

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	66	3,547	3,531			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	157	3,581	3,566			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	248	3,627	3,612			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	339	3,686	3,671			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	66	36.70	36.49	2	73,400	55
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	157	36.33	42.75			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	248	37.19	36.95			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	339	38.18	37.95			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	66	38.14	38.16			15
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	157	38.92	38.95			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	248	39.83	39.87			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	339	40.90	40.94			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	66	41.12	40.49			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	157	37.75	37.77	10	377,500	10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	248	39.32	38.67			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	339	40.38	39.71			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	66	167.65	165.75			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	157	171.10	169.15			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	248	175.10	173.15			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	339	179.80	177.80			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	66	404.15	404.20			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	157	412.50	412.60			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	248	422.25	422.35			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	339	433.55	433.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	66	8.98	8.97			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	157	8.25	8.24			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	248	8.45	8.43			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	339	8.67	8.66			-

Total Volumes	
Today	Previous
12	17

Total Value	
Today	Previous
450 900	714 230

Total Open Interest	
Today	Previous
235	224

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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