

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 24, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	22	3,629	3,620			2
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	113	3,657	3,640			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	204	3,695	3,694			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	295	3,743	3,742			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	22	39.11	39.11			44
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	113	39.84	39.85			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	204	39.27	39.28			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	295	40.21	40.22			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	22	38.05	38.31			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	113	38.76	39.03			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	204	39.58	39.85			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	295	40.52	40.80			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	22	38.51	38.86			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	113	39.22	39.59			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	204	37.51	37.89			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	295	38.41	38.80			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	22	168.45	168.95			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	113	171.60	172.15			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	204	175.20	175.80			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	295	179.35	179.95			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	22	499.85	501.15			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	113	478.90	480.30			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	204	489.05	490.50			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	295	500.70	502.20			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	22	9.87	9.81			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	113	9.70	9.99	10	97,000	33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	204	9.35	9.29			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	295	9.57	9.51			

Total Volumes	
Today	Previous
10	4

Total Value	
Today	Previous
97,000	1,452,000

Total Open Interest	
Today	Previous
220	230

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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