

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	72	3,562	3,576			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	163	3,433	3,611	1	343,300	1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	254	3,643	3,658			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	345	3,702	3,718			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	72	37.23	37.57			34
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	163	36.59	36.95			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	254	37.45	37.82			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	345	38.46	38.84			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	72	39.51	38.83			14
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	163	40.32	40.42			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	254	41.27	41.38			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	345	42.37	42.49			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	72	40.67	41.68			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	163	37.95	38.99			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	254	38.85	39.92			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	345	39.90	41.00			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	72	158.00	160.20	2	31,600	19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	163	163.35	163.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	254	167.15	167.40			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	345	171.65	171.90			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	72	407.85	409.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	163	416.30	418.20			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	254	426.15	428.15			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	345	437.55	439.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	72	9.10	8.92	2	18,200	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	163	8.20	8.19			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	254	8.40	8.39			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	345	8.62	8.61			5

Total Volumes	
Today	Previous
5	34

Total Value	
Today	Previous
393,100	1,320,500

Total Open Interest	
Today	Previous
204	201

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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