

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	20	3,605	3,618	6	2,163,000	2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	111	3,630	3,646	6	2,178,000	2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	202	3,691	3,683			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	293	3,740	3,732			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	20	38.85	39.10			44
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	111	39.57	39.83			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	202	39.00	39.26			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	293	39.94	40.20			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	20	38.00	38.20			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	111	38.70	38.20			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	202	39.52	39.57			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	293	40.47	40.51			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	20	38.85	38.20			22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	111	39.57	38.20			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	202	37.87	37.19			-
16-Dec-21	KE7000000770	December 18, 2020	December 16, 2021	293	38.78	38.08			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	20	166.40	166.15			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	111	169.50	169.25			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	202	173.10	172.85			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	293	177.25	176.90			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	20	490.75	490.75			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	111	469.55	469.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	202	479.55	479.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	293	491.05	490.95			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	20	9.74	9.77			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	111	9.93	9.95			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	202	9.22	9.24			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	293	9.44	9.46			-

Total Volumes	
Today	Previous
12	16

Total Value	
Today	Previous
4 341 000	611 200

Total Open Interest	
Today	Previous
234	234

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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