

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 17, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	29	3.627	3.621			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	120	3.655	3.649			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	211	3.693	3.687			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	302	3.741	3.735			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	29	38.92	37.00			33
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	120	39.64	39.39			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	211	39.07	38.82			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	302	40.00	39.74			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	29	38.71	39.17			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	120	39.43	39.90			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	211	40.27	40.75			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	302	41.22	41.71			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	29	39.02	38.15			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	120	39.74	39.49			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	211	38.04	37.79			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	302	38.94	38.69			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	29	173.70	175.25	3	52,110	27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	120	176.95	178.50			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	211	180.70	182.30			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	302	184.95	186.60			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	29	438.85	438.90			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	120	416.70	416.80			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	211	425.55	425.70			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	302	435.65	435.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	29	9.62	9.58			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	120	9.80	9.76			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	211	9.09	9.05			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	302	9.31	9.27			-

Total Volumes	
Today	Previous
3	2

Total Value	
Today	Previous
52 110	75 150

Total Open Interest	
Today	Previous
204	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

INDEX-100

Nominal:

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