

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 26, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	51	3,467	3,462			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	142	3,498	3,492			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	233	3,532	3,527			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	324	3,576	3,571			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	51	36.84	35.93			17
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	142	37.56	37.47			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	233	36.94	36.84			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	324	37.79	37.70			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	51	37.04	37.15			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	142	37.00	37.88	1	37,000	5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	233	38.55	38.67			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	324	39.44	39.56			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	51	36.30	36.24	5	181,500	21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	142	36.95	36.95			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	233	35.17	35.18			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	324	35.99	36.00			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	51	149.15	150.20	1	14,915	33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	142	149.15	153.15	1	14,915	17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	233	155.50	156.30			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	324	159.10	159.95			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	51	403.40	403.20			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	142	381.05	380.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	233	389.00	388.80			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	324	398.00	397.85			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	51	9.41	9.44			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	142	9.60	9.62			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	233	8.88	8.90			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	324	9.09	9.11			-

Total Volumes	
Today	Previous
8	6

Total Value	
Today	Previous
248,330	215,600

Total Open Interest	
Today	Previous
201	205

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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