

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 9, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	37	3,518	3,500			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	128	3,544	3,526			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	219	3,581	3,563			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	310	3,627	3,609			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	37	36.82	36.17			29
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	128	37.50	36.84			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	219	36.89	36.22			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	310	37.76	37.07			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	37	37.37	37.28			12
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	128	38.06	37.97			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	219	38.87	38.77			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	310	39.78	39.68			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	37	37.25	37.20	5	186,250	19
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	128	38.42	38.38			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	219	36.69	36.65			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	310	37.56	37.52			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	37	154.00	170.75	10	154,000	27
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	128	174.40	173.95			25
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	219	178.10	177.60			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	310	182.30	181.80			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	37	422.50	422.55			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	128	400.00	400.10			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	219	408.50	408.60			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	310	418.15	418.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	37	9.36	9.24			23
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	128	9.53	9.41			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	219	8.81	8.69			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	310	9.02	8.90			

Total Volumes	
Today	Previous
15	2

Total Value	
Today	Previous
340,250	74,400

Total Open	Interest
Today	Previous
204	199

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

INDEX-100

Nominal:

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