

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 25, 2021
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	84	3,730	3,744			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	175	3,768	3,782			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	266	3,817	3,831			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	357	3,879	3,894			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	84	39.66	39.50			40
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	175	39.08	39.04			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	266	40.01	39.97			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	357	41.08	41.04			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	84	41.50	42.66	10	415,000	18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	175	43.39	43.55			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	266	44.41	44.58			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	357	45.60	45.77			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	84	42.65	41.56			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	175	39.99	39.84			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	266	40.94	40.79			8
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	357	42.04	41.89			-
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	84	170.60	172.15			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	175	174.15	175.75			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	266	178.25	179.90			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	357	183.00	184.70			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	84	415.40	415.00			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	175	424.15	423.75			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	266	434.20	433.80			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	357	445.85	445.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	84	9.08	9.00			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	175	8.35	8.42	1	1	1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	266	8.55	8.62			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	357	8.78	8.85			-

Total Volumes	
Today	Previous
10	21

Total Value	
Today	Previous
415,000	773,150

Total Open	Interest
Today	Previous
197	187

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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