

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	59	3,626	3,646			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	150	3,662	3,683			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	241	3,709	3,730			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	332	3,769	3,791			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	59	38.15	38.07	2	76,300	41
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	150	37.76	38.32			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	241	38.65	39.10			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	332	39.68	40.15			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	59	39.18	38.76			21
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	150	39.99	40.07			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	241	40.93	41.01			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	332	42.01	42.11			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	59	41.90	42.44			23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	150	39.22	39.77			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	241	40.14	40.71			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	332	41.22	41.80			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	59	174.15	171.75			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	150	177.80	175.35			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	241	181.95	179.45			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	332	186.75	184.25			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	59	430.00	471.95	3	129,000	3
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	150	377.50	416.50			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	241	386.30	426.25			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	332	396.65	437.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	59	8.87	8.89			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	150	8.13	8.16			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	241	8.32	8.35			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	332	8.55	8.58			1

Total Volumes	
Today	Previous
5	35

Total Value	
Today	Previous
205 300	1 347 455

Total Open Interest	
Today	Previous
248	246

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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