

DERIVATIVES PRICELIST

DERIVATIVES MARKET									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 15, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	31	3,636	3,615			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	122	3,664	3,644			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	213	3,702	3,682			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	304	3,751	3,731			-
SINGLE STOCK FUTURE (\$COM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	31	39.00	38.55	2	78,000	33
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	122	39.96	39.27			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	213	39.40	38.70			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	304	40.34	39.63			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	31	38.17	37.00			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	122	38.89	38.76			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	213	39.71	39.58			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	304	40.65	40.52			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	31	38.05	38.19	2	76,100	16
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	122	38.94	38.91			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	213	37.23	37.20			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	304	38.11	38.09			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	31	176.30	175.85			27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	122	179.60	179.20			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	213	183.40	183.00			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	304	187.75	187.35			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	31	420.00	425.00	2	84,000	2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	122	404.65	404.90			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	213	413.25	413.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	304	423.05	423.40			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	31	9.64	9.65			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	122	9.82	9.83			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	213	9.12	9.12			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	304	9.33	9.34			-

Total Volumes	
Today	Previous
6	5

Total Value	
Today	Previous
238,100	196,000

Total Open Interest	
Today	Previous
203	205

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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