

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	8	3,606	3,540			2
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	99	3,630	3,564			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	190	3,667	3,600			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	281	3,715	3,647			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	8	37.50	36.44	1	37,500	50
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	99	38.25	36.84			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	190	37.65	36.20			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	281	38.54	37.06			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	8	39.00	38.50	5	195,000	26
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	99	38.85	38.77	1	38,850	4
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	190	40.20	39.58			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	281	41.15	40.52			11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	8	37.50	37.32	12	450,000	20
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	99	39.88	39.64			40
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	190	38.18	37.93			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	281	39.09	38.83			8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	8	174.90	170.20			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	99	178.00	173.20			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	190	181.70	176.80			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	281	186.00	181.00			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	8	482.00	484.30			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	99	460.25	462.65			-
16-Sep-21	KE7000001129	September 18, 2020	September 16, 2021	190	469.85	472.30			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	281	481.00	483.55			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	8	9.45	9.51			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	99	9.48	9.68	10	94,800	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	190	8.90	8.97			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	281	9.11	9.18			-

Total Volumes	
Today	Previous
29	36

Total Value	
Today	Previous
816 150	1 329 400

Total Open Interest	
Today	Previous
294	285

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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