

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 22, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	24	3.638	3.639			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	115	3.666	3.668			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	206	3.704	3.707			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	297	3.753	3.756			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	24	39.02	38.50			44
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	115	39.75	39.62			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	206	39.19	39.06			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	297	40.13	40.00			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	24	38.32	38.58			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	115	39.04	39.32			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	206	39.86	40.15			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	297	40.81	41.11			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	24	39.42	39.15			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	115	40.16	40.39			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	206	38.47	38.71			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	297	39.39	39.64			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	24	170.00	171.55	3	51,000	24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	115	172.95	174.85			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	206	176.60	178.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	297	180.80	182.85			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	24	490.00	486.40	2	98,000	2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	115	472.75	465.40			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	206	482.80	475.35			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	297	494.30	486.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	24	9.75	9.65			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	115	9.65	9.84	15	144,750	43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	206	9.23	9.13			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	297	9.45	9.35			-

Total Volumes	
Today	Previous
20	41

Total Value	
Today	Previous
293,750	1,579,150

Total Open	Interest
Today	Previous
230	218

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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