

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 18, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	28	3.450	3.627	2	690,000	2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	119	3.647	3.655			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	210	3.684	3.693			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	301	3.732	3.741			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	28	38.61	38.92			33
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	119	39.32	39.64			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	210	38.75	39.07			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	301	38.75	40.00	2	77,500	2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	28	38.51	38.71			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	119	39.22	39.43			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	210	40.05	40.27			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	301	40.99	41.22			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	28	39.16	39.02			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	119	39.89	39.74			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	210	38.19	38.04			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	301	39.09	38.94			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	28	173.70	173.70			27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	119	176.90	176.95			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	210	180.65	180.70			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	301	184.90	184.95			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	28	441.55	438.85			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	119	419.45	416.70			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	210	428.35	425.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	301	438.45	435.65			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	28	9.64	9.62			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	119	9.82	9.80			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	210	9.11	9.09			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	301	9.32	9.31			-

Total Volumes	
Today	Previous
4	3

Total Value	
Today	Previous
767 500	52 110

Total Open Interest	
Today	Previous
207	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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