

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	15	3,606	3,622			2
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	106	3,631	3,830			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	197	3,669	3,686			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	288	3,717	3,735			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	15	37.50	38.68	2	75,000	49
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	106	38.76	38.00			9
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	197	38.17	38.81			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	288	39.09	39.74			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	15	37.92	38.08			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	106	38.61	38.77			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	197	39.42	39.59			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	288	40.36	40.53			3
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	15	38.42	38.78			22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	106	39.12	38.45			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	197	37.40	37.78			-
16-Dec-21	KE7000000776	December 18, 2020	December 16, 2021	288	38.30	38.68			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	15	167.30	167.55			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	106	175.00	170.60	8	140,000	17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	197	173.90	174.20			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	288	178.05	178.35			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	15	484.90	487.95			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	106	463.40	466.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	197	473.20	476.45			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	288	484.50	487.80			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	15	9.58	9.58			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	106	9.75	9.75			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	197	9.04	9.04			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	288	9.26	9.26			-

Total Volumes	
Today	Previous
10	18

Total Value	
Today	Previous
215 000	1 036 200

Total Open Interest	
Today	Previous
250	250

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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