

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 19, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	90	3,734	3,707			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	181	3,772	3,745			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	272	3,821	3,793			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	363	3,884	-			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	90	38.41	38.75	6	230,500	19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	181	38.21	38.16			-
16-Dec-21	KE7000001456	December 18, 2020	December 16, 2021	272	39.12	39.06			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	363	40.17	-			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	90	41.50	39.25	4	166,000	9
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	181	43.25	43.35			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	272	44.27	44.37			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	363	45.46	-			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	90	42.05	41.55			27
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	181	39.38	39.88			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	272	40.32	40.82			8
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	363	41.41	-			-
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	90	172.85	174.90			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	181	176.50	178.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	272	180.70	182.80			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	363	185.55	-			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	90	420.10	461.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	181	429.05	471.65			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	272	439.30	482.80			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	363	451.15	-			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	90	9.60	9.54			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	181	8.88	8.82			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	272	9.10	9.03			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	363	9.34	-			-

Total Volumes	
Today	Previous
10	215

Total Value	
Today	Previous
396,500	8,013,760

Total Open Interest	
Today	Previous
139	140

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

INDEX-100

Nominal:

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