

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 7, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	70	3.452	3.443			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	161	3.479	3.469			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	252	3.513	3.504			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	343	3.557	3.547			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	70	34.85	35.44	6	209,100	16
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	161	36.05	36.11			8
16-Sep-21	KE7000009782	September 18, 2020	September 16, 2021	252	35.40	35.46			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	343	36.22	36.28			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	70	36.45	36.46			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	161	37.13	37.14			-
16-Sep-21	KE7000009822	September 18, 2020	September 16, 2021	252	37.91	37.92			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	343	38.78	38.79			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	70	38.47	38.99			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	161	39.20	39.72			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	252	37.47	38.01			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	343	38.34	38.89			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	70	159.95	157.45			31
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	161	162.95	160.40			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	252	166.35	163.75			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	343	170.20	167.55			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	70	389.40	389.85	4	155,770	4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	161	372.00	366.90			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	252	379.75	374.60			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	343	388.55	383.30			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	70	9.52	9.49			35
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	161	9.70	9.74			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	252	8.98	9.03			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	343	9.19	9.24			-

Total Volumes	
Today	Previous
10	8

Total Value	
Today	Previous
364,870	75,920

Total Open Interest	
Today	Previous
181	171

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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