

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	10	3,532	3,588			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	101	3,556	3,613			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	192	3,592	3,649			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	283	3,639	3,698			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	10	38.08	37.50	12	457,000	50
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	101	36.59	37.45			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	192	35.95	37.43			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	283	36.81	38.33			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	10	38.05	38.12			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	101	38.73	38.80			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	192	39.54	39.62			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	283	37.80	40.56	3	113,400	11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	10	37.85	38.27	4	151,400	23
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	101	38.88	38.96			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	192	37.16	37.24			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	283	37.85	38.13	3	113,550	8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	10	169.00	167.00	5	84,500	24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	101	171.70	172.35			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	192	175.30	175.95			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	283	179.45	180.15			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	10	477.35	481.30			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	101	455.60	459.70			-
16-Sep-21	KE7000001919	September 18, 2020	September 16, 2021	192	465.15	469.40			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	283	476.25	480.65			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	10	9.59	9.62			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	101	9.76	9.79			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	192	9.05	9.08			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	283	9.27	9.30			-

Total Volumes	
Today	Previous
27	14

Total Value	
Today	Previous
919 850	482 900

Total Open Interest	
Today	Previous
278	273

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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