

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 13, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	64	3.458	3.450			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	155	3.485	3.477			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	246	3.520	3.512			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	337	3.562	3.554			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	64	35.50	35.31			16
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	155	36.17	35.97			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	246	35.52	35.31			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	337	36.33	36.12			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	64	36.00	36.40	5	180,000	24
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	155	37.82	37.21			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	246	38.60	37.98			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	337	39.48	38.85			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	64	38.33	38.39			12
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	155	39.05	39.11			10
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	246	37.33	37.39			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	337	38.18	38.24			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	64	154.20	155.75			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	155	157.10	158.70			13
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	246	160.40	162.00			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	337	164.05	165.70			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	64	390.15	393.25			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	155	367.15	370.35			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	246	374.85	378.10			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	337	383.40	386.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	64	9.53	9.61			31
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	155	9.57	9.79	2	19,140	28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	246	8.99	9.08			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	337	9.20	9.29			-

Total Volumes	
Today	Previous
7	5

Total Value	
Today	Previous
199,140	182,000

Total Open	Interest
Today	Previous
180	187

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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