

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 15, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	3	3,619	3,618			2
17-Jun-21	KE6000008076	July 19, 2019	June 17, 2021	94	3,642	3,641			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	185	3,679	3,679			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	276	3,727	3,727			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007455	March 20, 2020	March 18, 2021	3	37.37	37.13			51
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	94	38.01	37.78			19
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	185	37.40	37.17			-
16-Dec-21	KE7000001456	December 18, 2020	December 16, 2021	276	38.30	38.06			2
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	3	40.02	39.50			26
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	94	40.71	40.73			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	185	41.56	41.59			4
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	276	38.35	42.58	6	230,100	11
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	3	39.67	39.98			20
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	94	38.00	40.68	13	494,000	27
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	185	38.66	39.00			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	276	38.00	39.94	3	114,000	8
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	3	175.05	175.35			24
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	94	178.10	178.45			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	185	181.80	182.20			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	276	186.15	186.55			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	3	480.20	484.90			2
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	94	458.20	463.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	185	467.85	472.90			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	276	478.95	484.15			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	3	9.36	9.43			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	94	9.53	9.59			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	185	8.81	8.88			1
16-Dec-21	KE7000002100	December 18, 2020	December 16, 2021	276	9.02	9.09			

Total Volumes	
Today	Previous
22	2

Total Value	
Today	Previous
838,100	79,000

Total Open Interest	
Today	Previous
282	295

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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