

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									November 16, 2020
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	31	3,283	3,280			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	122	3,307	3,305			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	213	3,333	3,332			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	304	3,368	3,366			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	31	32.22	31.93			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	122	32.82	30.00			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	213	33.44	33.15			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	304	34.16	33.86			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	31	36.88	36.95			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	122	37.57	37.64			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	213	38.29	38.36			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	304	39.10	39.18			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	31	37.69	36.65			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	122	38.39	37.34			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	213	39.12	38.05			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	304	39.95	38.87			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	31	159.80	159.65			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	122	162.80	162.60			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	213	165.90	165.75			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	304	169.45	169.30			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	31	366.30	366.45			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	122	373.10	373.35			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	213	380.25	380.50			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	304	388.35	388.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	31	9.82	9.94			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	122	10.00	10.13			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	213	10.19	10.32			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	304	10.41	10.54			-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	150 000

Total Open Interest	
Today	Previous
85	85

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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