

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	-	3,685	3,637	2	737,000	-
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	91	3,707	3,659			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	182	3,745	3,696			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	273	3,793	3,745			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	-	38.10	37.34	123	4,686,300	-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	91	38.75	38.20			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	182	38.16	37.59			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	273	39.06	38.49			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	-	41.68	40.05	21	875,300	-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	91	39.25	40.95	10	392,500	10
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	182	43.35	41.80			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	273	44.37	42.79			11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	-	40.85	40.11	16	653,600	-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	91	41.55	40.79			27
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	182	39.88	39.11			-
16-Dec-21	KE7000000176	December 18, 2020	December 16, 2021	273	40.82	40.04			8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	-	172.00	174.25	24	412,800	-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	91	174.90	177.25			17
16-Sep-21	KE7000000102	September 18, 2020	September 16, 2021	182	178.55	180.95			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	273	182.80	185.25			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	-	484.00	480.30	2	96,800	-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	91	461.95	458.25			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	182	471.65	467.85			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	273	482.80	478.95			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	-	9.38	9.34	17	159,460	-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	91	9.54	9.50			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	182	8.82	8.78			1
16-Dec-21	KE7000000210	December 18, 2020	December 16, 2021	273	9.03	8.99			-

Total Volumes	
Today	Previous
215	30

Total Value	
Today	Previous
8 013 760	1 122 950

Total Open Interest	
Today	Previous
140	287

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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