

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 12, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	65	3.450	3.449			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	156	3.477	3.476			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	247	3.512	3.511			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	338	3.554	3.553			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	65	35.31	34.00			16
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	156	35.97	36.03			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	247	35.31	35.38			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	338	36.12	36.18			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	65	36.40	36.42	5	182,000	29
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	156	37.21	37.11			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	247	37.98	37.88			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	338	38.85	38.75			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	65	38.39	38.45			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	156	39.11	39.17			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	247	37.39	37.45			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	338	38.24	38.31			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	65	155.75	155.00			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	156	158.70	155.20			13
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	247	162.00	162.55			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	338	165.70	166.25			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	65	393.25	394.60			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	156	370.35	371.70			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	247	378.10	379.50			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	338	386.75	388.20			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	65	9.61	9.57			31
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	156	9.79	9.75			30
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	247	9.08	9.04			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	338	9.29	9.25			-

Total Volumes	
Today	Previous
5	10

Total Value	
Today	Previous
182 000	247 560

Total Open Interest	
Today	Previous
187	182

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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