

## 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 29, 2021
INDEX									
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	48	3,460	3,455	4	1,384,000	1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	139	3,491	3,486	4	1,396,400	2
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	230	3,505	3,515			-
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	321	3,550	3,559			-
SINGLE STOCK FUTURE (SCOM)									
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	48	36.14	36.47			17
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	139	36.82	37.19			8
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	230	36.19	36.55			-
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	321	37.04	37.40			-
SINGLE STOCK FUTURE (EQTY)									
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	48	36.79	36.77			10
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	139	37.49	37.50			5
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	230	38.28	38.27			-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	321	39.18	39.15			-
SINGLE STOCK FUTURE (KCBG)									
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	48	36.14	35.80			21
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	139	36.82	36.88			19
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	230	35.06	35.10			-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	321	35.88	35.92			-
SINGLE STOCK FUTURE (EABL)									
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	48	150.00	151.85	5	75,000	38
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	139	153.80	154.85			17
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	230	157.05	158.05			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	321	160.70	161.70			-
SINGLE STOCK FUTURE (BATH)									
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	48	409.50	409.05			4
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	139	387.00	386.75			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	230	395.15	394.80			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	321	404.45	403.95			-
SINGLE STOCK FUTURE (ABSA)									
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	48	9.15	9.30	15	137,250	38
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	139	9.57	9.39			28
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	230	8.86	8.63			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	321	9.07	8.83			-

Total Volumes	
Today	Previous
28	25

Total Value	
Today	Previous
2 992 650	3 065 860

Total Open Interest	
Today	Previous
210	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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