

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									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	87	3,731	3,734			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	178	3,769	3,772			-
16-Dec-21	KE7000001548	December 18, 2020	December 16, 2021	269	3,818	3,821			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	360	3,881	3,884			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	87	38.20	38.41	20	764,000	39
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	178	38.49	38.21			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	269	39.41	39.12			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	360	40.46	40.17			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	87	42.07	41.50			9
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	178	42.95	43.25			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	269	43.97	44.27			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	360	45.15	45.46			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	87	41.56	42.05			27
16-Sep-21	KE7000001104	September 18, 2020	September 16, 2021	178	38.88	39.38			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	269	39.81	40.32			8
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	360	40.88	41.41			-
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	87	172.75	172.85			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	178	176.35	176.50			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	269	180.55	180.70			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	360	185.35	185.55			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	87	450.10	420.10	5	225,050	-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	178	426.30	429.05			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	269	436.50	439.30			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	360	448.20	451.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	87	9.35	9.60	3	28,050	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	178	8.82	8.88			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	269	9.03	9.10			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	360	9.27	9.34			-

Total Volumes	
Today	Previous
28	10

Total Value	
Today	Previous
1 017 100	396 500

Total Open Interest	
Today	Previous
159	139

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

SSE-1000 below K_{eff} 100

SSF- 1000 below Kes.10
100 above Kes.100

Nominal:

INDEX-100

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