

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 6, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	71	3.443	3.426			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	162	3.469	3.453			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	253	3.504	3.487			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	344	3.547	3.530			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	71	35.44	34.84			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	162	36.11	35.50			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	253	35.46	34.84			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	344	36.28	35.64			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	71	36.46	36.51			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	162	37.14	37.20			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	253	37.92	37.98			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	344	38.79	38.85			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	71	38.99	39.00			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	162	39.72	39.73			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	253	38.01	38.02			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	344	38.89	38.90			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	71	157.45	155.95			31
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	162	160.40	159.95			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	253	163.75	163.25			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	344	167.55	167.05			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	71	389.85	389.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	162	366.90	367.00			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	253	374.60	374.70			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	344	383.30	383.40			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	71	9.49	9.56	8	75,920	35
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	162	9.74	9.74			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	253	9.03	9.03			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	344	9.24	9.24			-

Total Volumes	
Today	Previous
8	5

Total Value	
Today	Previous
75,920	77,980

Total Open	Interest
Today	Previous
171	163

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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