

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	13	3,588	3,589			2
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	104	3,613	3,614			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	195	3,649	3,651			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	286	3,698	3,699			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	13	37.50	37.50	2	75,000	52
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	104	37.45	38.60	10	374,500	19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	195	37.43	38.01			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	286	38.33	38.91			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	13	38.12	37.92			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	104	38.80	38.60			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	195	39.62	39.41			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	286	40.56	38.05			8
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	13	38.27	38.02			22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	104	38.96	38.70			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	195	37.24	36.98			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	286	38.13	38.00			5
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	13	167.00	167.25	2	33,400	24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	104	172.35	170.30			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	195	175.95	173.85			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	286	180.15	178.00			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	13	481.30	483.05			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	104	459.70	461.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	195	469.40	471.25			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	286	480.65	482.45			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	13	9.62	9.56			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	104	9.79	9.73			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	195	9.08	9.02			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	286	9.30	9.23			-

Total Volumes	
Today	Previous
14	10

Total Value	
Today	Previous
482 900	417 750

Total Open Interest	
Today	Previous
273	261

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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