

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	9	3,540	3,532			2
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	100	3,564	3,556			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	191	3,600	3,592			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	282	3,647	3,639			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	9	36.44	38.08	23	838,300	50
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	100	36.84	36.59			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	191	36.20	35.95			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	282	37.06	36.81			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	9	38.50	38.05	5	192,500	21
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	100	38.77	38.73			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	191	39.58	39.54			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	282	40.52	37.80			11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	9	37.32	37.85	8	298,600	25
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	100	39.64	38.88			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	191	37.93	37.16			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	282	38.83	37.85			8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	9	170.20	169.00			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	100	173.20	171.70			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	191	176.80	175.30			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	282	181.00	179.45			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	9	484.30	477.35			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	100	462.65	455.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	191	472.30	465.15			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	282	483.55	476.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	9	9.51	9.59			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	100	9.68	9.76			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	191	8.97	9.05			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	282	9.18	9.27			-

Total Volumes	
Today	Previous
36	27

Total Value	
Today	Previous
1 329 400	919 850

Total Open Interest	
Today	Previous
285	278

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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