

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 21, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	57	3,652	3,626			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	148	3,688	3,678			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	239	3,735	3,725			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	330	3,795	3,785			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	57	38.79	38.57	27	1,047,450	73
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	148	38.78	38.17			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	239	39.68	39.06			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	330	40.74	40.10			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	57	38.75	38.50	5	193,750	18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	148	40.44	40.45			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	239	41.38	41.39			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	330	42.48	42.49			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	57	42.05	42.45	5	210,250	23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	148	40.03	39.78			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	239	40.96	40.71			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	330	42.05	41.80			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	57	171.20	169.15	3	51,360	19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	148	175.10	175.40			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	239	179.20	179.50			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	330	183.95	184.30			-
SINGLE STOCK FUTURE (BANK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	57	438.80	364.35			3
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	148	447.90	372.00			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	239	458.30	380.65			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	330	470.45	390.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	57	8.78	8.88			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	148	8.05	8.15			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	239	8.24	8.34			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	330	8.45	8.57			5

Total Volumes	
Today	Previous
40	57

Total Value	
Today	Previous
1,502,810	2,500,505

Total Open Interest	
Today	Previous
276	256

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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