

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	14	3,589	3,606			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	105	3,614	3,631			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	196	3,651	3,669			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	287	3,699	3,717			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	14	37.50	37.50	1	37,500	50
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	105	38.60	38.76			9
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	196	38.01	38.17			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	287	38.91	39.09			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	14	37.92	37.92			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	105	38.60	38.61			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	196	39.41	39.42			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	287	38.05	40.36	5	190,250	8
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	14	38.02	38.42			22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	105	38.70	39.12			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	196	36.98	37.40			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	287	38.00	38.30	5	190,000	5
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	14	167.25	167.30			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	105	170.30	175.00			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	196	173.85	173.90			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	287	178.00	178.05			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	14	483.05	484.90			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	105	461.50	463.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	196	471.25	473.20			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	287	482.45	484.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	14	9.56	9.58			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	105	9.73	9.75			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	196	9.02	9.04			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	287	9.23	9.26			-

Total Volumes	
Today	Previous
11	10

Total Value	
Today	Previous
417 750	215 000

Total Open Interest	
Today	Previous
261	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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