

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	78	3,548	3,500			1
16-Sep-21	KE7000009758	September 18, 2020	September 16, 2021	169	3,613	3,597	14	5,058,800	-
16-Dec-21	KE7000001460	December 18, 2020	December 16, 2021	260	3,656	3,643	8	2,925,000	-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	351	3,688	3,703			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	78	36.31	37.65			34
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	169	37.75	37.75	1	37,750	30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	260	36.50	37.68			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	351	37.48	38.69			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	78	38.49	38.50			18
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	169	39.29	39.30			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	260	40.21	40.23			11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	351	41.29	41.30			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	78	41.89	40.94			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	169	39.20	38.23			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	260	40.13	39.14			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	351	41.21	38.10			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	78	160.25	158.25			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	169	163.55	161.50			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	260	167.40	165.35			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	351	171.90	169.75			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	78	409.75	409.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	169	418.25	418.15			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	260	428.15	428.05			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	351	439.65	439.55			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	78	8.95	8.70			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	169	8.21	8.05			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	260	8.41	8.24			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	351	8.64	8.46			1

Total Volumes	
Today	Previous
23	15

Total Value	
Today	Previous
8 021 550	821 550

Total Open Interest	
Today	Previous
205	204

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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