

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 1, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	17	3,624	3,605			2
17-Jun-21	KE6000008067	July 19, 2019	June 17, 2021	108	3,650	3,630			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	199	3,688	3,691			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	290	3,737	3,740			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007455	March 20, 2020	March 18, 2021	17	38.40	38.85	3	115,200	47
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	108	39.49	39.57			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	199	38.92	39.00			-
16-Dec-21	KE7000001456	December 18, 2020	December 16, 2021	290	39.85	39.94			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	17	37.98	38.00			16
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	108	38.67	38.70			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	199	39.49	39.52			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	290	38.50	40.47	3	115,500	3
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	17	38.75	38.85	8	310,000	22
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	108	39.59	39.57			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	199	37.89	37.87			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	290	38.80	38.78			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	17	167.85	166.40			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	108	170.90	169.50			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	199	174.50	173.10			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	290	178.70	177.25			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	17	485.00	490.75			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	108	463.60	469.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	199	473.45	479.55			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	290	484.75	491.05			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	17	9.66	9.74			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	108	9.84	9.93			33
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	199	9.13	9.22			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	290	9.35	9.44			

Total Volumes	
Today	Previous
14	12

Total Value	
Today	Previous
540,700	4,341,000

Total Open Interest	
Today	Previous
240	234

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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