

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	79	3,260	3,263			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	170	3,283	3,200			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	261	3,310	3,312			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	352	3,345	3,347			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	79	30.17	30.18			25
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	170	30.72	30.72			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	261	31.31	31.32			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	352	31.99	32.00			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	79	37.11	37.82			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	170	37.78	38.51			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	261	38.51	39.26			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	352	39.34	40.10			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	79	38.58	38.54			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	170	39.28	39.24			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	261	40.04	40.00			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	352	40.91	40.87			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	79	172.10	170.10			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	170	175.20	173.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	261	178.60	176.55			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	352	182.45	180.35			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	79	354.10	355.70			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	170	360.45	362.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	261	367.50	369.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	352	375.45	377.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	79	10.02	9.94			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	170	10.20	10.12			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	261	10.40	10.32			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	352	10.63	10.54			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	320 000

Total Open Interest	
Today	Previous
53	53

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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