

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 5, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	72	3.426	3.424			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	163	3.453	3.451			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	254	3.487	3.485			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	345	3.530	3.529			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	72	34.84	34.70			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	163	35.50	35.35			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	254	34.84	34.69			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	345	35.64	35.49			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	72	36.51	36.72			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	163	37.20	37.42			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	254	37.98	38.20			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	345	38.85	39.08			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	72	39.00	38.15			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	163	39.73	39.64			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	254	38.02	37.92			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	345	38.90	38.81			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	72	155.95	156.00	5	77,980	31
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	163	159.95	158.95			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	254	163.25	162.25			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	345	167.05	166.00			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	72	389.95	365.70			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	163	367.00	342.30			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	254	374.70	349.50			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	345	383.40	357.60			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	72	9.56	9.64			27
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	163	9.74	9.83			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	254	9.03	9.11			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	345	9.24	9.33			-

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
77,980	190,750

Total Open	Interest
Today	Previous
163	162

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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