

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 8, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	69	3.458	3.452			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	160	3.485	3.479			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	251	3.520	3.513			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	342	3.563	3.557			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	69	35.43	34.85			16
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	160	36.10	36.05			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	251	35.45	35.40			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	342	36.27	36.22			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	69	36.45	36.45			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	160	37.13	37.13			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	251	37.91	37.91			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	342	38.78	38.78			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	69	38.77	38.47			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	160	39.51	39.20			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	251	37.79	37.47			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	342	38.66	38.34			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	69	156.90	159.95			31
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	160	159.85	162.95			10
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	251	163.20	166.35			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	342	166.95	170.20			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	69	396.35	389.40			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	160	373.55	372.00			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	251	381.40	379.75			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	342	390.15	388.55			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	69	9.70	9.52	4	38,800	31
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	160	9.78	9.70			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	251	9.07	8.98			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	342	9.28	9.19			-

Total Volumes	
Today	Previous
4	10

Total Value	
Today	Previous
38,800	364,870

Total Open	Interest
Today	Previous
177	181

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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