

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	56	3,634	3,652			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	147	3,670	3,688			-
16-Dec-21	KE7000001548	December 18, 2020	December 16, 2021	238	3,716	3,735			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	329	3,776	3,795			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	56	38.98	38.79	7	272,860	80
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	147	38.87	38.78			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	238	39.78	39.68			17
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	329	40.83	40.74			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	56	38.17	38.75	17	649,000	19
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	147	39.09	40.44			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	238	40.00	41.38			14
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	329	41.06	42.48			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	56	41.36	42.05	2	82,720	23
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	147	39.30	40.03			10
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	238	40.21	40.96			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	329	41.28	42.05			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	56	171.00	171.20	5	85,500	17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	147	175.10	175.10			1
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	238	179.15	179.20			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	329	183.90	183.95			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	56	436.95	438.80			3
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	147	446.00	447.90			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	238	456.35	458.30			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	329	468.40	470.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	56	8.69	8.78	2	17,380	45
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	147	7.96	8.05			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	238	8.15	8.24			1
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	329	8.37	8.45			-

Total Volumes	
Today	Previous
33	40

Total Value	
Today	Previous
1 107 460	1 502 810

Total Open Interest	
Today	Previous
284	276

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

SSE-1000 below Kes 100

100 above Kes.100

Nominal:

INDEX-100

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