

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 18, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	59	3.489	3.500			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	150	3.518	3.529			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	241	3.554	3.565			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	332	3.597	3.609			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	59	36.71	36.93			13
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	150	37.42	37.65			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	241	36.80	37.04			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	332	37.65	37.89			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	59	37.06	37.09			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	150	36.80	38.01	4	147,200	4
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	241	38.57	38.81			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	332	39.45	39.70			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	59	36.91	37.29			17
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	150	37.00	38.01	4	148,000	14
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	241	35.87	36.27			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	332	36.70	37.11			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	59	152.45	152.80			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	150	155.40	155.80			18
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	241	158.70	159.05			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	332	162.30	162.70			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	59	393.80	393.55			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	150	371.15	370.90			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	241	379.00	378.75			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	332	387.70	387.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	59	9.59	9.60			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	150	9.78	9.79			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	241	9.07	9.07			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	332	9.28	9.29			-

Total Volumes	
Today	Previous
8	12

Total Value	
Today	Previous
295,200	445,000

Total Open	Interest
Today	Previous
186	178

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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