

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 11, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	66	3.449	3.458			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	157	3.476	3.485			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	248	3.511	3.520			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	339	3.553	3.563			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	66	34.00	35.43	5	170,000	16
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	157	36.03	36.10			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	248	35.38	35.45			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	339	36.18	36.27			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	66	36.42	36.45			24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	157	37.11	37.13			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	248	37.88	37.91			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	339	38.75	38.78			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	66	38.45	38.77			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	157	39.17	39.51			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	248	37.45	37.79			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	339	38.31	38.66			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	66	155.00	156.90	2	31,000	33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	157	155.20	159.85	3	46,560	13
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	248	162.55	163.20			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	339	166.25	166.95			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	66	394.60	396.35			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	157	371.70	373.55			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	248	379.50	381.40			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	339	388.20	390.15			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	66	9.57	9.70			31
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	157	9.75	9.78			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	248	9.04	9.07			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	339	9.25	9.28			-

Total Volumes	
Today	Previous
10	4

Total Value	
Today	Previous
247,560	38,800

Total Open	Interest
Today	Previous
182	177

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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