

DERIVATIVES PRICELIST

DERIVATIVES PRICES									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 1, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	45	3,419	3,460			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	136	3,446	3,491			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	227	3,481	3,505			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	318	3,525	3,550			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	45	35.41	36.14			17
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	136	36.08	36.82			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	227	35.43	36.19			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	318	36.26	37.04			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	45	37.48	36.79			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	136	38.19	37.49			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	227	38.99	38.28			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	318	39.89	39.18			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	45	36.02	36.14			21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	136	36.70	36.82			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	227	34.93	35.06			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	318	35.75	35.88			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	45	155.00	150.00	9	139,500	36
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	136	156.25	153.80			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	227	159.55	157.05			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	318	163.25	160.70			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	45	411.55	409.50			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	136	389.05	387.00			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	227	397.20	395.15			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	318	406.50	404.45			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	45	9.11	9.15			38
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	136	9.28	9.57			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	227	8.56	8.86			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	318	8.76	9.07			

Total Volumes	
Today	Previous
9	28

Total Value	
Today	Previous
139 500	2 992 650

Total Open Interest	
Today	Previous
208	210

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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