

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 19, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	27	3.639	3.450			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	118	3.668	3.647			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	209	3.707	3.684			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	300	3.756	3.732			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	27	38.50	38.61	40	1,540,000	44
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	118	39.62	39.32			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	209	39.06	38.75			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	300	40.00	38.75			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	27	38.58	38.51			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	118	39.32	39.22			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	209	40.15	40.05			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	300	41.11	40.99			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	27	39.15	39.16	1	39,150	17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	118	40.39	39.89			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	209	38.71	38.19			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	300	39.64	39.09			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	27	171.55	173.70			27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	118	174.85	176.90			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	209	178.55	180.65			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	300	182.85	184.90			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	27	486.40	441.55			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	118	465.40	419.45			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	209	475.35	428.35			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	300	486.75	438.45			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	27	9.65	9.64			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	118	9.84	9.82			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	209	9.13	9.11			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	300	9.35	9.32			-

Total Volumes	
Today	Previous
41	4

Total Value	
Today	Previous
1,579,150	767,500

Total Open Interest	
Today	Previous
218	207

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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