

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	69	3,531	3,511			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	160	3,566	3,760			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	251	3,612	3,590			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	342	3,671	3,648			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	69	36.49	36.38	2	72,980	54
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	160	42.75	39.00	15	641,250	30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	251	36.95	36.80			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	342	37.95	37.78			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	69	38.16	38.00			15
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	160	38.95	38.75			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	251	39.87	39.66			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	342	40.94	40.71			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	69	40.49	40.30			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	160	37.77	37.57			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	251	38.67	38.46			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	342	39.71	39.49			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	69	165.75	161.25			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	160	169.15	164.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	251	173.15	168.40			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	342	177.80	172.90			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	69	404.20	404.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	160	412.60	412.45			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	251	422.35	422.15			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	342	433.75	433.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	69	8.97	8.97			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	160	8.24	8.24			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	251	8.43	8.43			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	342	8.66	8.66			-

Total Volumes	
Today	Previous
17	22

Total Value	
Today	Previous
714 230	1 180 900

Total Open Interest	
Today	Previous
224	222

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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