

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 27, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	50	3.455	3.467			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	141	3.486	3.498			2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	232	3.520	3.532			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	323	3.564	3.576			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	50	36.68	36.84			17
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	141	37.40	37.56			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	232	36.77	36.94			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	323	37.62	37.79			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	50	37.03	37.04			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	141	37.76	37.00			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	232	38.54	38.55			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	323	39.43	39.44			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	50	36.18	36.30			21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	141	36.89	36.95			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	232	35.11	35.17			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	323	35.93	35.99			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	50	149.65	149.15			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	141	152.55	149.15			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	232	155.75	155.50			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	323	159.30	159.10			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	50	408.10	403.40			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	141	385.85	381.05			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	232	393.85	389.00			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	323	403.00	398.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	50	9.17	9.41			36
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	141	9.35	9.60			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	232	8.63	8.88			-
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	323	8.83	9.09			-

Total Volumes	
Today	Previous
-	8

Total Value	
Today	Previous
-	248 330

Total Open Interest	
Today	Previous
201	201

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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