

## 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 28, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	49	3,455	3,455	4	1,382,000	5
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	140	3,486	3,486	4	1,394,400	6
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	231	3,515	3,520			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	322	3,559	3,564			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	49	36.47	36.68			17
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	140	37.19	37.40			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	231	36.55	36.77			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	322	37.40	37.62			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	49	36.77	37.03			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	140	37.50	37.76			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	231	38.27	38.54			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	322	39.15	39.43			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	49	35.80	36.18	5	179,000	21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	140	36.88	36.89			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	231	35.10	35.11			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	322	35.92	35.93			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	49	151.85	149.65			33
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	140	154.85	152.55			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	231	158.05	155.75			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	322	161.70	159.30			-
SINGLE STOCK FUTURE (BATK)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	49	409.05	408.10			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	140	386.75	385.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	231	394.80	393.85			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	322	403.95	403.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	49	9.30	9.17	10	93,000	26
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	140	9.39	9.35			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	231	8.63	8.63	1	8,630	1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	322	8.83	8.83	1	8,830	

Total Volumes	
Today	Previous
25	8

Total Value	
Today	Previous
3,065,860	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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