

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									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	21	3,618	3,629			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	112	3,644	3,657			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	203	3,683	3,695			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	294	3,732	3,743			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	21	39.10	39.11			44
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	112	39.83	39.84			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	203	39.26	39.27			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	294	40.20	40.21			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	21	38.20	38.05	4	152,800	16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	112	38.20	38.76	2	76,400	5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	203	39.57	39.58			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	294	40.51	40.52			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	21	38.20	38.51	5	191,000	22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	112	38.20	39.22	5	191,000	24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	203	37.19	37.51			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	294	38.08	38.41			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	21	166.15	168.45			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	112	169.25	171.60			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	203	172.85	175.20			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	294	176.90	179.35			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	21	490.75	499.85			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	112	469.60	478.90			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	203	479.55	489.05			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	294	490.95	500.70			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	21	9.77	9.87			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	112	9.95	9.70			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	203	9.24	9.35			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	294	9.46	9.57			-

Total Volumes	
Today	Previous
16	10

Total Value	
Today	Previous
611,200	1,452,000

Total Open Interest	
Today	Previous
234	220

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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