00	6	180,000	25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	174	29.56	29.51			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	265	30.14	30.08			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	356	30.80	30.72			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	83	36.00	36.00	2	72,000	10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	174	37.24	36.77			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	265	37.97	37.48			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	356	38.79	38.28			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	83	38.25	37.66	1	38,250	6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	174	39.10	38.33			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	265	39.87	39.07			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	356	40.74	39.90			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	83	166.45	165.20			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	174	169.40	168.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	265	172.70	171.35			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	356	176.45	175.00			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	83	359.75	347.85			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	174	366.20	354.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	265	373.35	360.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	356	381.45	368.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	83	10.13	10.03			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	174	10.32	10.21			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	265	10.52	10.41			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	356	10.75	10.63			-

Total Volumes	
Today	Previous
9	4

Total Value	
Today	Previous
290 250	126 000

Total Open Interest	
Today	Previous
52	46

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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