

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 11, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	35	3,594	3,533			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	126	3,620	3,559			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	217	3,658	3,596			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	308	3,705	3,642			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	35	38.01	36.25			31
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	126	37.50	37.29	3	112,500	8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	217	38.12	36.67			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	308	39.02	37.53			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	35	38.01	37.72			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	126	38.71	38.41			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	217	39.53	39.22			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	308	40.45	40.14			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	35	37.50	37.20	1	37,500	18
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	126	38.66	38.41			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	217	36.94	36.69			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	308	37.81	37.55			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	35	178.25	178.50			27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	126	181.50	181.80			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	217	185.35	185.65			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	308	189.65	190.00			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	35	426.60	410.00			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	126	404.20	399.95			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	217	412.75	408.40			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	308	422.45	418.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	35	9.45	9.41			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	126	9.63	9.59			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	217	8.91	8.87			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	308	9.12	9.08			

Total Volumes	
Today	Previous
4	7

Total Value	
Today	Previous
150,000	266,100

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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