

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 3, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	43	3.466	3.437			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	134	3.494	3.464			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	225	3.529	3.499			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	316	3.574	3.543			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	43	35.80	35.81	8	286,400	24
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	134	37.40	36.49			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	225	36.78	35.84			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	316	37.64	36.68			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	43	37.46	37.52			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	134	38.17	38.23			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	225	38.97	39.03			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	316	39.87	39.94			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	43	36.80	36.15	5	184,000	21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	134	37.35	36.64			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	225	35.59	34.87			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	316	36.42	35.68			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	43	157.85	153.85			27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	134	159.00	158.80	3	47,700	14
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	225	164.20	162.15			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	316	168.00	165.90			-
SINGLE STOCK FUTURE (BATEX)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	43	417.70	418.00			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	134	395.25	395.60			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	225	403.55	403.95			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	316	413.00	413.35			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	43	9.25	9.26			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	134	9.42	9.13			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	225	8.70	8.41			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	316	8.90	8.61			-

Total Volumes	
Today	Previous
16	24

Total Value	
Today	Previous
518,100	424,100

Total Open	Interest
Today	Previous
188	189

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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