

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-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	77	3,576	3,548			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	168	3,611	3,613			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	259	3,658	3,656			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	350	3,718	3,688			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	77	37.57	36.31			34
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	168	36.95	37.75			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	259	37.82	36.50			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	350	38.84	37.48			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	77	38.83	38.49	34	1,320,500	14
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	168	40.42	39.29			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	259	41.38	40.21			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	350	42.49	41.29			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	77	41.68	41.89			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	168	38.99	39.20			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	259	39.92	40.13			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	350	41.00	41.21			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	77	160.20	160.25			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	168	163.55	163.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	259	167.40	167.40			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	350	171.90	171.90			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	77	409.60	409.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	168	418.20	418.25			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	259	428.15	428.15			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	350	439.70	439.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	77	8.92	8.95			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	168	8.19	8.21			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	259	8.39	8.41			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	350	8.61	8.64			-

Total Volumes	
Today	Previous
34	23

Total Value	
Today	Previous
1 320 500	8 021 550

Total Open Interest	
Today	Previous
201	205

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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