

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	16	3,622	3,624			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	107	3,830	3,650	1	383,000	1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	198	3,686	3,688			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	289	3,735	3,737			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	16	38.68	38.40			47
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	107	38.00	39.49	1	38,000	9
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	198	38.81	38.92			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	289	39.74	39.85			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	16	38.08	37.98			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	107	38.77	38.67			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	198	39.59	39.49			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	289	40.53	38.50			3
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	16	38.78	38.75			22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	107	38.45	39.59	16	615,200	40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	198	37.78	37.89			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	289	38.68	38.80			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	16	167.55	167.85			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	107	170.60	170.90			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	198	174.20	174.50			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	289	178.35	178.70			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	16	487.95	485.00			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	107	466.55	463.60			-
16-Sep-21	KE7000001129	September 18, 2020	September 16, 2021	198	476.45	473.45			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	289	487.80	484.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	16	9.58	9.66			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	107	9.75	9.84			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	198	9.04	9.13			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	289	9.26	9.35			-

Total Volumes	
Today	Previous
18	14

Total Value	
Today	Previous
1 036 200	540 700

Total Open Interest	
Today	Previous
256	240

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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